

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2022
09-Mar-2022 4:28:31 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		02/28/2022	0.00000 %	4,645,340,008.05	0.00	119,924,256.80	0.00	4,525,415,751.25	119,924,256.80	0.00
1M-1	30711XUS1	03/24/2022	0.83686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	03/24/2022	2.58686 %	3,155,265.82	6,348.40	3,155,265.82	0.00	0.00	3,161,614.22	0.00
1M-AH		02/28/2022	0.00000 %	166,090.04	0.00	166,090.04	0.00	0.00	166,090.04	0.00
1M-2B	30711XUU6	03/24/2022	2.58686 %	133,258,000.00	268,115.39	8,893,766.75	0.00	124,364,233.25	9,161,882.14	0.00
1M-BH		02/28/2022	0.00000 %	7,014,568.00	0.00	468,159.00	0.00	6,546,409.00	468,159.00	0.00
1M-2C	30711XUV4	03/24/2022	2.58686 %	135,218,000.00	272,058.92	0.00	0.00	135,218,000.00	272,058.92	0.00
1M-CH		02/28/2022	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	03/24/2022	2.58686 %	271,631,265.82	546,522.71	12,049,032.57	0.00	259,582,233.25	12,595,555.28	0.00
1M-2H		02/28/2022	0.00000 %	14,298,058.04	0.00	634,249.04	0.00	13,663,809.00	634,249.04	0.00
1B-1	30711XUW2	03/24/2022	4.18686 %	97,984,000.00	319,079.67	0.00	0.00	97,984,000.00	319,079.67	0.00
1B-1H		02/28/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		02/28/2022	0.00000 %	102,426,315.83	0.00	0.00	21,978.27	102,404,337.56	0.00	737,256.44
1A-I1	30711XUY8	03/24/2022	1.80000 %	0.00	4,417.37	0.00	0.00	0.00	4,417.37	0.00
1A-I2	30711XVA9	03/24/2022	1.40000 %	0.00	3,435.73	0.00	0.00	0.00	3,435.73	0.00
1A-I3	30711XVC5	03/24/2022	1.00000 %	0.00	2,454.10	0.00	0.00	0.00	2,454.10	0.00
1A-I4	30711XVE1	03/24/2022	0.60000 %	0.00	1,472.46	0.00	0.00	0.00	1,472.46	0.00
1B-I1	30711XVG6	03/24/2022	1.80000 %	0.00	186,561.20	0.00	0.00	0.00	186,561.20	0.00
1B-I2	30711XVJ0	03/24/2022	1.40000 %	0.00	145,103.16	0.00	0.00	0.00	145,103.16	0.00
1B-I3	30711XVL5	03/24/2022	1.00000 %	0.00	103,645.11	0.00	0.00	0.00	103,645.11	0.00
1B-I4	30711XVN1	03/24/2022	0.60000 %	0.00	62,187.07	0.00	0.00	0.00	62,187.07	0.00
1C-I1	30711XVQ4	03/24/2022	1.80000 %	0.00	189,305.20	0.00	0.00	0.00	189,305.20	0.00
1C-I2	30711XVS0	03/24/2022	1.40000 %	0.00	147,237.38	0.00	0.00	0.00	147,237.38	0.00
1C-I3	30711XVU5	03/24/2022	1.00000 %	0.00	105,169.56	0.00	0.00	0.00	105,169.56	0.00
1C-I4	30711XVW1	03/24/2022	0.60000 %	0.00	63,101.73	0.00	0.00	0.00	63,101.73	0.00
1E-A1	30711XUZ5	03/24/2022	0.78686 %	3,155,265.82	1,931.03	3,155,265.82	0.00	0.00	3,157,196.85	0.00
1E-A2	30711XVB7	03/24/2022	1.18686 %	3,155,265.82	2,912.67	3,155,265.82	0.00	0.00	3,158,178.49	0.00
1E-A3	30711XVD3	03/24/2022	1.58686 %	3,155,265.82	3,894.31	3,155,265.82	0.00	0.00	3,159,160.13	0.00
1E-A4	30711XVF8	03/24/2022	1.98686 %	3,155,265.82	4,875.94	3,155,265.82	0.00	0.00	3,160,141.76	0.00
1E-B1	30711XVH4	03/24/2022	0.78686 %	133,258,000.00	81,554.19	8,893,766.75	0.00	124,364,233.25	8,975,320.94	0.00

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Series 2017-C07



Distribution Date: 25-Mar-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	03/24/2022	1.18686 %	133,258,000.00	123,012.24	8,893,766.75	0.00	124,364,233.25	9,016,778.99	0.00
1E-B3	30711XVM3	03/24/2022	1.58686 %	133,258,000.00	164,470.28	8,893,766.75	0.00	124,364,233.25	9,058,237.03	0.00
1E-B4	30711XVP6	03/24/2022	1.98686 %	133,258,000.00	205,928.33	8,893,766.75	0.00	124,364,233.25	9,099,695.08	0.00
1E-C1	30711XVR2	03/24/2022	0.78686 %	135,218,000.00	82,753.72	0.00	0.00	135,218,000.00	82,753.72	0.00
1E-C2	30711XVT8	03/24/2022	1.18686 %	135,218,000.00	124,821.54	0.00	0.00	135,218,000.00	124,821.54	0.00
1E-C3	30711XVV3	03/24/2022	1.58686 %	135,218,000.00	166,889.36	0.00	0.00	135,218,000.00	166,889.36	0.00
1E-C4	30711XVX9	03/24/2022	1.98686 %	135,218,000.00	208,957.18	0.00	0.00	135,218,000.00	208,957.18	0.00
1E-D1	30711XVY7	03/24/2022	0.78686 %	136,413,265.82	83,485.22	12,049,032.57	0.00	124,364,233.25	12,132,517.79	0.00
1E-D2	30711XVZ4	03/24/2022	1.18686 %	136,413,265.82	125,924.90	12,049,032.57	0.00	124,364,233.25	12,174,957.47	0.00
1E-D3	30711XWA8	03/24/2022	1.58686 %	136,413,265.82	168,364.59	12,049,032.57	0.00	124,364,233.25	12,217,397.16	0.00
1E-D4	30711XWB6	03/24/2022	1.98686 %	136,413,265.82	210,804.27	12,049,032.57	0.00	124,364,233.25	12,259,836.84	0.00
1E-D5	30711XWC4	03/24/2022	2.58686 %	136,413,265.82	274,463.79	12,049,032.57	0.00	124,364,233.25	12,323,496.36	0.00
1E-F1	30711XWD2	03/24/2022	0.78686 %	268,476,000.00	164,307.91	8,893,766.75	0.00	259,582,233.25	9,058,074.66	0.00
1E-F2	30711XWE0	03/24/2022	1.18686 %	268,476,000.00	247,833.78	8,893,766.75	0.00	259,582,233.25	9,141,600.53	0.00
1E-F3	30711XWF7	03/24/2022	1.58686 %	268,476,000.00	331,359.64	8,893,766.75	0.00	259,582,233.25	9,225,126.39	0.00
1E-F4	30711XWG5	03/24/2022	1.98686 %	268,476,000.00	414,885.51	8,893,766.75	0.00	259,582,233.25	9,308,652.26	0.00
1E-F5	30711XWH3	03/24/2022	2.58686 %	268,476,000.00	540,174.31	8,893,766.75	0.00	259,582,233.25	9,433,941.06	0.00
1X-1	30711XWJ9	03/24/2022	1.80000 %	0.00	190,978.57	0.00	0.00	0.00	190,978.57	0.00
1X-2	30711XWK6	03/24/2022	1.40000 %	0.00	148,538.89	0.00	0.00	0.00	148,538.89	0.00
1X-3	30711XWL4	03/24/2022	1.00000 %	0.00	106,099.21	0.00	0.00	0.00	106,099.21	0.00
1X-4	30711XWM2	03/24/2022	0.60000 %	0.00	63,659.52	0.00	0.00	0.00	63,659.52	0.00
1Y-1	30711XWN0	03/24/2022	1.80000 %	0.00	375,866.40	0.00	0.00	0.00	375,866.40	0.00
1Y-2	30711XWP5	03/24/2022	1.40000 %	0.00	292,340.53	0.00	0.00	0.00	292,340.53	0.00
1Y-3	30711XWQ3	03/24/2022	1.00000 %	0.00	208,814.67	0.00	0.00	0.00	208,814.67	0.00
1Y-4	30711XWR1	03/24/2022	0.60000 %	0.00	125,288.80	0.00	0.00	0.00	125,288.80	0.00
2A-H		02/28/2022	0.00000 %	2,483,197,519.36	0.00	86,677,697.60	0.00	2,396,519,821.76	86,677,697.60	0.00
2M-1	30711XWS9	03/24/2022	0.83686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	03/24/2022	2.68686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	03/24/2022	2.68686 %	77,985,613.73	162,972.78	482,702.73	0.00	77,502,911.00	645,675.51	0.00

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2M-BH		02/28/2022	0.00000 %	4,105,302.41	0.00	25,410.34	0.00	4,079,892.07	25,410.34	0.00
2M-2C	30711XWV2	03/24/2022	2.68686 %	101,332,000.00	211,761.59	0.00	0.00	101,332,000.00	211,761.59	0.00
2M-CH		02/28/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	03/24/2022	2.68686 %	179,317,613.73	374,734.36	482,702.73	0.00	178,834,911.00	857,437.09	0.00
2M-2H		02/28/2022	0.00000 %	9,439,600.41	0.00	25,410.34	0.00	9,414,190.07	25,410.34	0.00
2B-1	30711XWW0	03/24/2022	4.63686 %	63,333,000.00	228,407.09	0.00	0.00	63,333,000.00	228,407.09	0.00
2B-1H		02/28/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		02/28/2022	0.00000 %	66,229,010.93	0.00	0.00	86,052.56	66,142,958.37	0.00	523,478.63
2A-I1	30711XWY6	03/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	03/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	03/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	03/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	03/24/2022	1.80000 %	0.00	109,179.86	0.00	0.00	0.00	109,179.86	0.00
2B-I2	30711XXH2	03/24/2022	1.40000 %	0.00	84,917.67	0.00	0.00	0.00	84,917.67	0.00
2B-I3	30711XXK5	03/24/2022	1.00000 %	0.00	60,655.48	0.00	0.00	0.00	60,655.48	0.00
2B-I4	30711XXM1	03/24/2022	0.60000 %	0.00	36,393.29	0.00	0.00	0.00	36,393.29	0.00
2C-I1	30711XXP4	03/24/2022	1.80000 %	0.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00
2C-I2	30711XXR0	03/24/2022	1.40000 %	0.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00
2C-I3	30711XXT6	03/24/2022	1.00000 %	0.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00
2C-I4	30711XXV1	03/24/2022	0.60000 %	0.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00
2E-A1	30711XWZ3	03/24/2022	0.88686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	03/24/2022	1.28686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	03/24/2022	1.68686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	03/24/2022	2.08686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	03/24/2022	0.88686 %	77,985,613.73	53,792.92	482,702.73	0.00	77,502,911.00	536,495.65	0.00
2E-B2	30711XXJ8	03/24/2022	1.28686 %	77,985,613.73	78,055.11	482,702.73	0.00	77,502,911.00	560,757.84	0.00
2E-B3	30711XXL3	03/24/2022	1.68686 %	77,985,613.73	102,317.30	482,702.73	0.00	77,502,911.00	585,020.03	0.00
2E-B4	30711XXN9	03/24/2022	2.08686 %	77,985,613.73	126,579.49	482,702.73	0.00	77,502,911.00	609,282.22	0.00
2E-C1	30711XXQ2	03/24/2022	0.88686 %	101,332,000.00	69,896.79	0.00	0.00	101,332,000.00	69,896.79	0.00
2E-C2	30711XXS8	03/24/2022	1.28686 %	101,332,000.00	101,422.30	0.00	0.00	101,332,000.00	101,422.30	0.00
2E-C3	30711XXU3	03/24/2022	1.68686 %	101,332,000.00	132,947.81	0.00	0.00	101,332,000.00	132,947.81	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	03/24/2022	2.08686 %	101,332,000.00	164,473.32	0.00	0.00	101,332,000.00	164,473.32	0.00
2E-D1	30711XXX7	03/24/2022	0.88686 %	77,985,613.73	53,792.92	482,702.73	0.00	77,502,911.00	536,495.65	0.00
2E-D2	30711XXY5	03/24/2022	1.28686 %	77,985,613.73	78,055.11	482,702.73	0.00	77,502,911.00	560,757.84	0.00
2E-D3	30711XXZ2	03/24/2022	1.68686 %	77,985,613.73	102,317.30	482,702.73	0.00	77,502,911.00	585,020.03	0.00
2E-D4	30711XYA6	03/24/2022	2.08686 %	77,985,613.73	126,579.49	482,702.73	0.00	77,502,911.00	609,282.22	0.00
2E-D5	30711XYB4	03/24/2022	2.68686 %	77,985,613.73	162,972.78	482,702.73	0.00	77,502,911.00	645,675.51	0.00
2E-F1	30711XYC2	03/24/2022	0.88686 %	179,317,613.73	123,689.70	482,702.73	0.00	178,834,911.00	606,392.43	0.00
2E-F2	30711XYD0	03/24/2022	1.28686 %	179,317,613.73	179,477.41	482,702.73	0.00	178,834,911.00	662,180.14	0.00
2E-F3	30711XYE8	03/24/2022	1.68686 %	179,317,613.73	235,265.11	482,702.73	0.00	178,834,911.00	717,967.84	0.00
2E-F4	30711XYF5	03/24/2022	2.08686 %	179,317,613.73	291,052.81	482,702.73	0.00	178,834,911.00	773,755.54	0.00
2E-F5	30711XYG3	03/24/2022	2.68686 %	179,317,613.73	374,734.36	482,702.73	0.00	178,834,911.00	857,437.09	0.00
2X-1	30711XYH1	03/24/2022	1.80000 %	0.00	109,179.86	0.00	0.00	0.00	109,179.86	0.00
2X-2	30711XYJ7	03/24/2022	1.40000 %	0.00	84,917.67	0.00	0.00	0.00	84,917.67	0.00
2X-3	30711XYK4	03/24/2022	1.00000 %	0.00	60,655.48	0.00	0.00	0.00	60,655.48	0.00
2X-4	30711XYL2	03/24/2022	0.60000 %	0.00	36,393.29	0.00	0.00	0.00	36,393.29	0.00
2Y-1	30711XYM0	03/24/2022	1.80000 %	0.00	251,044.66	0.00	0.00	0.00	251,044.66	0.00
2Y-2	30711XYN8	03/24/2022	1.40000 %	0.00	195,256.96	0.00	0.00	0.00	195,256.96	0.00
2Y-3	30711XYP3	03/24/2022	1.00000 %	0.00	139,469.26	0.00	0.00	0.00	139,469.26	0.00
2Y-4	30711XYQ1	03/24/2022	0.60000 %	0.00	83,681.55	0.00	0.00	0.00	83,681.55	0.00
Totals				13,531,131,944.77	12,836,755.48	392,652,708.86	108,030.83	13,138,371,205.08	405,489,464.34	1,260,735.07

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,645,340,008.05	8,083,279.33	111,840,977.47	0.00	0.00	119,924,256.80	4,525,415,751.25	0.22851958	119,924,256.80
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	133,258,000.00	3,155,265.82	212,762.69	2,942,503.13	0.00	0.00	3,155,265.82	0.00	0.00000000	3,155,265.82
1M-AH	7,014,568.00	166,090.04	11,199.62	154,890.43	0.00	0.00	166,090.04	0.00	0.00000000	166,090.04
1M-2B	133,258,000.00	133,258,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	124,364,233.25	0.93325904	8,893,766.75
1M-BH	7,014,568.00	7,014,568.00	31,568.42	436,590.57	0.00	0.00	468,159.00	6,546,409.00	0.93325904	468,159.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	271,631,265.82	812,478.17	11,236,554.40	0.00	0.00	12,049,032.57	259,582,233.25	0.64615450	12,049,032.57
1M-2H	21,146,536.00	14,298,058.04	42,768.04	591,481.00	0.00	0.00	634,249.04	13,663,809.00	0.64614881	634,249.04
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,426,315.83	0.00	0.00	0.00	21,978.27	21,978.27	102,404,337.56	0.99285200	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	3,155,265.82	212,762.69	2,942,503.13	0.00	0.00	3,155,265.82	0.00	0.00000000	3,155,265.82
1E-A2	133,258,000.00	3,155,265.82	212,762.69	2,942,503.13	0.00	0.00	3,155,265.82	0.00	0.00000000	3,155,265.82
1E-A3	133,258,000.00	3,155,265.82	212,762.69	2,942,503.13	0.00	0.00	3,155,265.82	0.00	0.00000000	3,155,265.82
1E-A4	133,258,000.00	3,155,265.82	212,762.69	2,942,503.13	0.00	0.00	3,155,265.82	0.00	0.00000000	3,155,265.82
1E-B1	133,258,000.00	133,258,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	124,364,233.25	0.93325904	8,893,766.75
1E-B2	133,258,000.00	133,258,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	124,364,233.25	0.93325904	8,893,766.75
1E-B3	133,258,000.00	133,258,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	124,364,233.25	0.93325904	8,893,766.75

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Series 2017-C07



Distribution Date: 25-Mar-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	133,258,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	124,364,233.25	0.93325904	8,893,766.75
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	136,413,265.82	812,478.17	11,236,554.40	0.00	0.00	12,049,032.57	124,364,233.25	0.46662952	12,049,032.57
1E-D2	266,516,000.00	136,413,265.82	812,478.17	11,236,554.40	0.00	0.00	12,049,032.57	124,364,233.25	0.46662952	12,049,032.57
1E-D3	266,516,000.00	136,413,265.82	812,478.17	11,236,554.40	0.00	0.00	12,049,032.57	124,364,233.25	0.46662952	12,049,032.57
1E-D4	266,516,000.00	136,413,265.82	812,478.17	11,236,554.40	0.00	0.00	12,049,032.57	124,364,233.25	0.46662952	12,049,032.57
1E-D5	266,516,000.00	136,413,265.82	812,478.17	11,236,554.40	0.00	0.00	12,049,032.57	124,364,233.25	0.46662952	12,049,032.57
1E-F1	268,476,000.00	268,476,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	259,582,233.25	0.96687314	8,893,766.75
1E-F2	268,476,000.00	268,476,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	259,582,233.25	0.96687314	8,893,766.75
1E-F3	268,476,000.00	268,476,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	259,582,233.25	0.96687314	8,893,766.75
1E-F4	268,476,000.00	268,476,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	259,582,233.25	0.96687314	8,893,766.75
1E-F5	268,476,000.00	268,476,000.00	599,715.48	8,294,051.27	0.00	0.00	8,893,766.75	259,582,233.25	0.96687314	8,893,766.75
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,483,197,519.36	3,922,694.43	82,755,003.17	0.00	0.00	86,677,697.60	2,396,519,821.76	0.18771761	86,677,697.60
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.76484142	482,702.73
2M-BH	5,334,298.00	4,105,302.41	25,410.34	0.00	0.00	0.00	25,410.34	4,079,892.07	0.76484142	25,410.34
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	179,317,613.73	482,702.73	0.00	0.00	0.00	482,702.73	178,834,911.00	0.58828047	482,702.73

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,439,600.41	25,410.34	0.00	0.00	0.00	25,410.34	9,414,190.07	0.58828047	25,410.34
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,229,010.93	0.00	0.00	0.00	86,052.56	86,052.56	66,142,958.37	0.99214779	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.76484142	482,702.73
2E-B2	101,332,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.76484142	482,702.73
2E-B3	101,332,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.76484142	482,702.73
2E-B4	101,332,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.76484142	482,702.73
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.38242071	482,702.73
2E-D2	202,664,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.38242071	482,702.73
2E-D3	202,664,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.38242071	482,702.73
2E-D4	202,664,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.38242071	482,702.73
2E-D5	202,664,000.00	77,985,613.73	482,702.73	0.00	0.00	0.00	482,702.73	77,502,911.00	0.38242071	482,702.73

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Series 2017-C07



Distribution Date: 25-Mar-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	179,317,613.73	482,702.73	0.00	0.00	0.00	482,702.73	178,834,911.00	0.88242071	482,702.73
2E-F2	202,664,000.00	179,317,613.73	482,702.73	0.00	0.00	0.00	482,702.73	178,834,911.00	0.88242071	482,702.73
2E-F3	202,664,000.00	179,317,613.73	482,702.73	0.00	0.00	0.00	482,702.73	178,834,911.00	0.88242071	482,702.73
2E-F4	202,664,000.00	179,317,613.73	482,702.73	0.00	0.00	0.00	482,702.73	178,834,911.00	0.88242071	482,702.73
2E-F5	202,664,000.00	179,317,613.73	482,702.73	0.00	0.00	0.00	482,702.73	178,834,911.00	0.88242071	482,702.73
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	13,531,131,944.77	31,801,411.47	360,851,297.39	0.00	108,030.83	392,760,739.69	13,138,371,205.08	0.31112197	392,652,708.86

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Distribution Date: 25-Mar-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	234.57538546	0.40818075	5.64762544	0.00000000	0.00000000	6.05580619	228.51957927	0.22851958	6.05580619
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	23.67787165	1.59662227	22.08124938	0.00000000	0.00000000	23.67787165	0.00000000	0.00000000	23.67787165
1M-AH	7,014,568.00	23.67787154	1.59662291	22.08125005	0.00000000	0.00000000	23.67787154	0.00000000	0.00000000	23.67787154
1M-2B	133,258,000.00	1000.00000000	4.50040883	62.24055044	0.00000000	0.00000000	66.74095927	933.25904073	0.93325904	66.74095927
1M-BH	7,014,568.00	1000.00000000	4.50040829	62.24054995	0.00000000	0.00000000	66.74095967	933.25904033	0.93325904	66.74095967
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	676.14706701	2.02242820	27.97013546	0.00000000	0.00000000	29.99256366	646.15450335	0.64615450	29.99256366
1M-2H	21,146,536.00	676.14185321	2.02246079	27.97058582	0.00000000	0.00000000	29.99304662	646.14880659	0.64614881	29.99304662
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	993.06508517	0.00000000	0.00000000	0.00000000	0.21308833	0.21308833	992.85199684	0.99285200	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	23.67787165	1.59662227	22.08124938	0.00000000	0.00000000	23.67787165	0.00000000	0.00000000	23.67787165
1E-A2	133,258,000.00	23.67787165	1.59662227	22.08124938	0.00000000	0.00000000	23.67787165	0.00000000	0.00000000	23.67787165
1E-A3	133,258,000.00	23.67787165	1.59662227	22.08124938	0.00000000	0.00000000	23.67787165	0.00000000	0.00000000	23.67787165
1E-A4	133,258,000.00	23.67787165	1.59662227	22.08124938	0.00000000	0.00000000	23.67787165	0.00000000	0.00000000	23.67787165
1E-B1	133,258,000.00	1000.00000000	4.50040883	62.24055044	0.00000000	0.00000000	66.74095927	933.25904073	0.93325904	66.74095927
1E-B2	133,258,000.00	1000.00000000	4.50040883	62.24055044	0.00000000	0.00000000	66.74095927	933.25904073	0.93325904	66.74095927
1E-B3	133,258,000.00	1000.00000000	4.50040883	62.24055044	0.00000000	0.00000000	66.74095927	933.25904073	0.93325904	66.74095927

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Distribution Date: 25-Mar-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	1000.00000000	4.50040883	62.24055044	0.00000000	0.00000000	66.74095927	933.25904073	0.93325904	66.74095927
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	511.83893582	3.04851555	42.16089991	0.00000000	0.00000000	45.20941546	466.62952037	0.46662952	45.20941546
1E-D2	266,516,000.00	511.83893582	3.04851555	42.16089991	0.00000000	0.00000000	45.20941546	466.62952037	0.46662952	45.20941546
1E-D3	266,516,000.00	511.83893582	3.04851555	42.16089991	0.00000000	0.00000000	45.20941546	466.62952037	0.46662952	45.20941546
1E-D4	266,516,000.00	511.83893582	3.04851555	42.16089991	0.00000000	0.00000000	45.20941546	466.62952037	0.46662952	45.20941546
1E-D5	266,516,000.00	511.83893582	3.04851555	42.16089991	0.00000000	0.00000000	45.20941546	466.62952037	0.46662952	45.20941546
1E-F1	268,476,000.00	1000.00000000	2.23377687	30.89308270	0.00000000	0.00000000	33.12685957	966.87314043	0.96687314	33.12685957
1E-F2	268,476,000.00	1000.00000000	2.23377687	30.89308270	0.00000000	0.00000000	33.12685957	966.87314043	0.96687314	33.12685957
1E-F3	268,476,000.00	1000.00000000	2.23377687	30.89308270	0.00000000	0.00000000	33.12685957	966.87314043	0.96687314	33.12685957
1E-F4	268,476,000.00	1000.00000000	2.23377687	30.89308270	0.00000000	0.00000000	33.12685957	966.87314043	0.96687314	33.12685957
1E-F5	268,476,000.00	1000.00000000	2.23377687	30.89308270	0.00000000	0.00000000	33.12685957	966.87314043	0.96687314	33.12685957
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	194.50700447	0.30726172	6.48213750	0.00000000	0.00000000	6.78939923	187.71760525	0.18771761	6.78939923
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	769.60499872	4.76357646	0.00000000	0.00000000	0.00000000	4.76357646	764.84142226	0.76484142	4.76357646
2M-BH	5,334,298.00	769.60499957	4.76357714	0.00000000	0.00000000	0.00000000	4.76357714	764.84142243	0.76484142	4.76357714
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	589.86833291	1.58785882	0.00000000	0.00000000	0.00000000	1.58785882	588.28047409	0.58828047	1.58785882

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	589.86833319	1.58785905	0.00000000	0.00000000	0.00000000	1.58785905	588.28047414	0.58828047	1.58785905
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	993.43858635	0.00000000	0.00000000	0.00000000	1.29079285	1.29079285	992.14779350	0.99214779	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	769.60499872	4.76357646	0.00000000	0.00000000	0.00000000	4.76357646	764.84142226	0.76484142	4.76357646
2E-B2	101,332,000.00	769.60499872	4.76357646	0.00000000	0.00000000	0.00000000	4.76357646	764.84142226	0.76484142	4.76357646
2E-B3	101,332,000.00	769.60499872	4.76357646	0.00000000	0.00000000	0.00000000	4.76357646	764.84142226	0.76484142	4.76357646
2E-B4	101,332,000.00	769.60499872	4.76357646	0.00000000	0.00000000	0.00000000	4.76357646	764.84142226	0.76484142	4.76357646
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	384.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	382.42071113	0.38242071	2.38178823
2E-D2	202,664,000.00	384.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	382.42071113	0.38242071	2.38178823
2E-D3	202,664,000.00	384.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	382.42071113	0.38242071	2.38178823
2E-D4	202,664,000.00	384.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	382.42071113	0.38242071	2.38178823
2E-D5	202,664,000.00	384.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	382.42071113	0.38242071	2.38178823

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	884.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	882.42071113	0.88242071	2.38178823
2E-F2	202,664,000.00	884.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	882.42071113	0.88242071	2.38178823
2E-F3	202,664,000.00	884.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	882.42071113	0.88242071	2.38178823
2E-F4	202,664,000.00	884.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	882.42071113	0.88242071	2.38178823
2E-F5	202,664,000.00	884.80249936	2.38178823	0.00000000	0.00000000	0.00000000	2.38178823	882.42071113	0.88242071	2.38178823
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,645,340,008.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,525,415,751.25
1M-1	N/A	N/A	0.83686 %	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	02/25/22 - 03/24/22	28	2.58686 %	3,155,265.82	6,348.40	0.00	0.00	0.00	0.00	6,348.40	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	166,090.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	02/25/22 - 03/24/22	28	2.58686 %	133,258,000.00	268,115.39	0.00	0.00	0.00	0.00	268,115.39	0.00	124,364,233.25
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,546,409.00
1M-2C	02/25/22 - 03/24/22	28	2.58686 %	135,218,000.00	272,058.92	0.00	0.00	0.00	0.00	272,058.92	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	02/25/22 - 03/24/22	28	2.58686 %	271,631,265.82	546,522.71	0.00	0.00	0.00	0.00	546,522.71	0.00	259,582,233.25
1M-2H	N/A	N/A	0.00000 %	14,298,058.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,663,809.00
1B-1	02/25/22 - 03/24/22	28	4.18686 %	97,984,000.00	319,079.67	0.00	0.00	0.00	0.00	319,079.67	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,426,315.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,404,337.56
1A-I1	02/25/22 - 03/24/22	28	1.80000 %	3,155,265.82	4,417.37	0.00	0.00	0.00	0.00	4,417.37	0.00	0.00
1A-I2	02/25/22 - 03/24/22	28	1.40000 %	3,155,265.82	3,435.73	0.00	0.00	0.00	0.00	3,435.73	0.00	0.00
1A-I3	02/25/22 - 03/24/22	28	1.00000 %	3,155,265.82	2,454.10	0.00	0.00	0.00	0.00	2,454.10	0.00	0.00
1A-I4	02/25/22 - 03/24/22	28	0.60000 %	3,155,265.82	1,472.46	0.00	0.00	0.00	0.00	1,472.46	0.00	0.00
1B-I1	02/25/22 - 03/24/22	28	1.80000 %	133,258,000.00	186,561.20	0.00	0.00	0.00	0.00	186,561.20	0.00	124,364,233.25
1B-I2	02/25/22 - 03/24/22	28	1.40000 %	133,258,000.00	145,103.16	0.00	0.00	0.00	0.00	145,103.16	0.00	124,364,233.25
1B-I3	02/25/22 - 03/24/22	28	1.00000 %	133,258,000.00	103,645.11	0.00	0.00	0.00	0.00	103,645.11	0.00	124,364,233.25
1B-I4	02/25/22 - 03/24/22	28	0.60000 %	133,258,000.00	62,187.07	0.00	0.00	0.00	0.00	62,187.07	0.00	124,364,233.25
1C-I1	02/25/22 - 03/24/22	28	1.80000 %	135,218,000.00	189,305.20	0.00	0.00	0.00	0.00	189,305.20	0.00	135,218,000.00
1C-I2	02/25/22 - 03/24/22	28	1.40000 %	135,218,000.00	147,237.38	0.00	0.00	0.00	0.00	147,237.38	0.00	135,218,000.00
1C-I3	02/25/22 - 03/24/22	28	1.00000 %	135,218,000.00	105,169.56	0.00	0.00	0.00	0.00	105,169.56	0.00	135,218,000.00
1C-I4	02/25/22 - 03/24/22	28	0.60000 %	135,218,000.00	63,101.73	0.00	0.00	0.00	0.00	63,101.73	0.00	135,218,000.00
1E-A1	02/25/22 - 03/24/22	28	0.78686 %	3,155,265.82	1,931.03	0.00	0.00	0.00	0.00	1,931.03	0.00	0.00
1E-A2	02/25/22 - 03/24/22	28	1.18686 %	3,155,265.82	2,912.67	0.00	0.00	0.00	0.00	2,912.67	0.00	0.00
1E-A3	02/25/22 - 03/24/22	28	1.58686 %	3,155,265.82	3,894.31	0.00	0.00	0.00	0.00	3,894.31	0.00	0.00
1E-A4	02/25/22 - 03/24/22	28	1.98686 %	3,155,265.82	4,875.94	0.00	0.00	0.00	0.00	4,875.94	0.00	0.00
1E-B1	02/25/22 - 03/24/22	28	0.78686 %	133,258,000.00	81,554.19	0.00	0.00	0.00	0.00	81,554.19	0.00	124,364,233.25
1E-B2	02/25/22 - 03/24/22	28	1.18686 %	133,258,000.00	123,012.24	0.00	0.00	0.00	0.00	123,012.24	0.00	124,364,233.25

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2022
 09-Mar-2022 4:28:32 PM

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	02/25/22 - 03/24/22	28	1.58686 %	133,258,000.00	164,470.28	0.00	0.00	0.00	0.00	164,470.28	0.00	124,364,233.25
1E-B4	02/25/22 - 03/24/22	28	1.98686 %	133,258,000.00	205,928.33	0.00	0.00	0.00	0.00	205,928.33	0.00	124,364,233.25
1E-C1	02/25/22 - 03/24/22	28	0.78686 %	135,218,000.00	82,753.72	0.00	0.00	0.00	0.00	82,753.72	0.00	135,218,000.00
1E-C2	02/25/22 - 03/24/22	28	1.18686 %	135,218,000.00	124,821.54	0.00	0.00	0.00	0.00	124,821.54	0.00	135,218,000.00
1E-C3	02/25/22 - 03/24/22	28	1.58686 %	135,218,000.00	166,889.36	0.00	0.00	0.00	0.00	166,889.36	0.00	135,218,000.00
1E-C4	02/25/22 - 03/24/22	28	1.98686 %	135,218,000.00	208,957.18	0.00	0.00	0.00	0.00	208,957.18	0.00	135,218,000.00
1E-D1	02/25/22 - 03/24/22	28	0.78686 %	136,413,265.82	83,485.22	0.00	0.00	0.00	0.00	83,485.22	0.00	124,364,233.25
1E-D2	02/25/22 - 03/24/22	28	1.18686 %	136,413,265.82	125,924.90	0.00	0.00	0.00	0.00	125,924.90	0.00	124,364,233.25
1E-D3	02/25/22 - 03/24/22	28	1.58686 %	136,413,265.82	168,364.59	0.00	0.00	0.00	0.00	168,364.59	0.00	124,364,233.25
1E-D4	02/25/22 - 03/24/22	28	1.98686 %	136,413,265.82	210,804.27	0.00	0.00	0.00	0.00	210,804.27	0.00	124,364,233.25
1E-D5	02/25/22 - 03/24/22	28	2.58686 %	136,413,265.82	274,463.79	0.00	0.00	0.00	0.00	274,463.79	0.00	124,364,233.25
1E-F1	02/25/22 - 03/24/22	28	0.78686 %	268,476,000.00	164,307.91	0.00	0.00	0.00	0.00	164,307.91	0.00	259,582,233.25
1E-F2	02/25/22 - 03/24/22	28	1.18686 %	268,476,000.00	247,833.78	0.00	0.00	0.00	0.00	247,833.78	0.00	259,582,233.25
1E-F3	02/25/22 - 03/24/22	28	1.58686 %	268,476,000.00	331,359.64	0.00	0.00	0.00	0.00	331,359.64	0.00	259,582,233.25
1E-F4	02/25/22 - 03/24/22	28	1.98686 %	268,476,000.00	414,885.51	0.00	0.00	0.00	0.00	414,885.51	0.00	259,582,233.25
1E-F5	02/25/22 - 03/24/22	28	2.58686 %	268,476,000.00	540,174.31	0.00	0.00	0.00	0.00	540,174.31	0.00	259,582,233.25
1X-1	02/25/22 - 03/24/22	28	1.80000 %	136,413,265.82	190,978.57	0.00	0.00	0.00	0.00	190,978.57	0.00	124,364,233.25
1X-2	02/25/22 - 03/24/22	28	1.40000 %	136,413,265.82	148,538.89	0.00	0.00	0.00	0.00	148,538.89	0.00	124,364,233.25
1X-3	02/25/22 - 03/24/22	28	1.00000 %	136,413,265.82	106,099.21	0.00	0.00	0.00	0.00	106,099.21	0.00	124,364,233.25
1X-4	02/25/22 - 03/24/22	28	0.60000 %	136,413,265.82	63,659.52	0.00	0.00	0.00	0.00	63,659.52	0.00	124,364,233.25
1Y-1	02/25/22 - 03/24/22	28	1.80000 %	268,476,000.00	375,866.40	0.00	0.00	0.00	0.00	375,866.40	0.00	259,582,233.25
1Y-2	02/25/22 - 03/24/22	28	1.40000 %	268,476,000.00	292,340.53	0.00	0.00	0.00	0.00	292,340.53	0.00	259,582,233.25
1Y-3	02/25/22 - 03/24/22	28	1.00000 %	268,476,000.00	208,814.67	0.00	0.00	0.00	0.00	208,814.67	0.00	259,582,233.25
1Y-4	02/25/22 - 03/24/22	28	0.60000 %	268,476,000.00	125,288.80	0.00	0.00	0.00	0.00	125,288.80	0.00	259,582,233.25
2A-H	N/A	N/A	0.00000 %	2,483,197,519.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,396,519,821.76
2M-1	N/A	N/A	0.83686 %	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	2.68686 %	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	02/25/22 - 03/24/22	28	2.68686 %	77,985,613.73	162,972.78	0.00	0.00	0.00	0.00	162,972.78	0.00	77,502,911.00
2M-BH	N/A	N/A	0.00000 %	4,105,302.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,079,892.07
2M-2C	02/25/22 - 03/24/22	28	2.68686 %	101,332,000.00	211,761.59	0.00	0.00	0.00	0.00	211,761.59	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2022
 09-Mar-2022 4:28:33 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	02/25/22 - 03/24/22	28	2.68686 %	179,317,613.73	374,734.36	0.00	0.00	0.00	0.00	374,734.36	0.00	178,834,911.00
2M-2H	N/A	N/A	0.00000 %	9,439,600.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,414,190.07
2B-1	02/25/22 - 03/24/22	28	4.63686 %	63,333,000.00	228,407.09	0.00	0.00	0.00	0.00	228,407.09	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,229,010.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,142,958.37
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	02/25/22 - 03/24/22	28	1.80000 %	77,985,613.73	109,179.86	0.00	0.00	0.00	0.00	109,179.86	0.00	77,502,911.00
2B-I2	02/25/22 - 03/24/22	28	1.40000 %	77,985,613.73	84,917.67	0.00	0.00	0.00	0.00	84,917.67	0.00	77,502,911.00
2B-I3	02/25/22 - 03/24/22	28	1.00000 %	77,985,613.73	60,655.48	0.00	0.00	0.00	0.00	60,655.48	0.00	77,502,911.00
2B-I4	02/25/22 - 03/24/22	28	0.60000 %	77,985,613.73	36,393.29	0.00	0.00	0.00	0.00	36,393.29	0.00	77,502,911.00
2C-I1	02/25/22 - 03/24/22	28	1.80000 %	101,332,000.00	141,864.80	0.00	0.00	0.00	0.00	141,864.80	0.00	101,332,000.00
2C-I2	02/25/22 - 03/24/22	28	1.40000 %	101,332,000.00	110,339.29	0.00	0.00	0.00	0.00	110,339.29	0.00	101,332,000.00
2C-I3	02/25/22 - 03/24/22	28	1.00000 %	101,332,000.00	78,813.78	0.00	0.00	0.00	0.00	78,813.78	0.00	101,332,000.00
2C-I4	02/25/22 - 03/24/22	28	0.60000 %	101,332,000.00	47,288.27	0.00	0.00	0.00	0.00	47,288.27	0.00	101,332,000.00
2E-A1	N/A	N/A	0.88686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.28686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.68686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.08686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	02/25/22 - 03/24/22	28	0.88686 %	77,985,613.73	53,792.92	0.00	0.00	0.00	0.00	53,792.92	0.00	77,502,911.00
2E-B2	02/25/22 - 03/24/22	28	1.28686 %	77,985,613.73	78,055.11	0.00	0.00	0.00	0.00	78,055.11	0.00	77,502,911.00
2E-B3	02/25/22 - 03/24/22	28	1.68686 %	77,985,613.73	102,317.30	0.00	0.00	0.00	0.00	102,317.30	0.00	77,502,911.00
2E-B4	02/25/22 - 03/24/22	28	2.08686 %	77,985,613.73	126,579.49	0.00	0.00	0.00	0.00	126,579.49	0.00	77,502,911.00
2E-C1	02/25/22 - 03/24/22	28	0.88686 %	101,332,000.00	69,896.79	0.00	0.00	0.00	0.00	69,896.79	0.00	101,332,000.00
2E-C2	02/25/22 - 03/24/22	28	1.28686 %	101,332,000.00	101,422.30	0.00	0.00	0.00	0.00	101,422.30	0.00	101,332,000.00
2E-C3	02/25/22 - 03/24/22	28	1.68686 %	101,332,000.00	132,947.81	0.00	0.00	0.00	0.00	132,947.81	0.00	101,332,000.00
2E-C4	02/25/22 - 03/24/22	28	2.08686 %	101,332,000.00	164,473.32	0.00	0.00	0.00	0.00	164,473.32	0.00	101,332,000.00
2E-D1	02/25/22 - 03/24/22	28	0.88686 %	77,985,613.73	53,792.92	0.00	0.00	0.00	0.00	53,792.92	0.00	77,502,911.00
2E-D2	02/25/22 - 03/24/22	28	1.28686 %	77,985,613.73	78,055.11	0.00	0.00	0.00	0.00	78,055.11	0.00	77,502,911.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2022
 09-Mar-2022 4:28:33 PM

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	02/25/22 - 03/24/22	28	1.68686 %	77,985,613.73	102,317.30	0.00	0.00	0.00	0.00	102,317.30	0.00	77,502,911.00
2E-D4	02/25/22 - 03/24/22	28	2.08686 %	77,985,613.73	126,579.49	0.00	0.00	0.00	0.00	126,579.49	0.00	77,502,911.00
2E-D5	02/25/22 - 03/24/22	28	2.68686 %	77,985,613.73	162,972.78	0.00	0.00	0.00	0.00	162,972.78	0.00	77,502,911.00
2E-F1	02/25/22 - 03/24/22	28	0.88686 %	179,317,613.73	123,689.70	0.00	0.00	0.00	0.00	123,689.70	0.00	178,834,911.00
2E-F2	02/25/22 - 03/24/22	28	1.28686 %	179,317,613.73	179,477.41	0.00	0.00	0.00	0.00	179,477.41	0.00	178,834,911.00
2E-F3	02/25/22 - 03/24/22	28	1.68686 %	179,317,613.73	235,265.11	0.00	0.00	0.00	0.00	235,265.11	0.00	178,834,911.00
2E-F4	02/25/22 - 03/24/22	28	2.08686 %	179,317,613.73	291,052.81	0.00	0.00	0.00	0.00	291,052.81	0.00	178,834,911.00
2E-F5	02/25/22 - 03/24/22	28	2.68686 %	179,317,613.73	374,734.36	0.00	0.00	0.00	0.00	374,734.36	0.00	178,834,911.00
2X-1	02/25/22 - 03/24/22	28	1.80000 %	77,985,613.73	109,179.86	0.00	0.00	0.00	0.00	109,179.86	0.00	77,502,911.00
2X-2	02/25/22 - 03/24/22	28	1.40000 %	77,985,613.73	84,917.67	0.00	0.00	0.00	0.00	84,917.67	0.00	77,502,911.00
2X-3	02/25/22 - 03/24/22	28	1.00000 %	77,985,613.73	60,655.48	0.00	0.00	0.00	0.00	60,655.48	0.00	77,502,911.00
2X-4	02/25/22 - 03/24/22	28	0.60000 %	77,985,613.73	36,393.29	0.00	0.00	0.00	0.00	36,393.29	0.00	77,502,911.00
2Y-1	02/25/22 - 03/24/22	28	1.80000 %	179,317,613.73	251,044.66	0.00	0.00	0.00	0.00	251,044.66	0.00	178,834,911.00
2Y-2	02/25/22 - 03/24/22	28	1.40000 %	179,317,613.73	195,256.96	0.00	0.00	0.00	0.00	195,256.96	0.00	178,834,911.00
2Y-3	02/25/22 - 03/24/22	28	1.00000 %	179,317,613.73	139,469.26	0.00	0.00	0.00	0.00	139,469.26	0.00	178,834,911.00
2Y-4	02/25/22 - 03/24/22	28	0.60000 %	179,317,613.73	83,681.55	0.00	0.00	0.00	0.00	83,681.55	0.00	178,834,911.00
Totals					12,836,755.48	0.00	0.00	0.00	0.00	12,836,755.48	0.00	

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	234.57538546	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	228.51957927
1M-1	186,170,000.00	0.83686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	2.58686 %	23.67787165	0.04763992	0.00000000	0.00000000	0.00000000	0.00000000	0.04763992	0.00000000	0.00000000
1M-AH	7,014,568.00	0.00000 %	23.67787154	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	133,258,000.00	2.58686 %	1000.00000000	2.01200221	0.00000000	0.00000000	0.00000000	0.00000000	2.01200221	0.00000000	933.25904073
1M-BH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	933.25904033
1M-2C	135,218,000.00	2.58686 %	1000.00000000	2.01200225	0.00000000	0.00000000	0.00000000	0.00000000	2.01200225	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	2.58686 %	676.14706701	1.36040940	0.00000000	0.00000000	0.00000000	0.00000000	1.36040940	0.00000000	646.15450335
1M-2H	21,146,536.00	0.00000 %	676.14185321	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	646.14880659
1B-1	97,984,000.00	4.18686 %	1000.00000000	3.25644666	0.00000000	0.00000000	0.00000000	0.00000000	3.25644666	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	993.06508517	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.85199684
1A-I1	0.00	1.80000 %	23.67787165	0.03314900	0.00000000	0.00000000	0.00000000	0.00000000	0.03314900	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	23.67787165	0.02578254	0.00000000	0.00000000	0.00000000	0.00000000	0.02578254	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	23.67787165	0.01841616	0.00000000	0.00000000	0.00000000	0.00000000	0.01841616	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	23.67787165	0.01104969	0.00000000	0.00000000	0.00000000	0.00000000	0.01104969	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	933.25904073
1B-I2	0.00	1.40000 %	1000.00000000	1.08888892	0.00000000	0.00000000	0.00000000	0.00000000	1.08888892	0.00000000	933.25904073
1B-I3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	933.25904073
1B-I4	0.00	0.60000 %	1000.00000000	0.46666669	0.00000000	0.00000000	0.00000000	0.00000000	0.46666669	0.00000000	933.25904073
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888891	0.00000000	0.00000000	0.00000000	0.00000000	1.08888891	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777781	0.00000000	0.00000000	0.00000000	0.00000000	0.77777781	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666664	0.00000000	0.00000000	0.00000000	0.00000000	0.46666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.78686 %	23.67787165	0.01449091	0.00000000	0.00000000	0.00000000	0.00000000	0.01449091	0.00000000	0.00000000
1E-A2	133,258,000.00	1.18686 %	23.67787165	0.02185737	0.00000000	0.00000000	0.00000000	0.00000000	0.02185737	0.00000000	0.00000000
1E-A3	133,258,000.00	1.58686 %	23.67787165	0.02922384	0.00000000	0.00000000	0.00000000	0.00000000	0.02922384	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.98686 %	23.67787165	0.03659022	0.00000000	0.00000000	0.00000000	0.00000000	0.03659022	0.00000000	0.00000000
1E-B1	133,258,000.00	0.78686 %	1000.00000000	0.61200221	0.00000000	0.00000000	0.00000000	0.00000000	0.61200221	0.00000000	933.25904073
1E-B2	133,258,000.00	1.18686 %	1000.00000000	0.92311336	0.00000000	0.00000000	0.00000000	0.00000000	0.92311336	0.00000000	933.25904073
1E-B3	133,258,000.00	1.58686 %	1000.00000000	1.23422444	0.00000000	0.00000000	0.00000000	0.00000000	1.23422444	0.00000000	933.25904073
1E-B4	133,258,000.00	1.98686 %	1000.00000000	1.54533559	0.00000000	0.00000000	0.00000000	0.00000000	1.54533559	0.00000000	933.25904073
1E-C1	135,218,000.00	0.78686 %	1000.00000000	0.61200225	0.00000000	0.00000000	0.00000000	0.00000000	0.61200225	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.18686 %	1000.00000000	0.92311334	0.00000000	0.00000000	0.00000000	0.00000000	0.92311334	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.58686 %	1000.00000000	1.23422444	0.00000000	0.00000000	0.00000000	0.00000000	1.23422444	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.98686 %	1000.00000000	1.54533553	0.00000000	0.00000000	0.00000000	0.00000000	1.54533553	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.78686 %	511.83893582	0.31324656	0.00000000	0.00000000	0.00000000	0.00000000	0.31324656	0.00000000	466.62952037
1E-D2	266,516,000.00	1.18686 %	511.83893582	0.47248533	0.00000000	0.00000000	0.00000000	0.00000000	0.47248533	0.00000000	466.62952037
1E-D3	266,516,000.00	1.58686 %	511.83893582	0.63172414	0.00000000	0.00000000	0.00000000	0.00000000	0.63172414	0.00000000	466.62952037
1E-D4	266,516,000.00	1.98686 %	511.83893582	0.79096291	0.00000000	0.00000000	0.00000000	0.00000000	0.79096291	0.00000000	466.62952037
1E-D5	266,516,000.00	2.58686 %	511.83893582	1.02982106	0.00000000	0.00000000	0.00000000	0.00000000	1.02982106	0.00000000	466.62952037
1E-F1	268,476,000.00	0.78686 %	1000.00000000	0.61200223	0.00000000	0.00000000	0.00000000	0.00000000	0.61200223	0.00000000	966.87314043
1E-F2	268,476,000.00	1.18686 %	1000.00000000	0.92311335	0.00000000	0.00000000	0.00000000	0.00000000	0.92311335	0.00000000	966.87314043
1E-F3	268,476,000.00	1.58686 %	1000.00000000	1.23422444	0.00000000	0.00000000	0.00000000	0.00000000	1.23422444	0.00000000	966.87314043
1E-F4	268,476,000.00	1.98686 %	1000.00000000	1.54533556	0.00000000	0.00000000	0.00000000	0.00000000	1.54533556	0.00000000	966.87314043
1E-F5	268,476,000.00	2.58686 %	1000.00000000	2.01200223	0.00000000	0.00000000	0.00000000	0.00000000	2.01200223	0.00000000	966.87314043
1X-1	0.00	1.80000 %	511.83893582	0.71657450	0.00000000	0.00000000	0.00000000	0.00000000	0.71657450	0.00000000	466.62952037
1X-2	0.00	1.40000 %	511.83893582	0.55733573	0.00000000	0.00000000	0.00000000	0.00000000	0.55733573	0.00000000	466.62952037
1X-3	0.00	1.00000 %	511.83893582	0.39809696	0.00000000	0.00000000	0.00000000	0.00000000	0.39809696	0.00000000	466.62952037
1X-4	0.00	0.60000 %	511.83893582	0.23885815	0.00000000	0.00000000	0.00000000	0.00000000	0.23885815	0.00000000	466.62952037
1Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	966.87314043
1Y-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	966.87314043
1Y-3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	966.87314043
1Y-4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	966.87314043
2A-H	12,766,622,601.00	0.00000 %	194.50700447	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	187.71760525
2M-1	107,666,000.00	0.83686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Mar-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	101,332,000.00	2.68686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.68686 %	769.60499872	1.60830518	0.00000000	0.00000000	0.00000000	0.00000000	1.60830518	0.00000000	764.84142226
2M-BH	5,334,298.00	0.00000 %	769.60499957	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	764.84142243
2M-2C	101,332,000.00	2.68686 %	1000.00000000	2.08978003	0.00000000	0.00000000	0.00000000	0.00000000	2.08978003	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.68686 %	589.86833291	1.23269504	0.00000000	0.00000000	0.00000000	0.00000000	1.23269504	0.00000000	588.28047409
2M-2H	16,002,894.00	0.00000 %	589.86833319	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	588.28047414
2B-1	63,333,000.00	4.63686 %	1000.00000000	3.60644672	0.00000000	0.00000000	0.00000000	0.00000000	3.60644672	0.00000000	1000.00000000
2B-1H	3,333,436.00	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 %	993.43858635	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.14779350
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 %	769.60499872	1.07744701	0.00000000	0.00000000	0.00000000	0.00000000	1.07744701	0.00000000	764.84142226
2B-I2	0.00	1.40000 %	769.60499872	0.83801435	0.00000000	0.00000000	0.00000000	0.00000000	0.83801435	0.00000000	764.84142226
2B-I3	0.00	1.00000 %	769.60499872	0.59858169	0.00000000	0.00000000	0.00000000	0.00000000	0.59858169	0.00000000	764.84142226
2B-I4	0.00	0.60000 %	769.60499872	0.35914903	0.00000000	0.00000000	0.00000000	0.00000000	0.35914903	0.00000000	764.84142226
2C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.46666670	0.00000000	0.00000000	0.00000000	0.00000000	0.46666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.88686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.28686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.68686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.08686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.88686 %	769.60499872	0.53085817	0.00000000	0.00000000	0.00000000	0.00000000	0.53085817	0.00000000	764.84142226

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Series 2017-C07



Distribution Date: 25-Mar-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.28686 %	769.60499872	0.77029083	0.00000000	0.00000000	0.00000000	0.00000000	0.77029083	0.00000000	764.84142226
2E-B3	101,332,000.00	1.68686 %	769.60499872	1.00972348	0.00000000	0.00000000	0.00000000	0.00000000	1.00972348	0.00000000	764.84142226
2E-B4	101,332,000.00	2.08686 %	769.60499872	1.24915614	0.00000000	0.00000000	0.00000000	0.00000000	1.24915614	0.00000000	764.84142226
2E-C1	101,332,000.00	0.88686 %	1000.00000000	0.68978003	0.00000000	0.00000000	0.00000000	0.00000000	0.68978003	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.28686 %	1000.00000000	1.00089113	0.00000000	0.00000000	0.00000000	0.00000000	1.00089113	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.68686 %	1000.00000000	1.31200223	0.00000000	0.00000000	0.00000000	0.00000000	1.31200223	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.08686 %	1000.00000000	1.62311333	0.00000000	0.00000000	0.00000000	0.00000000	1.62311333	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.88686 %	384.80249936	0.26542908	0.00000000	0.00000000	0.00000000	0.00000000	0.26542908	0.00000000	382.42071113
2E-D2	202,664,000.00	1.28686 %	384.80249936	0.38514541	0.00000000	0.00000000	0.00000000	0.00000000	0.38514541	0.00000000	382.42071113
2E-D3	202,664,000.00	1.68686 %	384.80249936	0.50486174	0.00000000	0.00000000	0.00000000	0.00000000	0.50486174	0.00000000	382.42071113
2E-D4	202,664,000.00	2.08686 %	384.80249936	0.62457807	0.00000000	0.00000000	0.00000000	0.00000000	0.62457807	0.00000000	382.42071113
2E-D5	202,664,000.00	2.68686 %	384.80249936	0.80415259	0.00000000	0.00000000	0.00000000	0.00000000	0.80415259	0.00000000	382.42071113
2E-F1	202,664,000.00	0.88686 %	884.80249936	0.61031905	0.00000000	0.00000000	0.00000000	0.00000000	0.61031905	0.00000000	882.42071113
2E-F2	202,664,000.00	1.28686 %	884.80249936	0.88559098	0.00000000	0.00000000	0.00000000	0.00000000	0.88559098	0.00000000	882.42071113
2E-F3	202,664,000.00	1.68686 %	884.80249936	1.16086286	0.00000000	0.00000000	0.00000000	0.00000000	1.16086286	0.00000000	882.42071113
2E-F4	202,664,000.00	2.08686 %	884.80249936	1.43613474	0.00000000	0.00000000	0.00000000	0.00000000	1.43613474	0.00000000	882.42071113
2E-F5	202,664,000.00	2.68686 %	884.80249936	1.84904255	0.00000000	0.00000000	0.00000000	0.00000000	1.84904255	0.00000000	882.42071113
2X-1	0.00	1.80000 %	384.80249936	0.53872350	0.00000000	0.00000000	0.00000000	0.00000000	0.53872350	0.00000000	382.42071113
2X-2	0.00	1.40000 %	384.80249936	0.41900717	0.00000000	0.00000000	0.00000000	0.00000000	0.41900717	0.00000000	382.42071113
2X-3	0.00	1.00000 %	384.80249936	0.29929085	0.00000000	0.00000000	0.00000000	0.00000000	0.29929085	0.00000000	382.42071113
2X-4	0.00	0.60000 %	384.80249936	0.17957452	0.00000000	0.00000000	0.00000000	0.00000000	0.17957452	0.00000000	382.42071113
2Y-1	0.00	1.80000 %	884.80249936	1.23872350	0.00000000	0.00000000	0.00000000	0.00000000	1.23872350	0.00000000	882.42071113
2Y-2	0.00	1.40000 %	884.80249936	0.96345162	0.00000000	0.00000000	0.00000000	0.00000000	0.96345162	0.00000000	882.42071113
2Y-3	0.00	1.00000 %	884.80249936	0.68817975	0.00000000	0.00000000	0.00000000	0.00000000	0.68817975	0.00000000	882.42071113
2Y-4	0.00	0.60000 %	884.80249936	0.41290782	0.00000000	0.00000000	0.00000000	0.00000000	0.41290782	0.00000000	882.42071113

(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	14,127,676.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(108,030.83)
Total Deposits	14,019,645.79
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,000,479.13
Total Withdrawals (Pool Distribution Amount)	14,019,645.79
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.186860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	132,629,516.68
Total Principal Reduction Cumulative	15,624,111,108.60
Scheduled Principal Current	8,938,525.54
Scheduled Principal Cumulative	1,131,627,662.04
Unscheduled Principal Current	123,669,012.87
Unscheduled Principal Cumulative	14,491,746,189.38
Senior Reduction Amount	119,924,256.80
Subordinate Reduction Amount	12,683,281.61
Calculated Tranche Write-Down Amount	21,978.27
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	6,467.48
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	87,271,863.22
Total Principal Reduction Cumulative	10,615,708,994.47
Scheduled Principal Current	4,430,807.49
Scheduled Principal Cumulative	698,683,223.73
Unscheduled Principal Current	82,755,003.17
Unscheduled Principal Cumulative	9,916,502,790.39
Senior Reduction Amount	86,677,697.60
Subordinate Reduction Amount	508,113.06
Calculated Tranche Write-Down Amount	86,052.56
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	35,930.55
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	28804
Period Reference Pool Removal Loan Count	643
Period Ending Loan Count	28161
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	5,004,207,725.05
Period PIF Loan Count Current	642
PIF Loan Count Cumulative	60189
Period PIF Loan UPB Current	120,327,099.81
PIF Loan UPB Cumulative	14,065,697,007.97
Period Partial Prepayment Amount	3,646,239.32
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	71,388.48
Credit Event Amount Cumulative	4,364,815.46
Total Active Modified Loan Count	284
Total Active Modified Loan UPB	67,484,388.69
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	15955
Period Reference Pool Removal Loan Count	410
Period Ending Loan Count	15545
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,717,578,317.21
Period PIF Loan Count Current	409
PIF Loan Count Cumulative	40600
Period PIF Loan UPB Current	80,922,445.16
PIF Loan UPB Cumulative	9,745,402,994.62
Period Partial Prepayment Amount	2,036,198.94
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	120,393.26
Credit Event Amount Cumulative	13,342,508.54
Total Active Modified Loan Count	326
Total Active Modified Loan UPB	78,998,040.57
Structural Reporting	
Group 1	
Senior Percentage	90.431910%
Subordinate Percentage	9.568090%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.532269%
Subordinate Percentage	11.467731%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.500000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	6.770000 %	6.950000 %
1M-2C	0.00	0.00	1.000000 %	4.000000 %	4.110000 %
1M-2	0.00	0.00	1.000000 %	4.000000 %	4.110000 %
1M-2H	0.00	0.00	1.000000 %	4.000000 %	4.110000 %
1B-1	0.00	0.00	0.500000 %	1.990000 %	2.050000 %
1B-1H	0.00	0.00	0.500000 %	1.990000 %	2.050000 %
1B-2H	21,978.27	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.470000 %	11.810000 %
2M-1	0.00	0.00	3.400000 %	11.470000 %	11.810000 %
2M-1H	0.00	0.00	3.400000 %	11.470000 %	11.810000 %
2M-2A	0.00	0.00	2.600000 %	11.470000 %	11.810000 %
2M-2B	0.00	0.00	1.800000 %	8.540000 %	8.810000 %
2M-2C	0.00	0.00	1.000000 %	4.740000 %	4.890000 %
2B-1	0.00	0.00	0.500000 %	2.360000 %	2.430000 %
2B-1H	0.00	0.00	0.500000 %	2.360000 %	2.430000 %
2B-2H	86,052.56	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	511	95,566,383.92	1.169176 %	1.237620 %
60 Days	159	28,275,032.89	0.363794 %	0.366172 %
90 Days	71	13,587,972.29	0.162449 %	0.175969 %
120 Days	82	15,778,323.97	0.187617 %	0.204335 %
150 Days	58	12,715,610.22	0.132705 %	0.164672 %
180+ Days	954	221,403,832.00	2.182767 %	2.867262 %
Totals	1835	387,327,155.29	4.198508 %	5.016031 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	278	52,924,464.12	0.987181 %	1.057599 %
60 Days	80	15,103,215.04	0.284081 %	0.301810 %
90 Days	36	6,660,406.75	0.127836 %	0.133096 %
120 Days	40	7,889,935.53	0.142040 %	0.157666 %
150 Days	29	6,788,700.94	0.102979 %	0.135660 %
180+ Days	507	121,666,300.67	1.800362 %	2.431280 %
Totals	970	211,033,023.05	3.444480 %	4.217112 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	233	42,641,919.80	1.498874 %	1.569115 %
60 Days	79	13,171,817.85	0.508202 %	0.484690 %
90 Days	35	6,927,565.54	0.225153 %	0.254917 %
120 Days	42	7,888,388.44	0.270183 %	0.290273 %
150 Days	29	5,926,909.28	0.186555 %	0.218095 %
180+ Days	447	99,737,531.33	2.875523 %	3.670089 %
Totals	865	176,294,132.24	5.564490 %	6.487178 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	35	8,379,588.32	6,467.48	0.077181
Group 2	179	45,137,907.77	35,930.55	0.079602

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	463,514.06	724.24	0.156250
Group 1	0044806688	396,395.94	418.51	0.105579
Group 1	0044807364	206,969.11	258.71	0.124999
Group 1	0044808487	236,816.49	271.35	0.114582
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812785	162,189.99	65.80	0.040570
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813232	117,849.00	39.07	0.033153
Group 1	0044813561	183,894.69	50.31	0.027358
Group 1	0044814635	163,657.62	7.58	0.004632
Group 1	0044815627	184,069.38	153.39	0.083333
Group 1	0044817798	376,232.68	7.72	0.002052
Group 1	0044818277	241,862.66	403.10	0.166665
Group 1	0044819478	190,441.06	61.01	0.032036
Group 1	0044825421	311,921.53	324.92	0.104167
Group 1	0044827806	163,841.28	119.47	0.072918
Group 1	0044827828	259,163.64	240.81	0.092918
Group 1	0044828810	248,005.06	335.84	0.135417
Group 1	0044830027	339,538.66	118.71	0.034962
Group 1	0044831220	97,970.36	25.57	0.026100
Group 1	0044836184	66,132.55	124.00	0.187502
Group 1	0044841377	203,001.66	77.52	0.038187
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044851511	238,385.08	172.45	0.072341
Group 1	0044853089	121,306.42	110.29	0.090919
Group 1	0044853799	208,321.58	303.80	0.145832
Group 1	0044853969	275,280.57	83.73	0.030416
Group 1	0044854061	388,966.72	648.28	0.166667
Group 1	0044864798	176,307.48	110.19	0.062499
Group 1	0044869954	430,901.08	107.45	0.024936
Group 1	0044877340	174,127.42	151.13	0.086793
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	137,812.09	251.49	0.182488
Group 1	0044888520	125,396.52	65.31	0.052083
Group 2	0044747820	290,618.28	178.22	0.061324
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	105,852.74	121.29	0.114584
Group 2	0044748804	275,735.23	344.67	0.125000
Group 2	0044748806	306,597.92	319.37	0.104166
Group 2	0044749531	262,308.29	136.62	0.052084
Group 2	0044749543	367,569.29	497.75	0.135417
Group 2	0044749560	238,607.92	149.13	0.062500
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749630	305,237.33	166.43	0.054525
Group 2	0044749735	298,837.92	342.42	0.114584
Group 2	0044750162	476,598.43	292.18	0.061305
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	196,688.67	225.37	0.114582
Group 2	0044750681	465,027.90	151.55	0.032589
Group 2	0044750693	263,074.57	274.04	0.104168
Group 2	0044750776	274,008.05	80.60	0.029415
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751437	365,001.87	532.29	0.145832
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	410,713.00	256.70	0.062501
Group 2	0044752670	183,345.09	95.49	0.052082
Group 2	0044752932	135,789.09	19.09	0.014059

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	131,598.38	88.23	0.067045
Group 2	0044754139	355,212.68	407.01	0.114582
Group 2	0044754446	315,797.59	131.50	0.041641
Group 2	0044755211	388,395.16	670.24	0.172567
Group 2	0044755796	415,307.71	103.13	0.024832
Group 2	0044756156	87,692.51	82.21	0.093748
Group 2	0044756174	188,713.42	16.66	0.008828
Group 2	0044756304	72,481.43	22.65	0.031249
Group 2	0044756498	263,605.66	549.18	0.208334
Group 2	0044756551	205,000.21	320.31	0.156249
Group 2	0044756773	134,064.69	141.82	0.105785
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,180.82	77.91	0.048944
Group 2	0044758371	107,660.94	159.13	0.147807
Group 2	0044758489	140,358.25	248.55	0.177083
Group 2	0044758660	183,480.97	76.45	0.041666
Group 2	0044758724	197,945.76	108.64	0.054884
Group 2	0044759289	185,759.83	77.40	0.041667
Group 2	0044759604	158,871.52	55.04	0.034644
Group 2	0044759749	321,864.52	502.91	0.156249
Group 2	0044759896	263,929.38	37.12	0.014064
Group 2	0044760683	286,511.39	230.35	0.080398
Group 2	0044760857	262,926.92	91.71	0.034880
Group 2	0044760952	239,332.77	94.48	0.039476
Group 2	0044761339	342,548.03	535.23	0.156250
Group 2	0044761489	174,973.69	117.47	0.067136
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,665.29	43.63	0.050931
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	321,562.29	100.49	0.031251
Group 2	0044762564	397,441.05	538.20	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044762765	115,605.39	94.80	0.082003
Group 2	0044762776	204,230.78	234.01	0.114581
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	75,165.25	78.30	0.104170
Group 2	0044763692	233,917.68	341.13	0.145833
Group 2	0044763976	393,478.25	296.01	0.075229
Group 2	0044763989	344,363.66	656.65	0.190685
Group 2	0044763998	374,302.65	350.91	0.093750
Group 2	0044764480	276,029.77	376.49	0.136395
Group 2	0044764724	476,446.05	297.16	0.062370
Group 2	0044764825	278,114.99	376.61	0.135415
Group 2	0044765396	269,915.24	102.77	0.038075
Group 2	0044765513	346,730.60	151.19	0.043604
Group 2	0044766135	307,016.07	255.85	0.083334
Group 2	0044766389	125,336.23	66.79	0.053289
Group 2	0044766995	106,780.47	122.35	0.114581
Group 2	0044767644	384,525.44	520.71	0.135416
Group 2	0044768065	168,064.52	87.00	0.051766
Group 2	0044768220	252,686.92	210.57	0.083332
Group 2	0044768338	135,177.18	252.33	0.186666
Group 2	0044768786	156,469.30	47.91	0.030619
Group 2	0044769181	90,766.07	48.84	0.053809
Group 2	0044770000	236,553.38	295.69	0.124999
Group 2	0044770245	299,497.76	155.99	0.052084
Group 2	0044771262	87,808.50	58.84	0.067009
Group 2	0044771856	313,037.71	514.30	0.164293
Group 2	0044772342	381,410.00	129.70	0.034005
Group 2	0044772744	154,841.02	185.63	0.119884
Group 2	0044772895	335,173.15	165.12	0.049264
Group 2	0044773059	323,351.06	364.25	0.112648
Group 2	0044773158	254,871.63	145.50	0.057088
Group 2	0044773412	257,574.54	268.31	0.104168
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	150,311.17	16.20	0.010778

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	307,477.32	480.43	0.156249
Group 2	0044774805	214,858.45	380.48	0.177084
Group 2	0044775457	180,833.68	151.10	0.083557
Group 2	0044775468	150,595.37	125.50	0.083336
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044775587	491,510.73	665.59	0.135417
Group 2	0044776032	153,933.17	64.87	0.042142
Group 2	0044776233	216,244.30	108.11	0.049994
Group 2	0044776861	202,956.59	126.85	0.062501
Group 2	0044777714	155,688.35	113.52	0.072915
Group 2	0044778088	249,822.59	78.07	0.031250
Group 2	0044778151	353,755.63	144.24	0.040774
Group 2	0044779309	108,603.45	90.50	0.083331
Group 2	0044779844	202,237.49	42.99	0.021257
Group 2	0044780048	127,217.79	79.51	0.062499
Group 2	0044780062	86,668.12	63.01	0.072703
Group 2	0044780464	439,190.12	46.34	0.010551
Group 2	0044780495	218,267.89	272.83	0.124998
Group 2	0044781165	223,917.53	149.42	0.066730
Group 2	0044781185	269,051.37	280.26	0.104166
Group 2	0044781195	321,770.06	316.98	0.098511
Group 2	0044781275	230,415.92	96.01	0.041668
Group 2	0044781752	228,886.52	12.12	0.005295
Group 2	0044781936	83,706.71	87.19	0.104161
Group 2	0044782011	355,696.77	245.60	0.069048
Group 2	0044782356	134,616.63	42.07	0.031252
Group 2	0044782683	301,286.25	86.45	0.028694
Group 2	0044782878	150,614.21	92.25	0.061249
Group 2	0044783524	172,304.56	63.70	0.036969
Group 2	0044783732	90,532.64	34.60	0.038218
Group 2	0044785725	347,502.37	398.18	0.114583
Group 2	0044786559	410,165.42	155.10	0.037814
Group 2	0044787049	180,977.46	152.32	0.084165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044787213	321,814.70	231.97	0.072082
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787383	313,797.87	94.36	0.030070
Group 2	0044788480	251,711.88	57.16	0.022709
Group 2	0044788554	151,943.27	67.99	0.044747
Group 2	0044788704	642,380.40	99.48	0.015486
Group 2	0044788812	189,001.76	318.60	0.168570
Group 2	0044790206	222,456.66	21.32	0.009584
Group 2	0044790382	359,210.29	362.28	0.100855
Group 2	0044790766	99,424.30	67.25	0.067639
Group 2	0044790879	287,316.83	329.22	0.114584
Group 2	0044791507	256,438.88	160.27	0.062498
Group 2	0044791639	353,470.66	368.20	0.104167
Group 2	0044792074	356,926.16	318.94	0.089357
Group 2	0044792593	283,763.01	295.59	0.104168
Group 2	0044792673	245,487.86	28.50	0.011610
Group 2	0044793704	262,944.84	273.90	0.104166
Group 2	0044793820	188,656.71	215.08	0.114006
Group 2	0044793831	203,069.62	116.93	0.057581
Group 2	0044793994	438,177.03	143.26	0.032695
Group 2	0044794099	453,629.29	94.09	0.020742
Group 2	0044794339	348,713.07	677.36	0.194246
Group 2	0044794431	289,651.69	147.69	0.050989
Group 2	0044794580	95,211.35	53.78	0.056485
Group 2	0044795081	192,786.79	373.00	0.193478
Group 2	0044795768	208,690.53	260.86	0.124998
Group 2	0044796134	71,804.15	59.84	0.083338
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797940	377,974.88	472.47	0.125000
Group 2	0044797958	405,761.74	267.13	0.065834
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	459,768.30	751.50	0.163452
Group 2	0044799300	163,492.16	134.88	0.082499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799362	413,033.34	156.58	0.037910
Group 2	0044799812	359,698.97	449.62	0.124999
Group 2	0044799964	223,619.21	70.50	0.031527
Group 2	0044800035	332,316.78	173.08	0.052083
Group 2	0044800587	187,648.90	175.92	0.093750
Group 2	0044801084	111,149.05	41.53	0.037364
Group 2	0044801461	124,428.14	44.59	0.035836
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	264,909.67	303.54	0.114582
Group 2	0044801610	387,096.58	270.87	0.069975
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	433,897.84	587.57	0.135417
Group 2	0044802338	206,627.27	215.24	0.104168
Group 2	0044803047	320,541.39	99.92	0.031172
Group 2	0044803082	283,407.45	236.17	0.083332
Group 2	0044803218	648,255.86	306.43	0.047270
Group 2	0044803568	177,694.72	56.66	0.031886
Group 2	0044804224	229,954.79	239.54	0.104168
Group 2	0044804420	103,332.33	9.39	0.009087
Group 2	0044805165	335,180.21	384.06	0.114583

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	191,781.74	87,452.93	45.600

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044789567	120,393.26	86,052.56	71.476
0044889705	71,388.48	1,400.37	1.962

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	70,610.20	20,577.90	3,055.87	4.328

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044866363	70,610.20	20,577.90	3,055.87	4.328

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
105	17,707,324.00	1,260,737.53	7.120

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,407.15)	(26.759)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044774169	89,009.68	(5,201.05)	(5.843)
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)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789567	120,393.26	86,052.56	71.476
0044789580	106,331.95	(52,083.33)	(48.982)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	230,444.61	109.112
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	24,542.80	14.823
0044820772	86,673.96	4,246.28	4.899
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866363	70,610.20	3,055.87	4.328
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044889705	71,388.48	1,400.37	1.962
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	141,998.68	21,978.27	0.000 %	0	0.00	0.00	0.000 %	2	141,998.68	21,978.27	0.000 %
Group 2	1	120,393.26	86,052.56	0.003 %	0	0.00	0.00	0.000 %	1	120,393.26	86,052.56	0.003 %
Total	3	262,391.94	108,030.83	0.001 %	0	0.00	0.00	0.000 %	3	262,391.94	108,030.83	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044866363	73,000.00	5.250 %	NJ	75.00	360	70,610.20	01/31/2022	20,577.90	3,055.87
Group 1	0044889705	74,000.00	4.250 %	IN	80.00	360	71,388.48	02/28/2022	1,400.37	1,400.37
Group 2	0044789567	126,000.00	4.125 %	IL	95.00	360	120,393.26	02/28/2022	86,052.56	86,052.56

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



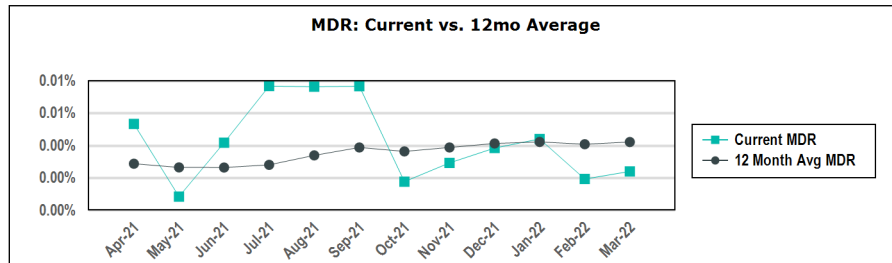
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Realized Loss Report - Collateral

Summary

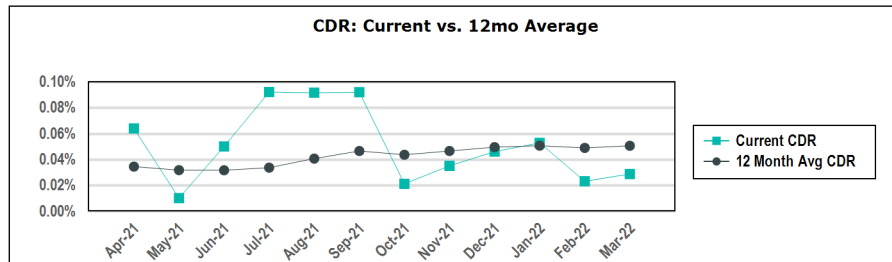
MDR

Current Month 0.002 %
 3 Month Average 0.003 %
 12 Month Average 0.004 %



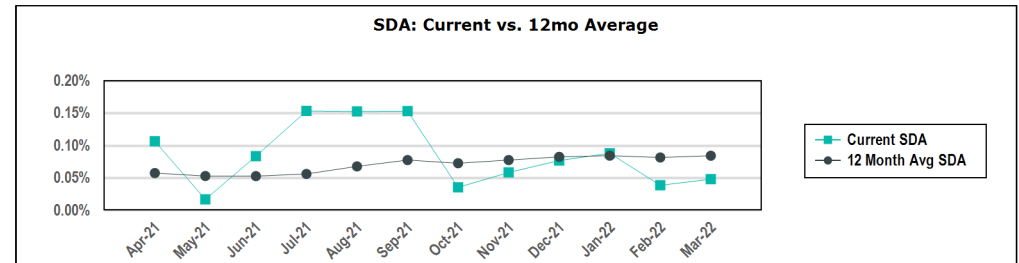
CDR

Current Month 0.029 %
 3 Month Average 0.035 %
 12 Month Average 0.051 %



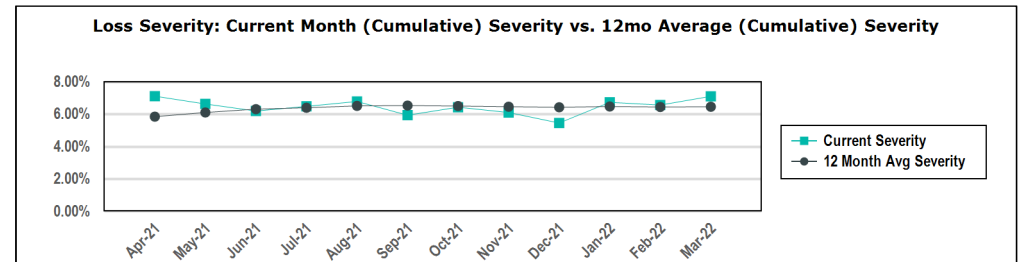
SDA

Current Month 0.048 %
 3 Month Average 0.059 %
 12 Month Average 0.085 %



Loss Severity

Current Month (Cumulative) 7.120 %
 3 Month Average (Cumulative) 6.817 %
 12 Month Average (Cumulative) 6.478 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

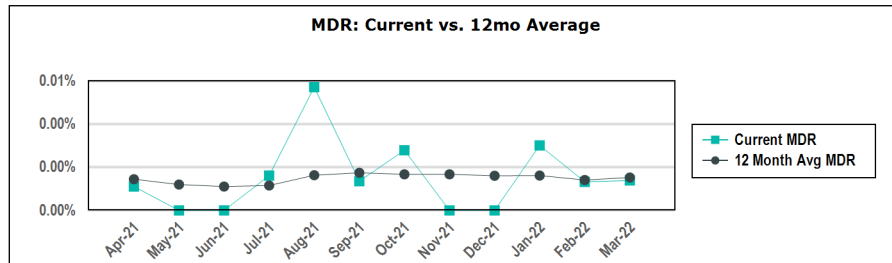
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Realized Loss Report - Collateral

Group 1

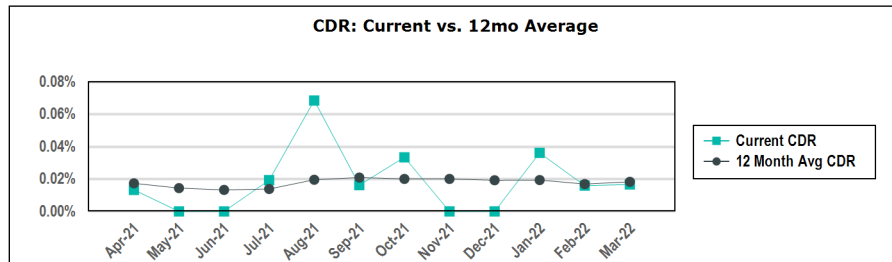
MDR

Current Month 0.001 %
 3 Month Average 0.002 %
 12 Month Average 0.002 %



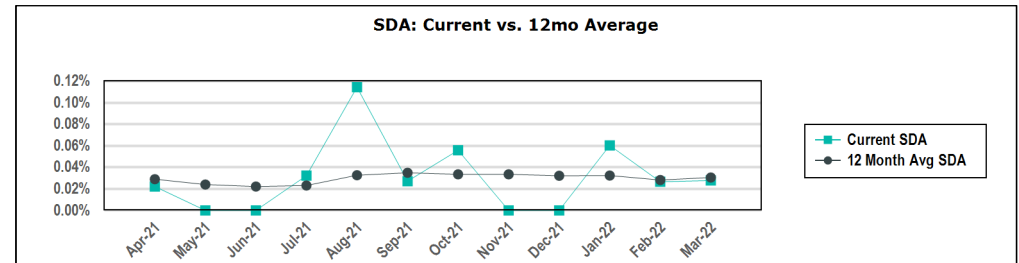
CDR

Current Month 0.017 %
 3 Month Average 0.023 %
 12 Month Average 0.018 %



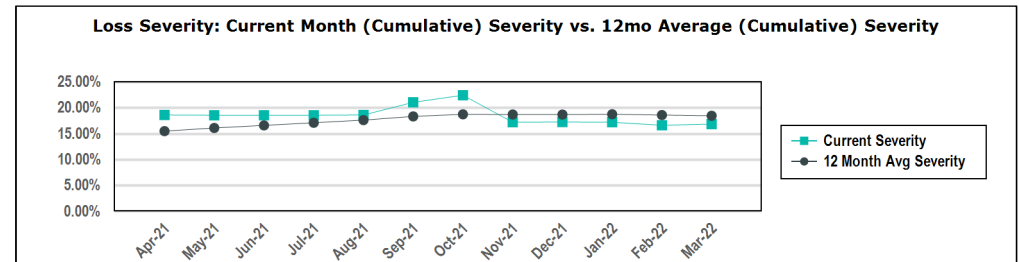
SDA

Current Month 0.028 %
 3 Month Average 0.038 %
 12 Month Average 0.031 %



Loss Severity

Current Month (Cumulative) 16.891 %
 3 Month Average (Cumulative) 16.930 %
 12 Month Average (Cumulative) 18.498 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

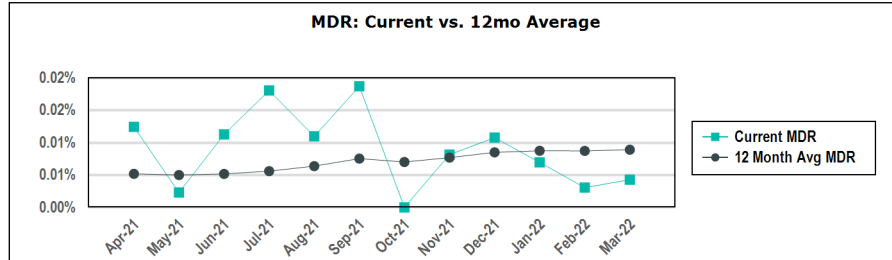
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Realized Loss Report - Collateral

Group 2

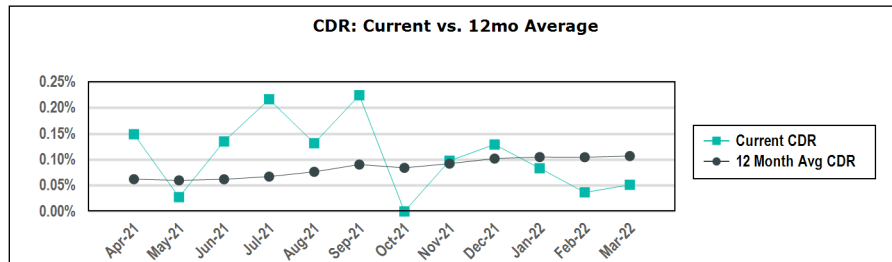
MDR

Current Month 0.004 %
 3 Month Average 0.005 %
 12 Month Average 0.009 %



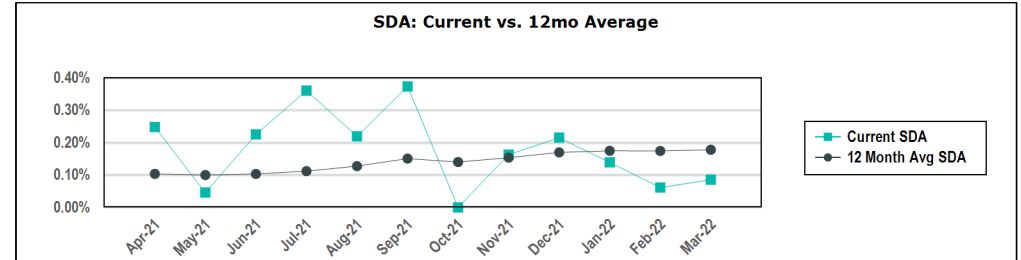
CDR

Current Month 0.051 %
 3 Month Average 0.057 %
 12 Month Average 0.107 %



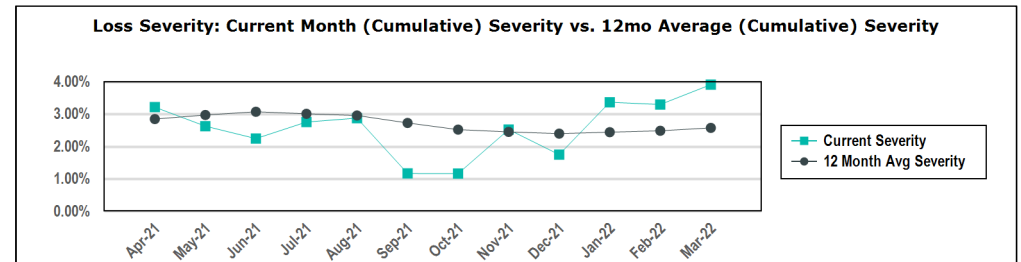
SDA

Current Month 0.086 %
 3 Month Average 0.095 %
 12 Month Average 0.178 %



Loss Severity

Current Month (Cumulative) 3.923 %
 3 Month Average (Cumulative) 3.537 %
 12 Month Average (Cumulative) 2.585 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month 2.605 %
 3 Month Average 3.059 %
 12 Month Average 4.148 %

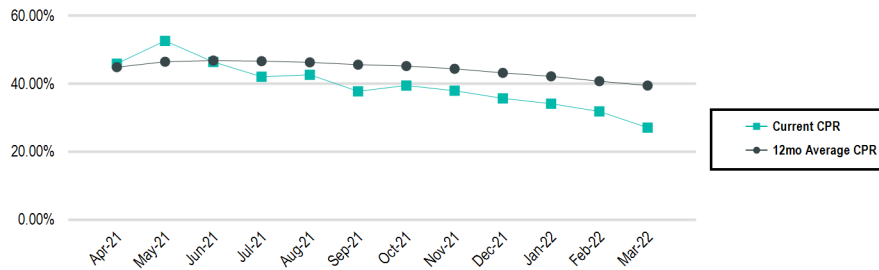
CPR

Current Month 27.148 %
 3 Month Average 31.066 %
 12 Month Average 39.505 %

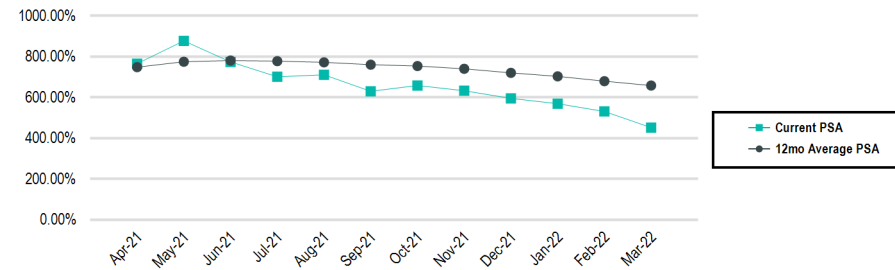
PSA

Current Month 452.470 %
 3 Month Average 517.758 %
 12 Month Average 658.420 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 2.412 %
 3 Month Average 2.861 %
 12 Month Average 3.866 %

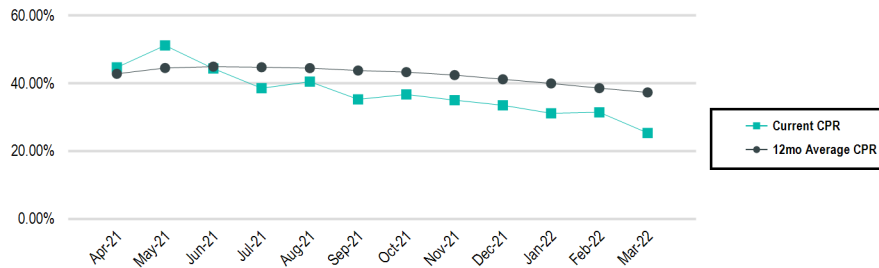
CPR

Current Month 25.398 %
 3 Month Average 29.362 %
 12 Month Average 37.353 %

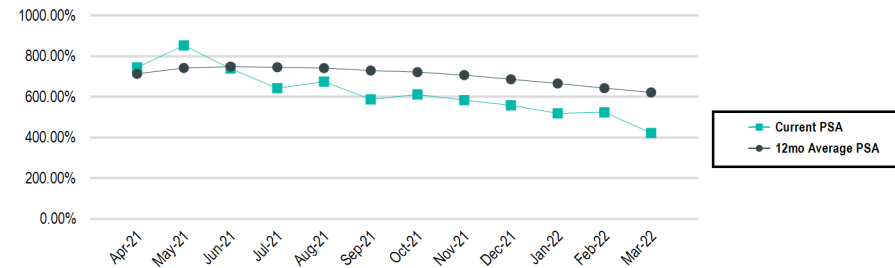
PSA

Current Month 423.299 %
 3 Month Average 489.363 %
 12 Month Average 622.557 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

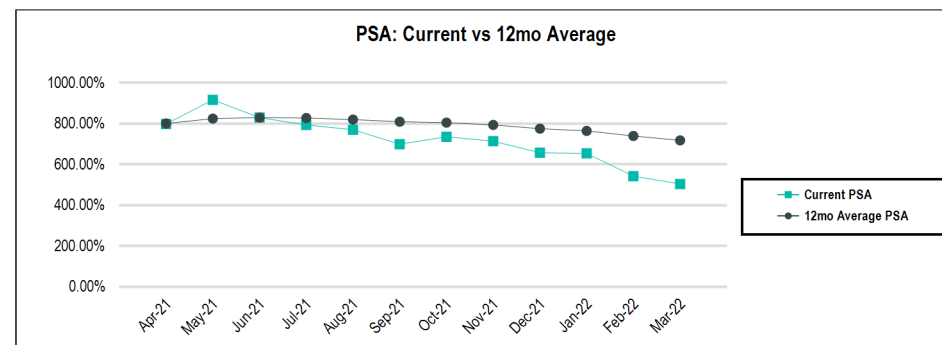
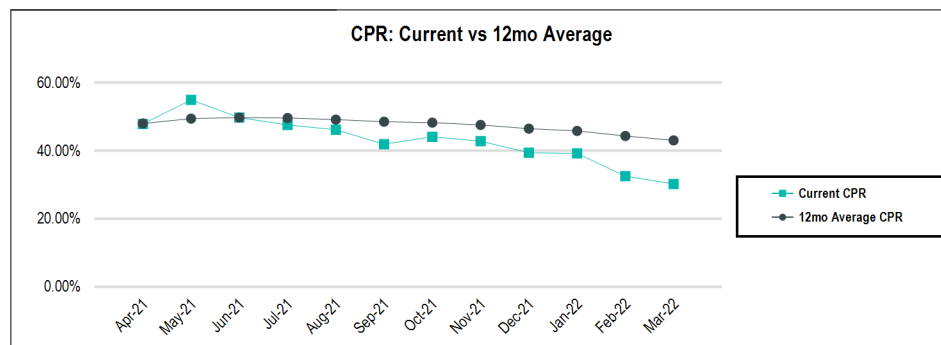
Current Month	2.958 %
3 Month Average	3.420 %
12 Month Average	4.640 %

CPR

Current Month	30.256 %
3 Month Average	34.031 %
12 Month Average	43.091 %

PSA

Current Month	504.264 %
3 Month Average	567.185 %
12 Month Average	718.182 %



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
179	33,687,093.75

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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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Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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