

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-Aug-2023
 07-Aug-2023 8:32:16 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		07/31/2023	0.00000 %	3,683,144,856.72	0.00	35,745,286.95	0.00	3,647,399,569.77	35,745,286.95	0.00
1M-1	30711XUS1	08/24/2023	5.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	08/24/2023	7.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	08/24/2023	7.58349 %	15,243,902.85	99,546.15	1,354,982.63	0.00	13,888,920.22	1,454,528.78	0.00
1M-BH		07/31/2023	0.00000 %	27,167,567.38	0.00	2,414,839.71	0.00	24,752,727.67	2,414,839.71	0.00
1M-2C	30711XUV4	08/24/2023	7.58349 %	51,159,561.03	334,083.57	0.00	0.00	51,159,561.03	334,083.57	0.00
1M-CH		07/31/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	08/24/2023	7.58349 %	66,403,463.88	433,629.73	1,354,982.63	0.00	65,048,481.25	1,788,612.36	0.00
1M-2H		07/31/2023	0.00000 %	118,343,406.35	0.00	2,414,839.71	0.00	115,928,566.64	2,414,839.71	0.00
1B-1	30711XUW2	08/24/2023	9.18349 %	97,984,000.00	774,857.99	0.00	0.00	97,984,000.00	774,857.99	0.00
1B-1H		07/31/2023	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		07/31/2023	0.00000 %	101,216,363.14	0.00	0.00	5,477.29	101,210,885.85	0.00	1,930,708.15
1A-I1	30711XUY8	08/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	08/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	08/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	08/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	08/24/2023	1.80000 %	0.00	23,628.05	0.00	0.00	0.00	23,628.05	0.00
1B-I2	30711XVJ0	08/24/2023	1.40000 %	0.00	18,377.37	0.00	0.00	0.00	18,377.37	0.00
1B-I3	30711XVL5	08/24/2023	1.00000 %	0.00	13,126.69	0.00	0.00	0.00	13,126.69	0.00
1B-I4	30711XVN1	08/24/2023	0.60000 %	0.00	7,876.02	0.00	0.00	0.00	7,876.02	0.00
1C-I1	30711XVQ4	08/24/2023	1.80000 %	0.00	79,297.32	0.00	0.00	0.00	79,297.32	0.00
1C-I2	30711XVS0	08/24/2023	1.40000 %	0.00	61,675.69	0.00	0.00	0.00	61,675.69	0.00
1C-I3	30711XVU5	08/24/2023	1.00000 %	0.00	44,054.07	0.00	0.00	0.00	44,054.07	0.00
1C-I4	30711XVW1	08/24/2023	0.60000 %	0.00	26,432.44	0.00	0.00	0.00	26,432.44	0.00
1E-A1	30711XUZ5	08/24/2023	5.78349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	08/24/2023	6.18349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	08/24/2023	6.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	08/24/2023	6.98349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	08/24/2023	5.78349 %	15,243,902.85	75,918.10	1,354,982.63	0.00	13,888,920.22	1,430,900.73	0.00

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Distribution Date: 25-Aug-2023
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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	08/24/2023	6.18349 %	15,243,902.85	81,168.78	1,354,982.63	0.00	13,888,920.22	1,436,151.41	0.00
1E-B3	30711XVM3	08/24/2023	6.58349 %	15,243,902.85	86,419.46	1,354,982.63	0.00	13,888,920.22	1,441,402.09	0.00
1E-B4	30711XVP6	08/24/2023	6.98349 %	15,243,902.85	91,670.14	1,354,982.63	0.00	13,888,920.22	1,446,652.77	0.00
1E-C1	30711XVR2	08/24/2023	5.78349 %	51,159,561.03	254,786.25	0.00	0.00	51,159,561.03	254,786.25	0.00
1E-C2	30711XVT8	08/24/2023	6.18349 %	51,159,561.03	272,407.88	0.00	0.00	51,159,561.03	272,407.88	0.00
1E-C3	30711XVV3	08/24/2023	6.58349 %	51,159,561.03	290,029.51	0.00	0.00	51,159,561.03	290,029.51	0.00
1E-C4	30711XVX9	08/24/2023	6.98349 %	51,159,561.03	307,651.13	0.00	0.00	51,159,561.03	307,651.13	0.00
1E-D1	30711XVY7	08/24/2023	5.78349 %	15,243,902.85	75,918.10	1,354,982.63	0.00	13,888,920.22	1,430,900.73	0.00
1E-D2	30711XVZ4	08/24/2023	6.18349 %	15,243,902.85	81,168.78	1,354,982.63	0.00	13,888,920.22	1,436,151.41	0.00
1E-D3	30711XWA8	08/24/2023	6.58349 %	15,243,902.85	86,419.46	1,354,982.63	0.00	13,888,920.22	1,441,402.09	0.00
1E-D4	30711XWB6	08/24/2023	6.98349 %	15,243,902.85	91,670.14	1,354,982.63	0.00	13,888,920.22	1,446,652.77	0.00
1E-D5	30711XWC4	08/24/2023	7.58349 %	15,243,902.85	99,546.15	1,354,982.63	0.00	13,888,920.22	1,454,528.78	0.00
1E-F1	30711XWD2	08/24/2023	5.78349 %	66,403,463.88	330,704.36	1,354,982.63	0.00	65,048,481.25	1,685,686.99	0.00
1E-F2	30711XWE0	08/24/2023	6.18349 %	66,403,463.88	353,576.66	1,354,982.63	0.00	65,048,481.25	1,708,559.29	0.00
1E-F3	30711XWF7	08/24/2023	6.58349 %	66,403,463.88	376,448.97	1,354,982.63	0.00	65,048,481.25	1,731,431.60	0.00
1E-F4	30711XWG5	08/24/2023	6.98349 %	66,403,463.88	399,321.27	1,354,982.63	0.00	65,048,481.25	1,754,303.90	0.00
1E-F5	30711XWH3	08/24/2023	7.58349 %	66,403,463.88	433,629.73	1,354,982.63	0.00	65,048,481.25	1,788,612.36	0.00
1X-1	30711XWJ9	08/24/2023	1.80000 %	0.00	23,628.05	0.00	0.00	0.00	23,628.05	0.00
1X-2	30711XWK6	08/24/2023	1.40000 %	0.00	18,377.37	0.00	0.00	0.00	18,377.37	0.00
1X-3	30711XWL4	08/24/2023	1.00000 %	0.00	13,126.69	0.00	0.00	0.00	13,126.69	0.00
1X-4	30711XWM2	08/24/2023	0.60000 %	0.00	7,876.02	0.00	0.00	0.00	7,876.02	0.00
1Y-1	30711XWN0	08/24/2023	1.80000 %	0.00	102,925.37	0.00	0.00	0.00	102,925.37	0.00
1Y-2	30711XWP5	08/24/2023	1.40000 %	0.00	80,053.06	0.00	0.00	0.00	80,053.06	0.00
1Y-3	30711XWQ3	08/24/2023	1.00000 %	0.00	57,180.76	0.00	0.00	0.00	57,180.76	0.00
1Y-4	30711XWR1	08/24/2023	0.60000 %	0.00	34,308.46	0.00	0.00	0.00	34,308.46	0.00
2A-H		07/31/2023	0.00000 %	1,881,435,935.57	0.00	19,846,378.67	0.00	1,861,589,556.90	19,846,378.67	0.00
2M-1	30711XWS9	08/24/2023	5.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	08/24/2023	7.68349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	08/24/2023	7.68349 %	1,217,641.47	8,056.33	115,988.43	0.00	1,101,653.05	124,044.76	0.00

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2M-BH		07/31/2023	0.00000 %	27,674,339.12	0.00	2,636,164.34	0.00	25,038,174.78	2,636,164.34	0.00
2M-2C	30711XWV2	08/24/2023	7.68349 %	4,495,410.33	29,743.16	0.00	0.00	4,495,410.33	29,743.16	0.00
2M-CH		07/31/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	08/24/2023	7.68349 %	5,713,051.80	37,799.49	115,988.43	0.00	5,597,063.38	153,787.92	0.00
2M-2H		07/31/2023	0.00000 %	129,845,226.79	0.00	2,636,164.34	0.00	127,209,062.45	2,636,164.34	0.00
2B-1	30711XWW0	08/24/2023	9.63349 %	63,333,000.00	525,379.24	0.00	0.00	63,333,000.00	525,379.24	0.00
2B-1H		07/31/2023	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		07/31/2023	0.00000 %	65,150,835.24	0.00	0.00	14,039.11	65,136,796.13	0.00	1,529,640.87
2A-I1	30711XWY6	08/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	08/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	08/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	08/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	08/24/2023	1.80000 %	0.00	1,887.34	0.00	0.00	0.00	1,887.34	0.00
2B-I2	30711XXH2	08/24/2023	1.40000 %	0.00	1,467.93	0.00	0.00	0.00	1,467.93	0.00
2B-I3	30711XXK5	08/24/2023	1.00000 %	0.00	1,048.52	0.00	0.00	0.00	1,048.52	0.00
2B-I4	30711XXM1	08/24/2023	0.60000 %	0.00	629.11	0.00	0.00	0.00	629.11	0.00
2C-I1	30711XXP4	08/24/2023	1.80000 %	0.00	6,967.89	0.00	0.00	0.00	6,967.89	0.00
2C-I2	30711XXR0	08/24/2023	1.40000 %	0.00	5,419.47	0.00	0.00	0.00	5,419.47	0.00
2C-I3	30711XXT6	08/24/2023	1.00000 %	0.00	3,871.05	0.00	0.00	0.00	3,871.05	0.00
2C-I4	30711XXV1	08/24/2023	0.60000 %	0.00	2,322.63	0.00	0.00	0.00	2,322.63	0.00
2E-A1	30711XWZ3	08/24/2023	5.88349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	08/24/2023	6.28349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	08/24/2023	6.68349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	08/24/2023	7.08349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	08/24/2023	5.88349 %	1,217,641.47	6,168.98	115,988.43	0.00	1,101,653.05	122,157.41	0.00
2E-B2	30711XXJ8	08/24/2023	6.28349 %	1,217,641.47	6,588.39	115,988.43	0.00	1,101,653.05	122,576.82	0.00
2E-B3	30711XXL3	08/24/2023	6.68349 %	1,217,641.47	7,007.80	115,988.43	0.00	1,101,653.05	122,996.23	0.00
2E-B4	30711XXN9	08/24/2023	7.08349 %	1,217,641.47	7,427.21	115,988.43	0.00	1,101,653.05	123,415.64	0.00
2E-C1	30711XXQ2	08/24/2023	5.88349 %	4,495,410.33	22,775.27	0.00	0.00	4,495,410.33	22,775.27	0.00
2E-C2	30711XXS8	08/24/2023	6.28349 %	4,495,410.33	24,323.69	0.00	0.00	4,495,410.33	24,323.69	0.00
2E-C3	30711XXU3	08/24/2023	6.68349 %	4,495,410.33	25,872.11	0.00	0.00	4,495,410.33	25,872.11	0.00

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2E-C4	30711XXW9	08/24/2023	7.08349 %	4,495,410.33	27,420.53	0.00	0.00	4,495,410.33	27,420.53	0.00
2E-D1	30711XX7	08/24/2023	5.88349 %	1,217,641.47	6,168.98	115,988.43	0.00	1,101,653.05	122,157.41	0.00
2E-D2	30711XX5	08/24/2023	6.28349 %	1,217,641.47	6,588.39	115,988.43	0.00	1,101,653.05	122,576.82	0.00
2E-D3	30711XXZ2	08/24/2023	6.68349 %	1,217,641.47	7,007.80	115,988.43	0.00	1,101,653.05	122,996.23	0.00
2E-D4	30711XYA6	08/24/2023	7.08349 %	1,217,641.47	7,427.21	115,988.43	0.00	1,101,653.05	123,415.64	0.00
2E-D5	30711XYB4	08/24/2023	7.68349 %	1,217,641.47	8,056.33	115,988.43	0.00	1,101,653.05	124,044.76	0.00
2E-F1	30711XYC2	08/24/2023	5.88349 %	5,713,051.80	28,944.25	115,988.43	0.00	5,597,063.38	144,932.68	0.00
2E-F2	30711XYD0	08/24/2023	6.28349 %	5,713,051.80	30,912.08	115,988.43	0.00	5,597,063.38	146,900.51	0.00
2E-F3	30711XYE8	08/24/2023	6.68349 %	5,713,051.80	32,879.91	115,988.43	0.00	5,597,063.38	148,868.34	0.00
2E-F4	30711XYF5	08/24/2023	7.08349 %	5,713,051.80	34,847.74	115,988.43	0.00	5,597,063.38	150,836.17	0.00
2E-F5	30711XYG3	08/24/2023	7.68349 %	5,713,051.80	37,799.49	115,988.43	0.00	5,597,063.38	153,787.92	0.00
2X-1	30711XYH1	08/24/2023	1.80000 %	0.00	1,887.34	0.00	0.00	0.00	1,887.34	0.00
2X-2	30711XYJ7	08/24/2023	1.40000 %	0.00	1,467.93	0.00	0.00	0.00	1,467.93	0.00
2X-3	30711XYK4	08/24/2023	1.00000 %	0.00	1,048.52	0.00	0.00	0.00	1,048.52	0.00
2X-4	30711XYL2	08/24/2023	0.60000 %	0.00	629.11	0.00	0.00	0.00	629.11	0.00
2Y-1	30711XYM0	08/24/2023	1.80000 %	0.00	8,855.23	0.00	0.00	0.00	8,855.23	0.00
2Y-2	30711XYN8	08/24/2023	1.40000 %	0.00	6,887.40	0.00	0.00	0.00	6,887.40	0.00
2Y-3	30711XYP3	08/24/2023	1.00000 %	0.00	4,919.57	0.00	0.00	0.00	4,919.57	0.00
2Y-4	30711XYQ1	08/24/2023	0.60000 %	0.00	2,951.74	0.00	0.00	0.00	2,951.74	0.00
Totals				7,272,722,681.03	7,023,970.90	89,229,210.68	19,516.40	7,183,473,954.11	96,253,181.58	3,460,349.02

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,683,144,856.72	8,120,182.49	27,625,104.46	0.00	0.00	35,745,286.95	3,647,399,569.77	0.18418246	35,745,286.95
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.27547544	1,354,982.63
1M-BH	89,854,570.52	27,167,567.38	549,516.87	1,865,322.84	0.00	0.00	2,414,839.71	24,752,727.67	0.27547544	2,414,839.71
1M-2C	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1M-CH	91,175,838.97	91,175,838.97	0.00	0.00	0.00	0.00	0.00	91,175,838.97	1.00000000	0.00
1M-2	151,995,556.00	66,403,463.88	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	65,048,481.25	0.42796305	1,354,982.63
1M-2H	270,884,980.00	118,343,406.35	549,516.87	1,865,322.84	0.00	0.00	2,414,839.71	115,928,566.64	0.42796233	2,414,839.71
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	101,216,363.14	0.00	0.00	0.00	5,477.29	5,477.29	101,210,885.85	0.98128099	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,417,997.48	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.27547544	1,354,982.63
1E-B2	50,417,997.48	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.27547544	1,354,982.63
1E-B3	50,417,997.48	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.27547544	1,354,982.63

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
 07-Aug-2023 8:32:16 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.27547544	1,354,982.63
1E-C1	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C2	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C3	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C4	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-D1	100,835,994.97	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.13773772	1,354,982.63
1E-D2	100,835,994.97	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.13773772	1,354,982.63
1E-D3	100,835,994.97	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.13773772	1,354,982.63
1E-D4	100,835,994.97	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.13773772	1,354,982.63
1E-D5	100,835,994.97	15,243,902.85	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	13,888,920.22	0.13773772	1,354,982.63
1E-F1	101,577,558.52	66,403,463.88	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	65,048,481.25	0.64038241	1,354,982.63
1E-F2	101,577,558.52	66,403,463.88	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	65,048,481.25	0.64038241	1,354,982.63
1E-F3	101,577,558.52	66,403,463.88	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	65,048,481.25	0.64038241	1,354,982.63
1E-F4	101,577,558.52	66,403,463.88	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	65,048,481.25	0.64038241	1,354,982.63
1E-F5	101,577,558.52	66,403,463.88	308,337.58	1,046,645.06	0.00	0.00	1,354,982.63	65,048,481.25	0.64038241	1,354,982.63
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,881,435,935.57	3,815,888.88	16,030,489.79	0.00	0.00	19,846,378.67	1,861,589,556.90	0.14581692	19,846,378.67
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.24506173	115,988.43
2M-BH	102,170,887.67	27,674,339.12	519,431.06	2,116,733.28	0.00	0.00	2,636,164.34	25,038,174.78	0.24506173	2,636,164.34
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	5,713,051.80	22,854.41	93,134.01	0.00	0.00	115,988.43	5,597,063.38	0.41502058	115,988.43

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
 07-Aug-2023 8:32:16 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	129,845,226.79	519,431.06	2,116,733.28	0.00	0.00	2,636,164.34	127,209,062.45	0.41502058	2,636,164.34
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	65,150,835.24	0.00	0.00	0.00	14,039.11	14,039.11	65,136,796.13	0.97705531	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.24506173	115,988.43
2E-B2	4,495,410.33	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.24506173	115,988.43
2E-B3	4,495,410.33	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.24506173	115,988.43
2E-B4	4,495,410.33	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.24506173	115,988.43
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.12253087	115,988.43
2E-D2	8,990,820.67	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.12253087	115,988.43
2E-D3	8,990,820.67	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.12253087	115,988.43
2E-D4	8,990,820.67	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.12253087	115,988.43
2E-D5	8,990,820.67	1,217,641.47	22,854.41	93,134.01	0.00	0.00	115,988.43	1,101,653.05	0.12253087	115,988.43

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Computershare Trust Company, N.A.
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2023
07-Aug-2023 8:32:16 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	5,713,051.80	22,854.41	93,134.01	0.00	0.00	115,988.43	5,597,063.38	0.62253087	115,988.43
2E-F2	8,990,820.67	5,713,051.80	22,854.41	93,134.01	0.00	0.00	115,988.43	5,597,063.38	0.62253087	115,988.43
2E-F3	8,990,820.67	5,713,051.80	22,854.41	93,134.01	0.00	0.00	115,988.43	5,597,063.38	0.62253087	115,988.43
2E-F4	8,990,820.67	5,713,051.80	22,854.41	93,134.01	0.00	0.00	115,988.43	5,597,063.38	0.62253087	115,988.43
2E-F5	8,990,820.67	5,713,051.80	22,854.41	93,134.01	0.00	0.00	115,988.43	5,597,063.38	0.62253087	115,988.43
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	7,272,722,681.03	19,373,039.07	69,856,171.61	0.00	19,516.40	89,248,727.08	7,183,473,954.11	0.19697810	89,229,210.68

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
07-Aug-2023 8:32:16 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	185.98748918	0.41004425	1.39498282	0.00000000	0.00000000	1.80502707	184.18246211	0.18418246	1.80502707
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	302.35042270	6.11562528	20.75935405	0.00000000	0.00000000	26.87497913	275.47544358	0.27547544	26.87497913
1M-BH	89,854,570.52	302.35042272	6.11562514	20.75935402	0.00000000	0.00000000	26.87497916	275.47544356	0.27547544	26.87497916
1M-2C	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	91,175,838.97	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	151,995,556.00	436.87766687	2.02859602	6.88602409	0.00000000	0.00000000	8.91462004	427.96304683	0.42796305	8.91462004
1M-2H	270,884,980.00	436.87695918	2.02859852	6.88603274	0.00000000	0.00000000	8.91463126	427.96232792	0.42796233	8.91463126
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	981.33409825	0.00000000	0.00000000	0.00000000	0.05310457	0.05310457	981.28099368	0.98128099	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	302.35042270	6.11562528	20.75935405	0.00000000	0.00000000	26.87497913	275.47544358	0.27547544	26.87497913
1E-B2	50,417,997.48	302.35042270	6.11562528	20.75935405	0.00000000	0.00000000	26.87497913	275.47544358	0.27547544	26.87497913
1E-B3	50,417,997.48	302.35042270	6.11562528	20.75935405	0.00000000	0.00000000	26.87497913	275.47544358	0.27547544	26.87497913

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

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Distribution Date: 25-Aug-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	302.35042270	6.11562528	20.75935405	0.00000000	0.00000000	26.87497913	275.47544358	0.27547544	26.87497913
1E-C1	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,835,994.97	151.17521134	3.05781264	10.37967702	0.00000000	0.00000000	13.43748956	137.73772177	0.13773772	13.43748956
1E-D2	100,835,994.97	151.17521134	3.05781264	10.37967702	0.00000000	0.00000000	13.43748956	137.73772177	0.13773772	13.43748956
1E-D3	100,835,994.97	151.17521134	3.05781264	10.37967702	0.00000000	0.00000000	13.43748956	137.73772177	0.13773772	13.43748956
1E-D4	100,835,994.97	151.17521134	3.05781264	10.37967702	0.00000000	0.00000000	13.43748956	137.73772177	0.13773772	13.43748956
1E-D5	100,835,994.97	151.17521134	3.05781264	10.37967702	0.00000000	0.00000000	13.43748956	137.73772177	0.13773772	13.43748956
1E-F1	101,577,558.52	653.72179493	3.03548918	10.30390054	0.00000000	0.00000000	13.33938962	640.38240530	0.64038241	13.33938962
1E-F2	101,577,558.52	653.72179493	3.03548918	10.30390054	0.00000000	0.00000000	13.33938962	640.38240530	0.64038241	13.33938962
1E-F3	101,577,558.52	653.72179493	3.03548918	10.30390054	0.00000000	0.00000000	13.33938962	640.38240530	0.64038241	13.33938962
1E-F4	101,577,558.52	653.72179493	3.03548918	10.30390054	0.00000000	0.00000000	13.33938962	640.38240530	0.64038241	13.33938962
1E-F5	101,577,558.52	653.72179493	3.03548918	10.30390054	0.00000000	0.00000000	13.33938962	640.38240530	0.64038241	13.33938962
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	147.37146968	0.29889572	1.25565628	0.00000000	0.00000000	1.55455200	145.81691768	0.14581692	1.55455200
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	270.86325399	5.08394303	20.71757708	0.00000000	0.00000000	25.80152233	245.06173389	0.24506173	25.80152233
2M-BH	102,170,887.67	270.86325421	5.08394389	20.71757747	0.00000000	0.00000000	25.80152135	245.06173286	0.24506173	25.80152135
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	423.62108435	1.69464767	6.90585902	0.00000000	0.00000000	8.60050744	415.02057765	0.41502058	8.60050744

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Customer Service - CTSLink
Computershare Trust Company, N.A.
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	423.62108475	1.69464796	6.90585916	0.00000000	0.00000000	8.60050712	415.02057763	0.41502058	8.60050712
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	977.26589528	0.00000000	0.00000000	0.00000000	0.21058738	0.21058738	977.05530791	0.97705531	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	270.86325399	5.08394303	20.71757708	0.00000000	0.00000000	25.80152233	245.06173389	0.24506173	25.80152233
2E-B2	4,495,410.33	270.86325399	5.08394303	20.71757708	0.00000000	0.00000000	25.80152233	245.06173389	0.24506173	25.80152233
2E-B3	4,495,410.33	270.86325399	5.08394303	20.71757708	0.00000000	0.00000000	25.80152233	245.06173389	0.24506173	25.80152233
2E-B4	4,495,410.33	270.86325399	5.08394303	20.71757708	0.00000000	0.00000000	25.80152233	245.06173389	0.24506173	25.80152233
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	135.43162684	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	122.53086681	0.12253087	12.90076115
2E-D2	8,990,820.67	135.43162684	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	122.53086681	0.12253087	12.90076115
2E-D3	8,990,820.67	135.43162684	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	122.53086681	0.12253087	12.90076115
2E-D4	8,990,820.67	135.43162684	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	122.53086681	0.12253087	12.90076115
2E-D5	8,990,820.67	135.43162684	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	122.53086681	0.12253087	12.90076115

Contact:
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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	635.43162629	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	622.53086625	0.62253087	12.90076115
2E-F2	8,990,820.67	635.43162629	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	622.53086625	0.62253087	12.90076115
2E-F3	8,990,820.67	635.43162629	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	622.53086625	0.62253087	12.90076115
2E-F4	8,990,820.67	635.43162629	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	622.53086625	0.62253087	12.90076115
2E-F5	8,990,820.67	635.43162629	2.54197151	10.35878853	0.00000000	0.00000000	12.90076115	622.53086625	0.62253087	12.90076115
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,683,144,856.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,647,399,569.77
1M-1	N/A	N/A	5.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	07/25/23 - 08/24/23	31	7.58349 %	15,243,902.85	99,546.15	0.00	0.00	0.00	0.00	99,546.15	0.00	13,888,920.22
1M-BH	N/A	N/A	0.00000 %	27,167,567.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,752,727.67
1M-2C	07/25/23 - 08/24/23	31	7.58349 %	51,159,561.03	334,083.57	0.00	0.00	0.00	0.00	334,083.57	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	07/25/23 - 08/24/23	31	7.58349 %	66,403,463.88	433,629.73	0.00	0.00	0.00	0.00	433,629.73	0.00	65,048,481.25
1M-2H	N/A	N/A	0.00000 %	118,343,406.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	115,928,566.64
1B-1	07/25/23 - 08/24/23	31	9.18349 %	97,984,000.00	774,857.99	0.00	0.00	0.00	0.00	774,857.99	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 %	101,216,363.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,210,885.85
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	07/25/23 - 08/24/23	31	1.80000 %	15,243,902.85	23,628.05	0.00	0.00	0.00	0.00	23,628.05	0.00	13,888,920.22
1B-I2	07/25/23 - 08/24/23	31	1.40000 %	15,243,902.85	18,377.37	0.00	0.00	0.00	0.00	18,377.37	0.00	13,888,920.22
1B-I3	07/25/23 - 08/24/23	31	1.00000 %	15,243,902.85	13,126.69	0.00	0.00	0.00	0.00	13,126.69	0.00	13,888,920.22
1B-I4	07/25/23 - 08/24/23	31	0.60000 %	15,243,902.85	7,876.02	0.00	0.00	0.00	0.00	7,876.02	0.00	13,888,920.22
1C-I1	07/25/23 - 08/24/23	31	1.80000 %	51,159,561.03	79,297.32	0.00	0.00	0.00	0.00	79,297.32	0.00	51,159,561.03
1C-I2	07/25/23 - 08/24/23	31	1.40000 %	51,159,561.03	61,675.69	0.00	0.00	0.00	0.00	61,675.69	0.00	51,159,561.03
1C-I3	07/25/23 - 08/24/23	31	1.00000 %	51,159,561.03	44,054.07	0.00	0.00	0.00	0.00	44,054.07	0.00	51,159,561.03
1C-I4	07/25/23 - 08/24/23	31	0.60000 %	51,159,561.03	26,432.44	0.00	0.00	0.00	0.00	26,432.44	0.00	51,159,561.03
1E-A1	N/A	N/A	5.78349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.18349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.98349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/23 - 08/24/23	31	5.78349 %	15,243,902.85	75,918.10	0.00	0.00	0.00	0.00	75,918.10	0.00	13,888,920.22
1E-B2	07/25/23 - 08/24/23	31	6.18349 %	15,243,902.85	81,168.78	0.00	0.00	0.00	0.00	81,168.78	0.00	13,888,920.22

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-Aug-2023
 07-Aug-2023 8:32:16 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	07/25/23 - 08/24/23	31	6.58349 %	15,243,902.85	86,419.46	0.00	0.00	0.00	0.00	86,419.46	0.00	13,888,920.22
1E-B4	07/25/23 - 08/24/23	31	6.98349 %	15,243,902.85	91,670.14	0.00	0.00	0.00	0.00	91,670.14	0.00	13,888,920.22
1E-C1	07/25/23 - 08/24/23	31	5.78349 %	51,159,561.03	254,786.25	0.00	0.00	0.00	0.00	254,786.25	0.00	51,159,561.03
1E-C2	07/25/23 - 08/24/23	31	6.18349 %	51,159,561.03	272,407.88	0.00	0.00	0.00	0.00	272,407.88	0.00	51,159,561.03
1E-C3	07/25/23 - 08/24/23	31	6.58349 %	51,159,561.03	290,029.51	0.00	0.00	0.00	0.00	290,029.51	0.00	51,159,561.03
1E-C4	07/25/23 - 08/24/23	31	6.98349 %	51,159,561.03	307,651.13	0.00	0.00	0.00	0.00	307,651.13	0.00	51,159,561.03
1E-D1	07/25/23 - 08/24/23	31	5.78349 %	15,243,902.85	75,918.10	0.00	0.00	0.00	0.00	75,918.10	0.00	13,888,920.22
1E-D2	07/25/23 - 08/24/23	31	6.18349 %	15,243,902.85	81,168.78	0.00	0.00	0.00	0.00	81,168.78	0.00	13,888,920.22
1E-D3	07/25/23 - 08/24/23	31	6.58349 %	15,243,902.85	86,419.46	0.00	0.00	0.00	0.00	86,419.46	0.00	13,888,920.22
1E-D4	07/25/23 - 08/24/23	31	6.98349 %	15,243,902.85	91,670.14	0.00	0.00	0.00	0.00	91,670.14	0.00	13,888,920.22
1E-D5	07/25/23 - 08/24/23	31	7.58349 %	15,243,902.85	99,546.15	0.00	0.00	0.00	0.00	99,546.15	0.00	13,888,920.22
1E-F1	07/25/23 - 08/24/23	31	5.78349 %	66,403,463.88	330,704.36	0.00	0.00	0.00	0.00	330,704.36	0.00	65,048,481.25
1E-F2	07/25/23 - 08/24/23	31	6.18349 %	66,403,463.88	353,576.66	0.00	0.00	0.00	0.00	353,576.66	0.00	65,048,481.25
1E-F3	07/25/23 - 08/24/23	31	6.58349 %	66,403,463.88	376,448.97	0.00	0.00	0.00	0.00	376,448.97	0.00	65,048,481.25
1E-F4	07/25/23 - 08/24/23	31	6.98349 %	66,403,463.88	399,321.27	0.00	0.00	0.00	0.00	399,321.27	0.00	65,048,481.25
1E-F5	07/25/23 - 08/24/23	31	7.58349 %	66,403,463.88	433,629.73	0.00	0.00	0.00	0.00	433,629.73	0.00	65,048,481.25
1X-1	07/25/23 - 08/24/23	31	1.80000 %	15,243,902.85	23,628.05	0.00	0.00	0.00	0.00	23,628.05	0.00	13,888,920.22
1X-2	07/25/23 - 08/24/23	31	1.40000 %	15,243,902.85	18,377.37	0.00	0.00	0.00	0.00	18,377.37	0.00	13,888,920.22
1X-3	07/25/23 - 08/24/23	31	1.00000 %	15,243,902.85	13,126.69	0.00	0.00	0.00	0.00	13,126.69	0.00	13,888,920.22
1X-4	07/25/23 - 08/24/23	31	0.60000 %	15,243,902.85	7,876.02	0.00	0.00	0.00	0.00	7,876.02	0.00	13,888,920.22
1Y-1	07/25/23 - 08/24/23	31	1.80000 %	66,403,463.89	102,925.37	0.00	0.00	0.00	0.00	102,925.37	0.00	65,048,481.26
1Y-2	07/25/23 - 08/24/23	31	1.40000 %	66,403,463.89	80,053.06	0.00	0.00	0.00	0.00	80,053.06	0.00	65,048,481.26
1Y-3	07/25/23 - 08/24/23	31	1.00000 %	66,403,463.89	57,180.76	0.00	0.00	0.00	0.00	57,180.76	0.00	65,048,481.26
1Y-4	07/25/23 - 08/24/23	31	0.60000 %	66,403,463.89	34,308.46	0.00	0.00	0.00	0.00	34,308.46	0.00	65,048,481.26
2A-H	N/A	N/A	0.00000 %	1,881,435,935.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,861,589,556.90
2M-1	N/A	N/A	5.83349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.68349 %	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	07/25/23 - 08/24/23	31	7.68349 %	1,217,641.17	8,056.33	0.00	0.00	0.00	0.00	8,056.33	0.00	1,101,653.05
2M-BH	N/A	N/A	0.00000 %	27,674,339.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,038,174.78
2M-2C	07/25/23 - 08/24/23	31	7.68349 %	4,495,410.33	29,743.16	0.00	0.00	0.00	0.00	29,743.16	0.00	4,495,410.33

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	07/25/23 - 08/24/23	31	7.68349 %	5,713,051.80	37,799.49	0.00	0.00	0.00	0.00	37,799.49	0.00	5,597,063.38
2M-2H	N/A	N/A	0.00000 %	129,845,226.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	127,209,062.45
2B-1	07/25/23 - 08/24/23	31	9.63349 %	63,333,000.00	525,379.24	0.00	0.00	0.00	0.00	525,379.24	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 %	65,150,835.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,136,796.13
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	07/25/23 - 08/24/23	31	1.80000 %	1,217,641.47	1,887.34	0.00	0.00	0.00	0.00	1,887.34	0.00	1,101,653.05
2B-I2	07/25/23 - 08/24/23	31	1.40000 %	1,217,641.47	1,467.93	0.00	0.00	0.00	0.00	1,467.93	0.00	1,101,653.05
2B-I3	07/25/23 - 08/24/23	31	1.00000 %	1,217,641.47	1,048.52	0.00	0.00	0.00	0.00	1,048.52	0.00	1,101,653.05
2B-I4	07/25/23 - 08/24/23	31	0.60000 %	1,217,641.47	629.11	0.00	0.00	0.00	0.00	629.11	0.00	1,101,653.05
2C-I1	07/25/23 - 08/24/23	31	1.80000 %	4,495,410.33	6,967.89	0.00	0.00	0.00	0.00	6,967.89	0.00	4,495,410.33
2C-I2	07/25/23 - 08/24/23	31	1.40000 %	4,495,410.33	5,419.47	0.00	0.00	0.00	0.00	5,419.47	0.00	4,495,410.33
2C-I3	07/25/23 - 08/24/23	31	1.00000 %	4,495,410.33	3,871.05	0.00	0.00	0.00	0.00	3,871.05	0.00	4,495,410.33
2C-I4	07/25/23 - 08/24/23	31	0.60000 %	4,495,410.33	2,322.63	0.00	0.00	0.00	0.00	2,322.63	0.00	4,495,410.33
2E-A1	N/A	N/A	5.88349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.28349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.68349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.08349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/23 - 08/24/23	31	5.88349 %	1,217,641.47	6,168.98	0.00	0.00	0.00	0.00	6,168.98	0.00	1,101,653.05
2E-B2	07/25/23 - 08/24/23	31	6.28349 %	1,217,641.47	6,588.39	0.00	0.00	0.00	0.00	6,588.39	0.00	1,101,653.05
2E-B3	07/25/23 - 08/24/23	31	6.68349 %	1,217,641.47	7,007.80	0.00	0.00	0.00	0.00	7,007.80	0.00	1,101,653.05
2E-B4	07/25/23 - 08/24/23	31	7.08349 %	1,217,641.47	7,427.21	0.00	0.00	0.00	0.00	7,427.21	0.00	1,101,653.05
2E-C1	07/25/23 - 08/24/23	31	5.88349 %	4,495,410.33	22,775.27	0.00	0.00	0.00	0.00	22,775.27	0.00	4,495,410.33
2E-C2	07/25/23 - 08/24/23	31	6.28349 %	4,495,410.33	24,323.69	0.00	0.00	0.00	0.00	24,323.69	0.00	4,495,410.33
2E-C3	07/25/23 - 08/24/23	31	6.68349 %	4,495,410.33	25,872.11	0.00	0.00	0.00	0.00	25,872.11	0.00	4,495,410.33
2E-C4	07/25/23 - 08/24/23	31	7.08349 %	4,495,410.33	27,420.53	0.00	0.00	0.00	0.00	27,420.53	0.00	4,495,410.33
2E-D1	07/25/23 - 08/24/23	31	5.88349 %	1,217,641.47	6,168.98	0.00	0.00	0.00	0.00	6,168.98	0.00	1,101,653.05
2E-D2	07/25/23 - 08/24/23	31	6.28349 %	1,217,641.47	6,588.39	0.00	0.00	0.00	0.00	6,588.39	0.00	1,101,653.05

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
 07-Aug-2023 8:32:16 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	07/25/23 - 08/24/23	31	6.68349 %	1,217,641.47	7,007.80	0.00	0.00	0.00	0.00	7,007.80	0.00	1,101,653.05
2E-D4	07/25/23 - 08/24/23	31	7.08349 %	1,217,641.47	7,427.21	0.00	0.00	0.00	0.00	7,427.21	0.00	1,101,653.05
2E-D5	07/25/23 - 08/24/23	31	7.68349 %	1,217,641.47	8,056.33	0.00	0.00	0.00	0.00	8,056.33	0.00	1,101,653.05
2E-F1	07/25/23 - 08/24/23	31	5.88349 %	5,713,051.80	28,944.25	0.00	0.00	0.00	0.00	28,944.25	0.00	5,597,063.38
2E-F2	07/25/23 - 08/24/23	31	6.28349 %	5,713,051.80	30,912.08	0.00	0.00	0.00	0.00	30,912.08	0.00	5,597,063.38
2E-F3	07/25/23 - 08/24/23	31	6.68349 %	5,713,051.80	32,879.91	0.00	0.00	0.00	0.00	32,879.91	0.00	5,597,063.38
2E-F4	07/25/23 - 08/24/23	31	7.08349 %	5,713,051.80	34,847.74	0.00	0.00	0.00	0.00	34,847.74	0.00	5,597,063.38
2E-F5	07/25/23 - 08/24/23	31	7.68349 %	5,713,051.80	37,799.49	0.00	0.00	0.00	0.00	37,799.49	0.00	5,597,063.38
2X-1	07/25/23 - 08/24/23	31	1.80000 %	1,217,641.47	1,887.34	0.00	0.00	0.00	0.00	1,887.34	0.00	1,101,653.05
2X-2	07/25/23 - 08/24/23	31	1.40000 %	1,217,641.47	1,467.93	0.00	0.00	0.00	0.00	1,467.93	0.00	1,101,653.05
2X-3	07/25/23 - 08/24/23	31	1.00000 %	1,217,641.47	1,048.52	0.00	0.00	0.00	0.00	1,048.52	0.00	1,101,653.05
2X-4	07/25/23 - 08/24/23	31	0.60000 %	1,217,641.47	629.11	0.00	0.00	0.00	0.00	629.11	0.00	1,101,653.05
2Y-1	07/25/23 - 08/24/23	31	1.80000 %	5,713,051.81	8,855.23	0.00	0.00	0.00	0.00	8,855.23	0.00	5,597,063.38
2Y-2	07/25/23 - 08/24/23	31	1.40000 %	5,713,051.81	6,887.40	0.00	0.00	0.00	0.00	6,887.40	0.00	5,597,063.38
2Y-3	07/25/23 - 08/24/23	31	1.00000 %	5,713,051.81	4,919.57	0.00	0.00	0.00	0.00	4,919.57	0.00	5,597,063.38
2Y-4	07/25/23 - 08/24/23	31	0.60000 %	5,713,051.81	2,951.74	0.00	0.00	0.00	0.00	2,951.74	0.00	5,597,063.38
Totals					7,023,970.90	0.00	0.00	0.00	0.00	7,023,970.90	0.00	

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
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Series 2017-C07



Distribution Date: 25-Aug-2023
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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 %	185.98748918	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.18246211
1M-1	186,170,000.00	5.83349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.58349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.58349 %	302.35042270	1.97441697	0.00000000	0.00000000	0.00000000	0.00000000	1.97441697	0.00000000	275.47544358
1M-BH	89,854,570.52	0.00000 %	302.35042272	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	275.47544356
1M-2C	51,159,561.03	7.58349 %	1000.00000000	6.53022745	0.00000000	0.00000000	0.00000000	0.00000000	6.53022745	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.58349 %	436.87766687	2.85291058	0.00000000	0.00000000	0.00000000	0.00000000	2.85291058	0.00000000	427.96304683
1M-2H	270,884,980.00	0.00000 %	436.87695918	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	427.96232792
1B-1	97,984,000.00	9.18349 %	1000.00000000	7.90800529	0.00000000	0.00000000	0.00000000	0.00000000	7.90800529	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 %	981.33409825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.28099368
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	302.35042270	0.46864317	0.00000000	0.00000000	0.00000000	0.00000000	0.46864317	0.00000000	275.47544358
1B-I2	0.00	1.40000 %	302.35042270	0.36450020	0.00000000	0.00000000	0.00000000	0.00000000	0.36450020	0.00000000	275.47544358
1B-I3	0.00	1.00000 %	302.35042270	0.26035723	0.00000000	0.00000000	0.00000000	0.00000000	0.26035723	0.00000000	275.47544358
1B-I4	0.00	0.60000 %	302.35042270	0.15621446	0.00000000	0.00000000	0.00000000	0.00000000	0.15621446	0.00000000	275.47544358
1C-I1	0.00	1.80000 %	1000.00000000	1.55000001	0.00000000	0.00000000	0.00000000	0.00000000	1.55000001	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555550	0.00000000	0.00000000	0.00000000	0.00000000	1.20555550	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111118	0.00000000	0.00000000	0.00000000	0.00000000	0.86111118	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	50,417,997.48	5.78349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.18349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.58349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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-Aug-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	6.98349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	5.78349 %	302.35042270	1.50577381	0.00000000	0.00000000	0.00000000	0.00000000	1.50577381	0.00000000	275.47544358
1E-B2	50,417,997.48	6.18349 %	302.35042270	1.60991678	0.00000000	0.00000000	0.00000000	0.00000000	1.60991678	0.00000000	275.47544358
1E-B3	50,417,997.48	6.58349 %	302.35042270	1.71405975	0.00000000	0.00000000	0.00000000	0.00000000	1.71405975	0.00000000	275.47544358
1E-B4	50,417,997.48	6.98349 %	302.35042270	1.81820272	0.00000000	0.00000000	0.00000000	0.00000000	1.81820272	0.00000000	275.47544358
1E-C1	51,159,561.03	5.78349 %	1000.00000000	4.98022745	0.00000000	0.00000000	0.00000000	0.00000000	4.98022745	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.18349 %	1000.00000000	5.32467196	0.00000000	0.00000000	0.00000000	0.00000000	5.32467196	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.58349 %	1000.00000000	5.66911647	0.00000000	0.00000000	0.00000000	0.00000000	5.66911647	0.00000000	1000.00000000
1E-C4	51,159,561.03	6.98349 %	1000.00000000	6.01356079	0.00000000	0.00000000	0.00000000	0.00000000	6.01356079	0.00000000	1000.00000000
1E-D1	100,835,994.97	5.78349 %	151.17521134	0.75288690	0.00000000	0.00000000	0.00000000	0.00000000	0.75288690	0.00000000	137.73772177
1E-D2	100,835,994.97	6.18349 %	151.17521134	0.80495839	0.00000000	0.00000000	0.00000000	0.00000000	0.80495839	0.00000000	137.73772177
1E-D3	100,835,994.97	6.58349 %	151.17521134	0.85702987	0.00000000	0.00000000	0.00000000	0.00000000	0.85702987	0.00000000	137.73772177
1E-D4	100,835,994.97	6.98349 %	151.17521134	0.90910136	0.00000000	0.00000000	0.00000000	0.00000000	0.90910136	0.00000000	137.73772177
1E-D5	100,835,994.97	7.58349 %	151.17521134	0.98720849	0.00000000	0.00000000	0.00000000	0.00000000	0.98720849	0.00000000	137.73772177
1E-F1	101,577,558.52	5.78349 %	653.72179493	3.25568329	0.00000000	0.00000000	0.00000000	0.00000000	3.25568329	0.00000000	640.38240530
1E-F2	101,577,558.52	6.18349 %	653.72179493	3.48085409	0.00000000	0.00000000	0.00000000	0.00000000	3.48085409	0.00000000	640.38240530
1E-F3	101,577,558.52	6.58349 %	653.72179493	3.70602499	0.00000000	0.00000000	0.00000000	0.00000000	3.70602499	0.00000000	640.38240530
1E-F4	101,577,558.52	6.98349 %	653.72179493	3.93119579	0.00000000	0.00000000	0.00000000	0.00000000	3.93119579	0.00000000	640.38240530
1E-F5	101,577,558.52	7.58349 %	653.72179493	4.26895208	0.00000000	0.00000000	0.00000000	0.00000000	4.26895208	0.00000000	640.38240530
1X-1	0.00	1.80000 %	151.17521134	0.23432158	0.00000000	0.00000000	0.00000000	0.00000000	0.23432158	0.00000000	137.73772177
1X-2	0.00	1.40000 %	151.17521134	0.18225010	0.00000000	0.00000000	0.00000000	0.00000000	0.18225010	0.00000000	137.73772177
1X-3	0.00	1.00000 %	151.17521134	0.13017861	0.00000000	0.00000000	0.00000000	0.00000000	0.13017861	0.00000000	137.73772177
1X-4	0.00	0.60000 %	151.17521134	0.07810723	0.00000000	0.00000000	0.00000000	0.00000000	0.07810723	0.00000000	137.73772177
1Y-1	0.00	1.80000 %	653.72179503	1.01326879	0.00000000	0.00000000	0.00000000	0.00000000	1.01326879	0.00000000	640.38240540
1Y-2	0.00	1.40000 %	653.72179503	0.78809789	0.00000000	0.00000000	0.00000000	0.00000000	0.78809789	0.00000000	640.38240540
1Y-3	0.00	1.00000 %	653.72179503	0.56292710	0.00000000	0.00000000	0.00000000	0.00000000	0.56292710	0.00000000	640.38240540
1Y-4	0.00	0.60000 %	653.72179503	0.33775630	0.00000000	0.00000000	0.00000000	0.00000000	0.33775630	0.00000000	640.38240540
2A-H	12,766,622,601.00	0.00000 %	147.37146968	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	145.81691768
2M-1	107,666,000.00	5.83349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.68349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.68349 %	270.86325399	1.79212339	0.00000000	0.00000000	0.00000000	0.00000000	1.79212339	0.00000000	245.06173389
2M-BH	102,170,887.67	0.00000 %	270.86325421	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	245.06173286
2M-2C	4,495,410.33	7.68349 %	1000.00000000	6.61633929	0.00000000	0.00000000	0.00000000	0.00000000	6.61633929	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.68349 %	423.62108435	2.80282089	0.00000000	0.00000000	0.00000000	0.00000000	2.80282089	0.00000000	415.02057765
2M-2H	306,512,663.00	0.00000 %	423.62108475	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	415.02057763
2B-1	63,333,000.00	9.63349 %	1000.00000000	8.29550534	0.00000000	0.00000000	0.00000000	0.00000000	8.29550534	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 %	977.26589528	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.05530791
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 %	270.86325399	0.41983709	0.00000000	0.00000000	0.00000000	0.00000000	0.41983709	0.00000000	245.06173389
2B-I2	0.00	1.40000 %	270.86325399	0.32653971	0.00000000	0.00000000	0.00000000	0.00000000	0.32653971	0.00000000	245.06173389
2B-I3	0.00	1.00000 %	270.86325399	0.23324233	0.00000000	0.00000000	0.00000000	0.00000000	0.23324233	0.00000000	245.06173389
2B-I4	0.00	0.60000 %	270.86325399	0.13994496	0.00000000	0.00000000	0.00000000	0.00000000	0.13994496	0.00000000	245.06173389
2C-I1	0.00	1.80000 %	1000.00000000	1.55000089	0.00000000	0.00000000	0.00000000	0.00000000	1.55000089	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555625	0.00000000	0.00000000	0.00000000	0.00000000	1.20555625	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111160	0.00000000	0.00000000	0.00000000	0.00000000	0.86111160	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666696	0.00000000	0.00000000	0.00000000	0.00000000	0.51666696	0.00000000	1000.00000000
2E-A1	4,495,410.33	5.88349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.28349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.68349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.08349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	5.88349 %	270.86325399	1.37228407	0.00000000	0.00000000	0.00000000	0.00000000	1.37228407	0.00000000	245.06173389

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	4,495,410.33	6.28349 %	270.86325399	1.46558145	0.00000000	0.00000000	0.00000000	0.00000000	1.46558145	0.00000000	245.06173389
2E-B3	4,495,410.33	6.68349 %	270.86325399	1.55887883	0.00000000	0.00000000	0.00000000	0.00000000	1.55887883	0.00000000	245.06173389
2E-B4	4,495,410.33	7.08349 %	270.86325399	1.65217621	0.00000000	0.00000000	0.00000000	0.00000000	1.65217621	0.00000000	245.06173389
2E-C1	4,495,410.33	5.88349 %	1000.00000000	5.06633840	0.00000000	0.00000000	0.00000000	0.00000000	5.06633840	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.28349 %	1000.00000000	5.41078305	0.00000000	0.00000000	0.00000000	0.00000000	5.41078305	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.68349 %	1000.00000000	5.75522769	0.00000000	0.00000000	0.00000000	0.00000000	5.75522769	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.08349 %	1000.00000000	6.09967233	0.00000000	0.00000000	0.00000000	0.00000000	6.09967233	0.00000000	1000.00000000
2E-D1	8,990,820.67	5.88349 %	135.43162684	0.68614204	0.00000000	0.00000000	0.00000000	0.00000000	0.68614204	0.00000000	122.53086681
2E-D2	8,990,820.67	6.28349 %	135.43162684	0.73279073	0.00000000	0.00000000	0.00000000	0.00000000	0.73279073	0.00000000	122.53086681
2E-D3	8,990,820.67	6.68349 %	135.43162684	0.77943941	0.00000000	0.00000000	0.00000000	0.00000000	0.77943941	0.00000000	122.53086681
2E-D4	8,990,820.67	7.08349 %	135.43162684	0.82608810	0.00000000	0.00000000	0.00000000	0.00000000	0.82608810	0.00000000	122.53086681
2E-D5	8,990,820.67	7.68349 %	135.43162684	0.89606169	0.00000000	0.00000000	0.00000000	0.00000000	0.89606169	0.00000000	122.53086681
2E-F1	8,990,820.67	5.88349 %	635.43162629	3.21931124	0.00000000	0.00000000	0.00000000	0.00000000	3.21931124	0.00000000	622.53086625
2E-F2	8,990,820.67	6.28349 %	635.43162629	3.43818225	0.00000000	0.00000000	0.00000000	0.00000000	3.43818225	0.00000000	622.53086625
2E-F3	8,990,820.67	6.68349 %	635.43162629	3.65705326	0.00000000	0.00000000	0.00000000	0.00000000	3.65705326	0.00000000	622.53086625
2E-F4	8,990,820.67	7.08349 %	635.43162629	3.87592427	0.00000000	0.00000000	0.00000000	0.00000000	3.87592427	0.00000000	622.53086625
2E-F5	8,990,820.67	7.68349 %	635.43162629	4.20423134	0.00000000	0.00000000	0.00000000	0.00000000	4.20423134	0.00000000	622.53086625
2X-1	0.00	1.80000 %	135.43162684	0.20991855	0.00000000	0.00000000	0.00000000	0.00000000	0.20991855	0.00000000	122.53086681
2X-2	0.00	1.40000 %	135.43162684	0.16326986	0.00000000	0.00000000	0.00000000	0.00000000	0.16326986	0.00000000	122.53086681
2X-3	0.00	1.00000 %	135.43162684	0.11662117	0.00000000	0.00000000	0.00000000	0.00000000	0.11662117	0.00000000	122.53086681
2X-4	0.00	0.60000 %	135.43162684	0.06997248	0.00000000	0.00000000	0.00000000	0.00000000	0.06997248	0.00000000	122.53086681
2Y-1	0.00	1.80000 %	635.43162740	0.98491899	0.00000000	0.00000000	0.00000000	0.00000000	0.98491899	0.00000000	622.53086625
2Y-2	0.00	1.40000 %	635.43162740	0.76604798	0.00000000	0.00000000	0.00000000	0.00000000	0.76604798	0.00000000	622.53086625
2Y-3	0.00	1.00000 %	635.43162740	0.54717697	0.00000000	0.00000000	0.00000000	0.00000000	0.54717697	0.00000000	622.53086625
2Y-4	0.00	0.60000 %	635.43162740	0.32830596	0.00000000	0.00000000	0.00000000	0.00000000	0.32830596	0.00000000	622.53086625

(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	3,281,320.57
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(19,516.40)
Total Deposits	3,261,804.17
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,242,637.51
Total Withdrawals (Pool Distribution Amount)	3,261,804.17
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.183490%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	39,520,586.59
Total Principal Reduction Cumulative	16,595,589,736.16
Scheduled Principal Current	8,978,036.94
Scheduled Principal Cumulative	1,283,548,997.60
Unscheduled Principal Current	30,537,072.36
Unscheduled Principal Cumulative	15,310,110,029.67
Senior Reduction Amount	35,745,286.95
Subordinate Reduction Amount	3,769,822.35
Calculated Tranche Write-Down Amount	5,477.29
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	70,059.96
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	22,612,570.55
Total Principal Reduction Cumulative	11,207,088,396.82
Scheduled Principal Current	4,358,174.36
Scheduled Principal Cumulative	773,070,861.00
Unscheduled Principal Current	18,240,357.08
Unscheduled Principal Cumulative	10,432,488,393.23
Senior Reduction Amount	19,846,378.67
Subordinate Reduction Amount	2,752,152.77
Calculated Tranche Write-Down Amount	14,039.11
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	73,249.70
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,950.49

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	23731
Period Reference Pool Removal Loan Count	162
Period Ending Loan Count	23569
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,032,729,097.49
Period PIF Loan Count Current	161
PIF Loan Count Cumulative	64736
Period PIF Loan UPB Current	27,693,328.67
PIF Loan UPB Cumulative	14,829,865,603.04
Period Partial Prepayment Amount	2,894,465.69
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	66,802.48
Credit Event Amount Cumulative	11,335,046.85
Total Active Modified Loan Count	456
Total Active Modified Loan UPB	119,618,388.32
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12805
Period Reference Pool Removal Loan Count	99
Period Ending Loan Count	12706
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,126,198,914.86
Period PIF Loan Count Current	98
PIF Loan Count Cumulative	43392
Period PIF Loan UPB Current	16,701,208.36
PIF Loan UPB Cumulative	10,236,523,528.79
Period Partial Prepayment Amount	1,110,691.34
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	494,402.01
Credit Event Amount Cumulative	21,954,582.19
Total Active Modified Loan Count	446
Total Active Modified Loan UPB	109,679,151.55
Structural Reporting	
Group 1	
Senior Percentage	90.444966%
Subordinate Percentage	9.555034%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.557049%
Subordinate Percentage	12.442951%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.560000 %	9.560000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.560000 %
1M-2B	0.00	0.00	1.690000 %	8.510000 %	8.600000 %
1M-2C	0.00	0.00	1.000000 %	5.020000 %	5.070000 %
1M-2	0.00	0.00	1.000000 %	5.020000 %	5.070000 %
1M-2H	0.00	0.00	1.000000 %	5.020000 %	5.070000 %
1B-1	0.00	0.00	0.500000 %	2.490000 %	2.510000 %
1B-1H	0.00	0.00	0.500000 %	2.490000 %	2.510000 %
1B-2H	5,477.29	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.440000 %	12.450000 %
2M-1	0.00	0.00	3.400000 %	12.440000 %	12.450000 %
2M-1H	0.00	0.00	3.400000 %	12.440000 %	12.450000 %
2M-2A	0.00	0.00	2.600000 %	12.440000 %	12.450000 %
2M-2B	0.00	0.00	1.800000 %	11.100000 %	11.220000 %
2M-2C	0.00	0.00	1.000000 %	6.130000 %	6.200000 %
2B-1	0.00	0.00	0.500000 %	3.030000 %	3.060000 %
2B-1H	0.00	0.00	0.500000 %	3.030000 %	3.060000 %
2B-2H	14,039.11	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	494	91,666,300.63	1.361819 %	1.488348 %
60 Days	142	26,340,423.63	0.391454 %	0.427679 %
90 Days	67	12,855,234.79	0.184700 %	0.208725 %
120 Days	38	7,843,468.56	0.104755 %	0.127351 %
150 Days	32	8,219,382.44	0.088215 %	0.133455 %
180+ Days	230	48,854,914.57	0.634045 %	0.793237 %
Totals	1003	195,779,724.62	2.764990 %	3.178795 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	254	48,754,556.49	1.077687 %	1.208972 %
60 Days	76	13,491,496.31	0.322457 %	0.334550 %
90 Days	25	4,696,381.21	0.106072 %	0.116457 %
120 Days	24	4,392,363.97	0.101829 %	0.108918 %
150 Days	17	4,552,988.46	0.072129 %	0.112901 %
180+ Days	124	24,770,144.29	0.526115 %	0.614228 %
Totals	520	100,657,930.73	2.206288 %	2.496025 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	240	42,911,744.14	1.888871 %	2.018238 %
60 Days	66	12,848,927.32	0.519440 %	0.604314 %
90 Days	42	8,158,853.58	0.330552 %	0.383730 %
120 Days	14	3,451,104.59	0.110184 %	0.162313 %
150 Days	15	3,666,393.98	0.118054 %	0.172439 %
180+ Days	106	24,084,770.28	0.834252 %	1.132762 %
Totals	483	95,121,793.89	3.801354 %	4.473796 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	214	60,270,518.10	70,059.96	0.116243
Group 2	258	68,384,337.82	73,249.70	0.107115

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	452,454.65	706.96	0.156250
Group 1	0044806054	151,369.98	220.75	0.145835
Group 1	0044806072	157,770.06	197.21	0.124998
Group 1	0044806448	291,118.17	424.55	0.145834
Group 1	0044806745	189,023.42	118.14	0.062500
Group 1	0044806911	286,047.11	59.59	0.020832
Group 1	0044806948	408,188.66	297.64	0.072917
Group 1	0044806960	169,491.32	88.28	0.052085
Group 1	0044807099	80,583.71	8.39	0.010412
Group 1	0044807295	227,075.57	283.84	0.124998
Group 1	0044807364	202,965.46	253.71	0.125002
Group 1	0044807768	281,033.36	351.29	0.124999
Group 1	0044808210	394,868.96	534.72	0.135417
Group 1	0044808465	364,264.33	75.89	0.020834
Group 1	0044808483	986,803.79	1,130.71	0.114583
Group 1	0044808487	227,442.07	260.61	0.114583
Group 1	0044809764	152,023.36	79.18	0.052084
Group 1	0044809973	142,081.12	148.00	0.104166
Group 1	0044811411	494,700.16	376.29	0.076064
Group 1	0044812046	414,545.30	259.09	0.062500
Group 1	0044812987	203,814.77	0.24	0.000118
Group 1	0044813124	398,622.72	705.89	0.177082
Group 1	0044813191	557,271.68	870.74	0.156251
Group 1	0044813223	626,841.47	979.44	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813232	115,291.87	39.07	0.033888
Group 1	0044813559	68,841.87	100.39	0.145827
Group 1	0044813561	181,440.53	50.31	0.027728
Group 1	0044814163	329,836.31	352.33	0.106820
Group 1	0044814207	232,523.77	242.21	0.104166
Group 1	0044814635	162,165.84	7.58	0.004674
Group 1	0044814850	218,995.21	159.68	0.072915
Group 1	0044815627	183,125.54	152.60	0.083331
Group 1	0044815760	355,276.36	333.07	0.093750
Group 1	0044816052	291,139.87	303.27	0.104166
Group 1	0044816392	234,313.81	317.30	0.135417
Group 1	0044816534	387,215.85	161.34	0.041667
Group 1	0044817798	369,327.76	7.72	0.002090
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	182,743.10	323.61	0.177085
Group 1	0044818277	237,084.00	395.14	0.166667
Group 1	0044818389	394,290.28	287.50	0.072916
Group 1	0044818457	247,384.18	309.23	0.125000
Group 1	0044818923	191,318.35	239.15	0.125001
Group 1	0044818961	412,096.63	386.34	0.093750
Group 1	0044819021	243,911.59	279.48	0.114583
Group 1	0044819057	335,035.15	453.69	0.135416
Group 1	0044819609	332,364.81	450.08	0.135417
Group 1	0044819660	517,868.96	431.56	0.083334
Group 1	0044819897	365,152.79	266.26	0.072917
Group 1	0044820223	71,555.30	156.53	0.218754
Group 1	0044820644	161,028.57	201.29	0.125003
Group 1	0044821330	134,326.95	111.94	0.083334
Group 1	0044821335	129,602.80	216.00	0.166663
Group 1	0044821589	192,552.27	320.92	0.166666
Group 1	0044822713	449,047.74	233.88	0.052084
Group 1	0044822792	462,212.20	770.35	0.166666
Group 1	0044822833	359,658.55	599.43	0.166666
Group 1	0044824330	288,369.14	510.65	0.177082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	240,709.01	175.52	0.072918
Group 1	0044824753	312,444.04	227.82	0.072915
Group 1	0044825421	305,693.36	318.43	0.104166
Group 1	0044826299	645,396.10	1,008.43	0.156250
Group 1	0044826309	397,077.30	413.62	0.104166
Group 1	0044826428	276,938.82	201.93	0.072915
Group 1	0044826791	148,061.76	277.62	0.187503
Group 1	0044827108	336,770.88	456.04	0.135416
Group 1	0044827115	275,808.80	330.06	0.119670
Group 1	0044827171	204,646.14	170.54	0.083334
Group 1	0044827297	418,444.35	130.76	0.031249
Group 1	0044827499	650,471.56	880.85	0.135417
Group 1	0044827509	67,345.39	112.24	0.166663
Group 1	0044827806	158,449.13	115.54	0.072919
Group 1	0044828502	170,083.09	265.75	0.156247
Group 1	0044828810	242,965.38	329.02	0.135418
Group 1	0044828911	316,863.07	495.10	0.156250
Group 1	0044828949	240,628.86	350.92	0.145835
Group 1	0044829078	352,186.99	550.29	0.156249
Group 1	0044829512	199,524.70	228.62	0.114582
Group 1	0044829576	61,960.88	96.81	0.156244
Group 1	0044830027	334,469.15	118.71	0.035492
Group 1	0044830603	311,576.90	454.38	0.145832
Group 1	0044830936	322,721.73	235.32	0.072917
Group 1	0044831214	130,269.10	54.28	0.041668
Group 1	0044831220	96,963.88	25.57	0.026371
Group 1	0044831561	300,521.31	375.65	0.124999
Group 1	0044832141	316,356.33	197.72	0.062499
Group 1	0044832707	285,098.92	504.86	0.177082
Group 1	0044832889	156,217.75	244.09	0.156250
Group 1	0044834537	407,852.01	594.78	0.145832
Group 1	0044835751	114,407.96	154.93	0.135419
Group 1	0044836102	193,559.75	342.76	0.177082
Group 1	0044836184	64,848.58	121.59	0.187498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837128	224,743.62	304.34	0.135417
Group 1	0044837217	157,310.69	213.02	0.135414
Group 1	0044837378	214,734.91	378.47	0.176250
Group 1	0044838036	309,779.45	451.76	0.145833
Group 1	0044838535	298,237.61	62.13	0.020832
Group 1	0044838642	351,591.41	549.36	0.156250
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	152,755.89	116.09	0.075997
Group 1	0044839660	237,613.64	470.28	0.197918
Group 1	0044839829	72,430.49	121.38	0.167581
Group 1	0044839996	400,000.96	583.33	0.145832
Group 1	0044840174	409,468.64	682.45	0.166667
Group 1	0044840298	164,848.47	171.72	0.104168
Group 1	0044840478	119,519.80	199.20	0.166667
Group 1	0044841406	267,991.47	307.07	0.114582
Group 1	0044841572	501,235.12	1,096.45	0.218750
Group 1	0044841818	124,938.22	169.19	0.135419
Group 1	0044842578	394,666.14	123.33	0.031249
Group 1	0044842579	299,077.79	302.17	0.101034
Group 1	0044842682	450,574.20	563.22	0.125000
Group 1	0044842745	688,399.75	715.42	0.103925
Group 1	0044843227	113,588.23	177.48	0.156249
Group 1	0044843375	115,487.77	156.39	0.135417
Group 1	0044844111	407,288.36	636.39	0.156250
Group 1	0044844923	103,485.14	140.14	0.135420
Group 1	0044845082	77,681.66	97.10	0.124997
Group 1	0044845523	117,431.14	207.95	0.177083
Group 1	0044845586	312,751.76	651.57	0.208335
Group 1	0044845615	275,045.11	401.11	0.145834
Group 1	0044845787	393,035.55	818.96	0.208368
Group 1	0044847282	468,248.19	634.09	0.135418
Group 1	0044847386	581,180.32	439.18	0.075567
Group 1	0044848246	381,791.17	477.24	0.125000
Group 1	0044848866	178,445.23	202.45	0.113452

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044849263	302,135.53	301.88	0.099915
Group 1	0044849348	97,488.17	101.55	0.104166
Group 1	0044849480	400,005.94	416.67	0.104166
Group 1	0044849965	385,284.49	120.40	0.031250
Group 1	0044850019	481,424.88	274.81	0.057083
Group 1	0044850587	248,261.59	77.58	0.031249
Group 1	0044850962	230,356.06	191.96	0.083332
Group 1	0044851303	114,632.11	179.11	0.156248
Group 1	0044851394	92,683.81	144.05	0.155421
Group 1	0044851511	235,919.72	172.45	0.073097
Group 1	0044851529	382,330.83	716.87	0.187500
Group 1	0044851626	107,622.34	189.68	0.176246
Group 1	0044851808	152,079.04	227.02	0.149278
Group 1	0044852769	273,762.98	342.20	0.124999
Group 1	0044852811	173,302.60	361.05	0.208335
Group 1	0044853799	204,291.79	297.93	0.145836
Group 1	0044853950	268,125.53	391.02	0.145835
Group 1	0044853969	301,653.03	531.66	0.176249
Group 1	0044854061	381,868.69	636.45	0.166667
Group 1	0044855303	136,590.56	42.68	0.031247
Group 1	0044855371	223,502.22	93.13	0.041668
Group 1	0044855740	253,034.78	395.37	0.156251
Group 1	0044856091	217,413.05	317.06	0.145833
Group 1	0044856316	284,538.93	219.33	0.077083
Group 1	0044856837	113,304.51	11.80	0.010414
Group 1	0044857022	168,820.56	262.38	0.155419
Group 1	0044857956	256,617.84	294.04	0.114583
Group 1	0044858421	219,369.91	251.36	0.114583
Group 1	0044858907	166,368.50	225.29	0.135416
Group 1	0044860921	380,424.88	317.02	0.083333
Group 1	0044861358	283,149.70	501.41	0.177083
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	236,263.05	221.50	0.093751
Group 1	0044862118	626,845.88	848.85	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044864798	173,297.14	108.31	0.062500
Group 1	0044866952	388,296.57	161.79	0.041667
Group 1	0044867497	271,181.16	282.48	0.104167
Group 1	0044867842	134,929.10	30.92	0.022916
Group 1	0044869452	101,454.25	169.09	0.166666
Group 1	0044869954	424,706.39	107.45	0.025300
Group 1	0044870081	399,587.17	83.25	0.020834
Group 1	0044871012	94,005.08	166.47	0.177086
Group 1	0044872567	439,053.22	503.08	0.114583
Group 1	0044872600	440,563.14	596.60	0.135418
Group 1	0044874465	481,277.50	747.99	0.155418
Group 1	0044874522	180,391.95	187.91	0.104168
Group 1	0044874903	153,267.02	287.38	0.187503
Group 1	0044875036	81,135.08	109.87	0.135416
Group 1	0044875467	520,993.61	705.51	0.135416
Group 1	0044875996	625,878.41	651.96	0.104167
Group 1	0044877109	257,120.40	455.32	0.177084
Group 1	0044877322	537,468.03	783.81	0.145834
Group 1	0044877340	171,452.01	148.90	0.086846
Group 1	0044878110	374,403.88	468.00	0.124999
Group 1	0044878458	191,513.87	321.75	0.168003
Group 1	0044879698	99,447.18	10.36	0.010418
Group 1	0044881228	332,825.34	586.60	0.176249
Group 1	0044881278	200,170.28	312.77	0.156252
Group 1	0044882773	893,274.02	1,488.79	0.166667
Group 1	0044883436	281,578.66	351.97	0.124999
Group 1	0044883504	134,683.98	98.21	0.072919
Group 1	0044884377	261,087.54	108.79	0.041668
Group 1	0044884394	341,100.81	532.97	0.156250
Group 1	0044884723	69,384.95	36.14	0.052086
Group 1	0044885516	135,669.88	248.14	0.182900
Group 1	0044886172	192,643.76	321.07	0.166665
Group 1	0044886499	551,834.70	862.24	0.156250
Group 1	0044887098	393,905.65	656.51	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044887309	410,978.92	642.15	0.156249
Group 1	0044887552	320,123.72	80.23	0.025062
Group 1	0044887752	177,562.30	36.99	0.020832
Group 1	0044888343	160,397.11	33.42	0.020836
Group 1	0044888520	120,284.12	62.65	0.052085
Group 1	0044888626	438,083.01	410.70	0.093749
Group 1	0044889608	329,349.61	357.72	0.108614
Group 1	0044890342	148,808.21	139.51	0.093752
Group 1	0044890890	276,541.74	259.26	0.093751
Group 1	0044890987	174,897.11	273.28	0.156252
Group 1	0044891025	97,354.72	112.47	0.115526
Group 1	0044891053	234,391.07	195.33	0.083335
Group 1	0044891490	390,846.52	651.41	0.166666
Group 1	0044891943	92,154.47	143.99	0.156249
Group 1	0044893376	293,184.39	335.94	0.114583
Group 1	0044893553	270,324.35	253.43	0.093750
Group 1	0044893739	64,754.59	101.18	0.156251
Group 1	0044896338	619,910.81	774.89	0.125000
Group 1	0044896416	311,578.33	389.47	0.124999
Group 1	0044896786	597,339.56	871.12	0.145833
Group 2	0044747494	187,917.13	39.15	0.020834
Group 2	0044747820	287,232.55	178.22	0.062047
Group 2	0044748498	459,118.87	185.94	0.040499
Group 2	0044748506	265,253.68	110.52	0.041666
Group 2	0044748576	247,447.48	335.09	0.135419
Group 2	0044748760	124,544.65	194.60	0.156249
Group 2	0044748771	103,790.19	118.93	0.114587
Group 2	0044748804	266,779.47	333.47	0.124998
Group 2	0044748806	300,834.99	313.37	0.104167
Group 2	0044749167	383,589.52	519.44	0.135416
Group 2	0044749531	258,605.86	134.69	0.052083
Group 2	0044749583	269,972.28	281.22	0.104166
Group 2	0044749674	443,481.98	508.16	0.114584
Group 2	0044749678	306,006.08	191.25	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749735	292,974.50	335.70	0.114583
Group 2	0044749811	387,236.20	524.38	0.135416
Group 2	0044749868	363,315.99	416.30	0.114583
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750426	192,893.38	61.83	0.032054
Group 2	0044750687	354,621.89	591.04	0.166668
Group 2	0044750693	257,362.51	268.09	0.104168
Group 2	0044750776	306,420.35	442.51	0.144413
Group 2	0044750799	193,567.12	362.94	0.187501
Group 2	0044750827	193,606.74	322.10	0.166368
Group 2	0044750829	190,287.53	336.97	0.177085
Group 2	0044751285	182,208.06	208.78	0.114583
Group 2	0044751437	357,139.19	520.83	0.145834
Group 2	0044751696	152,148.86	253.58	0.166666
Group 2	0044751748	148,880.23	293.23	0.196957
Group 2	0044751958	403,319.22	252.07	0.062499
Group 2	0044752524	187,070.09	97.43	0.052082
Group 2	0044752585	164,960.36	289.26	0.175351
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752735	173,961.52	183.33	0.105385
Group 2	0044752982	67,878.21	169.70	0.250007
Group 2	0044753054	141,455.04	161.37	0.114079
Group 2	0044753109	69,013.68	92.56	0.134118
Group 2	0044753161	88,512.44	92.20	0.104166
Group 2	0044753298	131,872.03	233.52	0.177081
Group 2	0044753433	329,994.68	446.87	0.135417
Group 2	0044753485	150,981.81	188.73	0.125002
Group 2	0044753494	187,524.18	195.34	0.104168
Group 2	0044754347	305,494.65	222.76	0.072918
Group 2	0044754446	336,153.24	563.95	0.167766
Group 2	0044755313	238,482.27	273.26	0.114583
Group 2	0044755505	638,187.37	797.73	0.124999
Group 2	0044756174	186,256.55	16.66	0.008945
Group 2	0044756304	70,107.51	21.91	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756498	258,230.24	537.98	0.208333
Group 2	0044756744	296,306.49	401.25	0.135417
Group 2	0044757058	305,265.49	636.43	0.208484
Group 2	0044757099	227,593.21	284.49	0.124999
Group 2	0044757100	372,855.38	388.39	0.104166
Group 2	0044757616	270,808.99	223.95	0.082697
Group 2	0044757684	245,245.68	357.65	0.145833
Group 2	0044758110	219,132.09	91.31	0.041669
Group 2	0044758112	166,586.25	77.91	0.046769
Group 2	0044758371	105,227.99	155.83	0.148088
Group 2	0044758489	137,951.14	244.29	0.177084
Group 2	0044758496	132,105.07	109.68	0.083025
Group 2	0044758625	198,226.61	371.67	0.187498
Group 2	0044758640	123,600.69	193.13	0.156253
Group 2	0044758660	178,542.30	74.39	0.041665
Group 2	0044758666	240,913.41	326.24	0.135418
Group 2	0044758724	194,543.01	107.22	0.055114
Group 2	0044758823	168,979.27	215.83	0.127726
Group 2	0044758955	581,311.43	787.19	0.135416
Group 2	0044759268	248,643.17	336.70	0.135415
Group 2	0044759277	359,885.99	562.32	0.156249
Group 2	0044759604	155,954.54	55.04	0.035292
Group 2	0044759749	318,889.18	498.26	0.156249
Group 2	0044759896	260,268.17	37.12	0.014262
Group 2	0044760451	119,111.91	99.26	0.083333
Group 2	0044760644	237,075.99	246.95	0.104165
Group 2	0044760650	95,438.34	89.47	0.093746
Group 2	0044760704	482,815.18	502.93	0.104166
Group 2	0044760774	268,127.50	279.30	0.104167
Group 2	0044761328	143,867.51	134.88	0.093753
Group 2	0044761353	396,327.33	454.13	0.114585
Group 2	0044761419	383,879.46	639.80	0.166667
Group 2	0044761489	172,607.27	116.24	0.067344
Group 2	0044761818	84,429.12	43.50	0.051523

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	317,691.64	160.66	0.050571
Group 2	0044762306	310,103.08	96.91	0.031251
Group 2	0044762564	389,392.44	527.30	0.135416
Group 2	0044762765	112,923.87	94.80	0.083950
Group 2	0044762776	200,986.74	230.30	0.114585
Group 2	0044762870	379,349.40	365.92	0.096460
Group 2	0044762915	175,749.67	73.23	0.041667
Group 2	0044763001	167,197.91	296.08	0.177084
Group 2	0044763194	86,673.02	189.60	0.218753
Group 2	0044763976	389,760.69	295.23	0.075746
Group 2	0044763998	369,318.28	346.24	0.093751
Group 2	0044764439	245,135.76	280.88	0.114581
Group 2	0044764724	469,835.05	295.10	0.062809
Group 2	0044765019	344,737.96	359.10	0.104166
Group 2	0044765071	346,198.87	492.87	0.142366
Group 2	0044765475	107,898.09	202.31	0.187501
Group 2	0044765513	396,873.51	493.24	0.124281
Group 2	0044766070	115,089.65	227.78	0.197915
Group 2	0044766135	302,167.15	251.81	0.083335
Group 2	0044766541	146,928.58	142.53	0.097006
Group 2	0044766618	383,550.30	170.41	0.044430
Group 2	0044767025	341,895.05	747.90	0.218751
Group 2	0044767243	448,211.86	700.33	0.156250
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	344,776.67	359.14	0.104166
Group 2	0044768165	469,412.57	635.66	0.135416
Group 2	0044768220	248,545.65	207.12	0.083333
Group 2	0044768223	204,212.18	255.27	0.125002
Group 2	0044768338	132,430.30	247.20	0.186664
Group 2	0044768569	305,152.94	317.87	0.104167
Group 2	0044768571	352,378.05	477.18	0.135417
Group 2	0044768786	151,064.39	47.35	0.031344
Group 2	0044769181	89,071.04	47.96	0.053845

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044769400	299,439.44	249.53	0.083332
Group 2	0044769588	252,997.69	368.95	0.145831
Group 2	0044769843	248,687.18	388.57	0.156249
Group 2	0044770245	287,516.30	149.75	0.052084
Group 2	0044770421	254,205.87	79.44	0.031250
Group 2	0044770455	284,066.60	443.85	0.156249
Group 2	0044771203	332,711.88	623.83	0.187499
Group 2	0044771262	86,771.32	58.84	0.067810
Group 2	0044771856	307,131.26	505.08	0.164451
Group 2	0044772207	441,748.96	322.11	0.072917
Group 2	0044772595	120,429.22	196.01	0.162760
Group 2	0044772687	251,150.77	313.94	0.125001
Group 2	0044772744	162,089.09	193.33	0.119274
Group 2	0044772895	331,302.38	163.91	0.049474
Group 2	0044773059	335,901.86	608.38	0.181118
Group 2	0044773158	262,720.06	145.50	0.055382
Group 2	0044773738	121,606.41	202.68	0.166669
Group 2	0044773900	148,174.20	16.20	0.010933
Group 2	0044774428	56,809.24	82.85	0.145839
Group 2	0044774693	201,252.72	209.64	0.104168
Group 2	0044775457	178,977.50	151.10	0.084424
Group 2	0044775468	147,865.44	123.22	0.083333
Group 2	0044775546	359,685.82	299.74	0.083334
Group 2	0044775587	475,219.91	643.53	0.135417
Group 2	0044775838	466,757.84	561.99	0.120403
Group 2	0044776233	213,096.67	107.45	0.050423
Group 2	0044776861	194,801.47	121.75	0.062500
Group 2	0044777714	152,233.21	111.00	0.072914
Group 2	0044778151	391,051.01	529.55	0.135417
Group 2	0044779309	103,742.58	86.45	0.083331
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779373	140,765.09	146.63	0.104166
Group 2	0044779844	199,359.84	42.99	0.021564
Group 2	0044780048	130,915.94	81.82	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044780062	85,888.87	63.01	0.073362
Group 2	0044780466	145,384.96	181.73	0.124999
Group 2	0044780495	214,241.32	267.80	0.124999
Group 2	0044780530	107,502.43	89.59	0.083338
Group 2	0044781122	391,431.78	570.84	0.145834
Group 2	0044781165	219,690.28	146.78	0.066812
Group 2	0044781185	263,741.01	274.73	0.104167
Group 2	0044781195	316,917.44	313.95	0.099064
Group 2	0044781334	214,183.97	178.49	0.083335
Group 2	0044781674	346,304.00	357.85	0.103334
Group 2	0044781752	225,736.17	12.12	0.005369
Group 2	0044781936	82,447.26	85.88	0.104164
Group 2	0044782011	349,892.17	242.58	0.069330
Group 2	0044782242	264,432.26	413.18	0.156252
Group 2	0044782356	132,284.97	41.34	0.031251
Group 2	0044782425	120,871.13	138.50	0.114585
Group 2	0044782683	296,436.18	86.45	0.029163
Group 2	0044782878	148,312.96	91.81	0.061903
Group 2	0044783715	217,435.89	249.15	0.114585
Group 2	0044783732	88,991.29	34.28	0.038521
Group 2	0044784764	420,359.73	274.37	0.065270
Group 2	0044785549	433,708.11	316.25	0.072918
Group 2	0044785566	209,528.65	109.13	0.052084
Group 2	0044785725	339,851.06	389.41	0.114583
Group 2	0044785902	66,075.68	96.36	0.145833
Group 2	0044786096	195,193.66	182.99	0.093748
Group 2	0044786483	259,818.32	457.93	0.176250
Group 2	0044786559	404,708.25	154.53	0.038183
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	328,263.42	649.69	0.197917
Group 2	0044787378	227,783.02	78.57	0.034493
Group 2	0044787721	247,484.42	412.47	0.166665
Group 2	0044788031	501,427.14	626.78	0.124999
Group 2	0044788172	371,071.63	347.88	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788401	432,983.42	585.97	0.135333
Group 2	0044788553	304,491.34	222.02	0.072915
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	194,169.99	182.03	0.093748
Group 2	0044789396	174,700.01	188.44	0.107865
Group 2	0044789903	444,721.98	880.18	0.197917
Group 2	0044790339	277,625.10	455.70	0.164142
Group 2	0044790382	355,323.28	362.28	0.101958
Group 2	0044790879	281,758.88	322.85	0.114584
Group 2	0044790949	175,527.16	246.47	0.140417
Group 2	0044791507	246,605.15	154.13	0.062501
Group 2	0044791639	344,953.40	359.33	0.104168
Group 2	0044791685	409,344.46	255.84	0.062500
Group 2	0044791967	143,415.80	44.82	0.031252
Group 2	0044792074	361,893.89	320.49	0.088559
Group 2	0044792593	279,243.18	290.88	0.104167
Group 2	0044792673	240,925.38	28.03	0.011634
Group 2	0044792982	674,356.06	1,053.68	0.156250
Group 2	0044793087	292,201.31	213.06	0.072915
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	343,209.08	668.76	0.194855
Group 2	0044795027	222,526.85	417.24	0.187501
Group 2	0044795045	190,283.56	158.57	0.083334
Group 2	0044795082	442,101.43	690.78	0.156249
Group 2	0044795288	432,999.97	405.94	0.093751
Group 2	0044795432	256,712.06	320.89	0.125000
Group 2	0044795509	409,018.65	553.88	0.135417
Group 2	0044795768	204,975.80	256.22	0.125000
Group 2	0044796062	96,503.43	10.05	0.010414
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	353,057.37	404.54	0.114582
Group 2	0044796618	241,857.75	151.16	0.062500
Group 2	0044796878	144,363.39	165.42	0.114586

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	468,519.36	536.85	0.114584
Group 2	0044797940	371,538.89	464.42	0.124999
Group 2	0044797958	398,676.47	262.46	0.065833
Group 2	0044798616	353,637.29	405.21	0.114584
Group 2	0044798781	247,152.57	25.75	0.010419
Group 2	0044798857	141,496.44	270.23	0.190980
Group 2	0044798892	263,937.99	47.11	0.017849
Group 2	0044799003	176,865.57	129.99	0.073496
Group 2	0044799092	377,184.26	471.48	0.125000
Group 2	0044799362	433,902.84	420.90	0.097003
Group 2	0044799725	236,594.78	51.37	0.021712
Group 2	0044799812	353,134.48	441.42	0.125001
Group 2	0044799964	219,910.45	70.50	0.032059
Group 2	0044800532	260,431.53	325.54	0.125000
Group 2	0044800840	420,325.74	218.92	0.052083
Group 2	0044801121	375,947.29	195.81	0.052084
Group 2	0044801175	182,640.13	190.25	0.104167
Group 2	0044801377	258,704.05	296.43	0.114583
Group 2	0044801461	122,715.44	44.59	0.036336
Group 2	0044801511	326,705.74	208.00	0.063666
Group 2	0044801593	260,166.88	298.11	0.114584
Group 2	0044802184	425,887.46	576.72	0.135416
Group 2	0044802342	218,011.45	204.39	0.093752
Group 2	0044802638	289,398.23	241.17	0.083335
Group 2	0044802731	235,885.94	221.14	0.093749
Group 2	0044802909	344,710.09	323.17	0.093751
Group 2	0044803047	316,665.93	99.92	0.031554
Group 2	0044803082	276,462.82	230.39	0.083335
Group 2	0044803218	697,039.44	1,089.12	0.156249
Group 2	0044803223	589,821.69	921.60	0.156251
Group 2	0044803260	337,663.05	527.60	0.156250
Group 2	0044803492	339,532.88	389.05	0.114584
Group 2	0044803568	178,158.27	56.66	0.031803

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803642	432,786.23	631.15	0.145834
Group 2	0044804224	225,895.65	235.31	0.104168
Group 2	0044804262	311,290.92	291.84	0.093752
Group 2	0044804420	101,776.70	9.39	0.009226
Group 2	0044805162	334,644.39	139.44	0.041668
Group 2	0044805165	328,807.54	376.76	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	561,204.49	9,289.38	1.655

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044782210	494,402.01	4,355.93	0.881
0044871742	66,802.48	4,933.45	7.385

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,736,908.84	10,227.02	218,812.49	12.598

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044770270	589,571.98	9,672.46	130,374.65	22.113
0044777791	291,650.94	422.60	(40,083.60)	(13.744)
0044785735	408,642.14	1,835.79	58,551.83	14.328
0044801855	42,036.08	(2,247.67)	9,887.78	23.522
0044819176	211,563.10	575.04	56,256.21	26.591
0044884041	193,444.60	(31.20)	3,825.62	1.978

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 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2023
 07-Aug-2023 8:32:17 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
187	33,289,629.04	3,460,351.48	10.395

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	22,675.76	15.402
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	122,211.22	38.542
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	21,438.34	8.287

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(40,083.60)	(13.744)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	(2,582.29)	(1.820)
0044783482	128,165.38	(53,230.68)	(41.533)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	58,551.83	14.328
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,443.71	7.667
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
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)

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044801582	413,508.56	5,374.26	1.300
0044801855	42,036.08	9,887.78	23.522
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	18,818.95	22.134
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	375.87	0.722
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)

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Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	7,851.71	18.293
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,933.45	7.385
0044875065	319,977.86	44,625.95	13.947

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2023
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Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2023
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	471,810.18	5,477.29	0.000 %	0	0.00	0.00	0.000 %	3	471,810.18	5,477.29	0.000 %
Group 2	5	1,826,303.15	14,039.11	0.001 %	0	0.00	0.00	0.000 %	5	1,826,303.15	14,039.11	0.001 %
Total	8	2,298,113.33	19,516.40	0.000 %	0	0.00	0.00	0.000 %	8	2,298,113.33	19,516.40	0.000 %

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	0044819176	221,000.00	4.660 %	MD	75.00	360	211,563.10	03/31/2023	575.04	56,256.21
Group 1	0044871742	70,000.00	5.250 %	OK	67.00	360	66,802.48	07/31/2023	4,933.45	4,933.45
Group 1	0044884041	208,000.00	4.250 %	CO	80.00	360	193,444.60	03/31/2023	(31.20)	3,825.62
Group 2	0044770270	603,000.00	4.375 %	NJ	95.00	360	589,571.98	03/31/2023	9,672.46	130,374.65
Group 2	0044777791	308,000.00	3.250 %	MD	87.00	360	291,650.94	06/30/2023	422.60	(40,083.60)
Group 2	0044782210	485,000.00	3.125 %	MD	95.00	360	494,402.01	07/31/2023	4,355.93	4,355.93
Group 2	0044785735	424,000.00	4.250 %	OK	88.00	360	408,642.14	04/30/2023	1,835.79	58,551.83
Group 2	0044801855	45,000.00	3.875 %	OH	95.00	360	42,036.08	12/31/2022	(2,247.67)	9,887.78

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

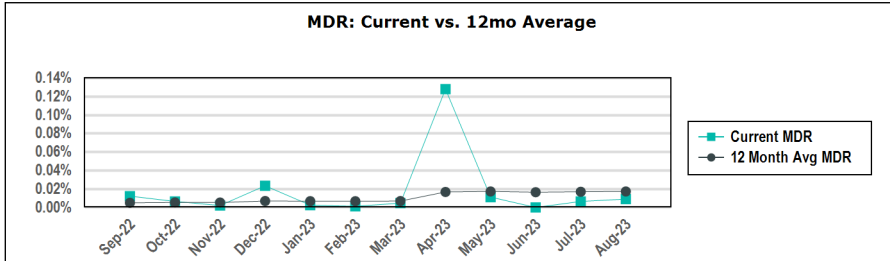
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Summary

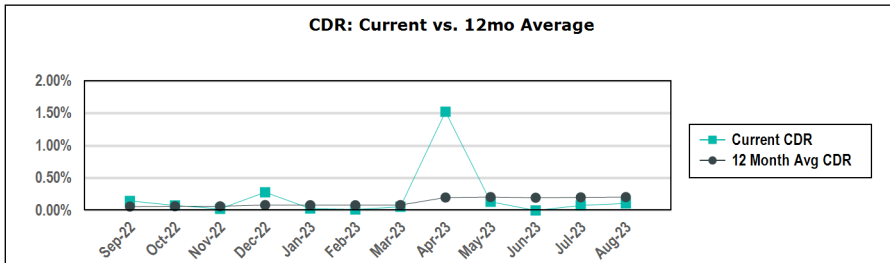
MDR

Current Month 0.009 %
 3 Month Average 0.005 %
 12 Month Average 0.017 %



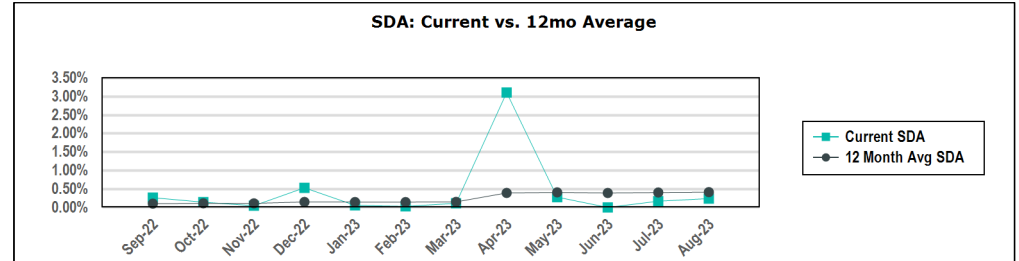
CDR

Current Month 0.108 %
 3 Month Average 0.062 %
 12 Month Average 0.207 %



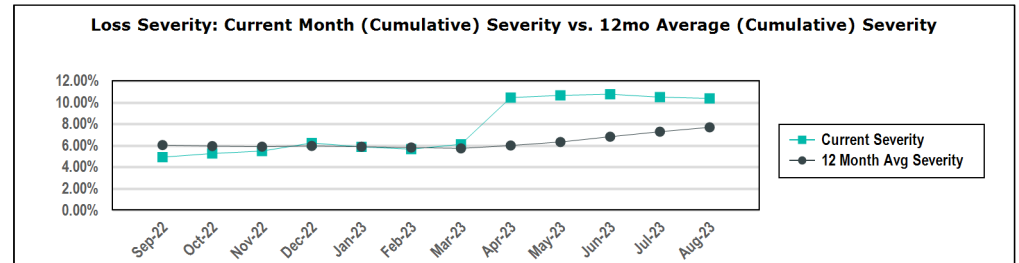
SDA

Current Month 0.239 %
 3 Month Average 0.136 %
 12 Month Average 0.415 %



Loss Severity

Current Month (Cumulative) 10.395 %
 3 Month Average (Cumulative) 10.564 %
 12 Month Average (Cumulative) 7.713 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

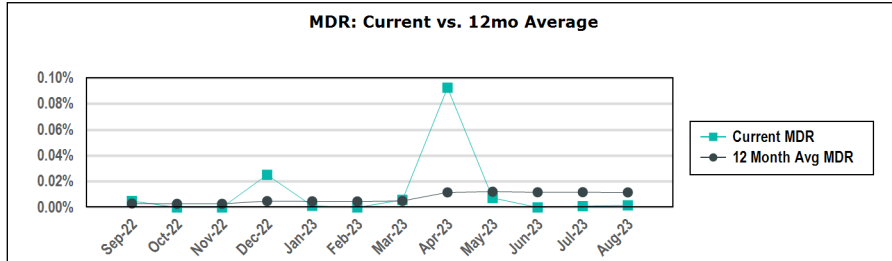
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Group 1

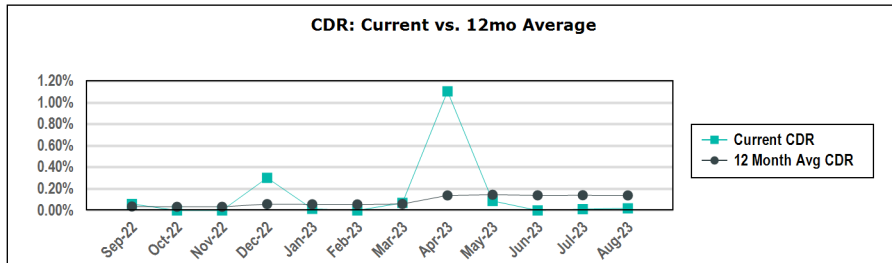
MDR

Current Month 0.002 %
 3 Month Average 0.001 %
 12 Month Average 0.012 %



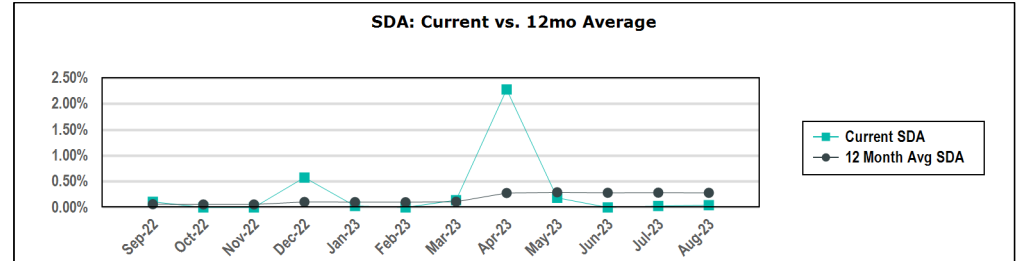
CDR

Current Month 0.020 %
 3 Month Average 0.011 %
 12 Month Average 0.139 %



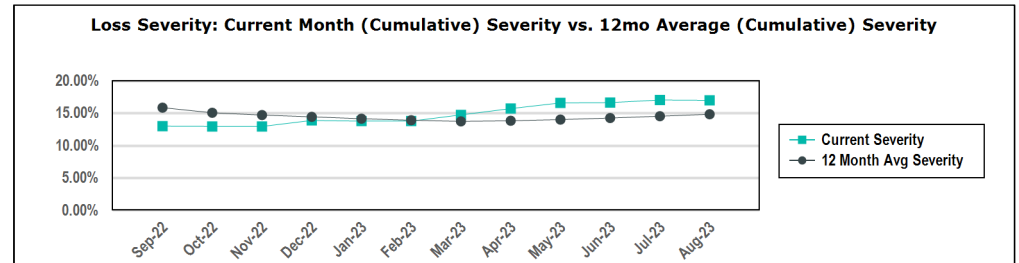
SDA

Current Month 0.044 %
 3 Month Average 0.024 %
 12 Month Average 0.283 %



Loss Severity

Current Month (Cumulative) 17.033 %
 3 Month Average (Cumulative) 16.932 %
 12 Month Average (Cumulative) 14.878 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

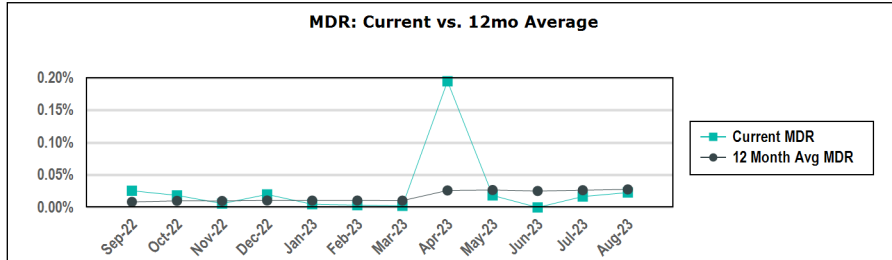
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Group 2

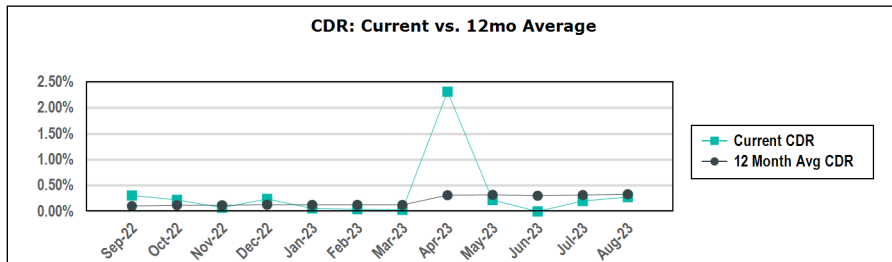
MDR

Current Month 0.023 %
 3 Month Average 0.013 %
 12 Month Average 0.028 %



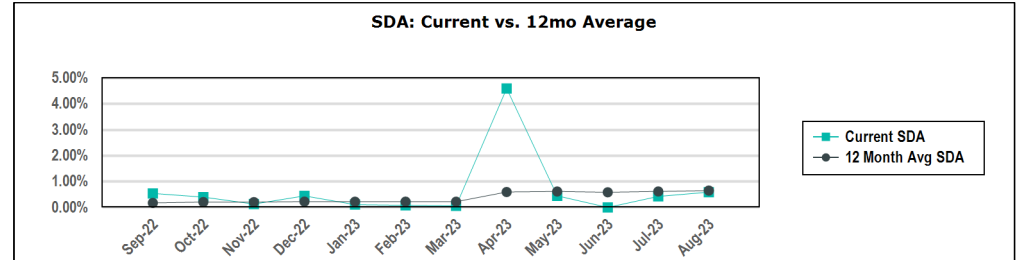
CDR

Current Month 0.276 %
 3 Month Average 0.159 %
 12 Month Average 0.333 %



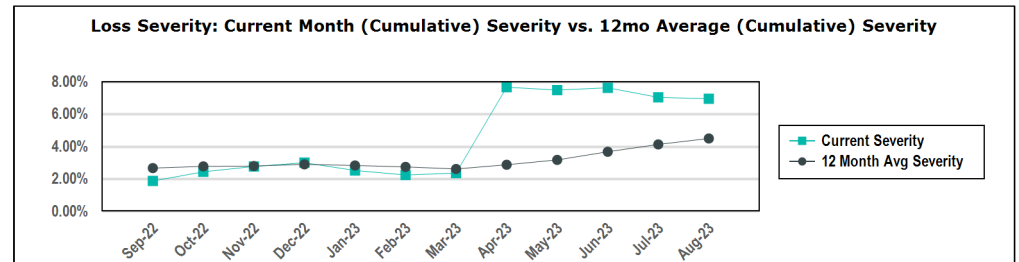
SDA

Current Month 0.592 %
 3 Month Average 0.339 %
 12 Month Average 0.653 %



Loss Severity

Current Month (Cumulative) 6.967 %
 3 Month Average (Cumulative) 7.226 %
 12 Month Average (Cumulative) 4.515 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Aug-2023
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Prepayment Rates

Summary

SMM

Current Month	0.786 %
3 Month Average	0.686 %
12 Month Average	0.777 %

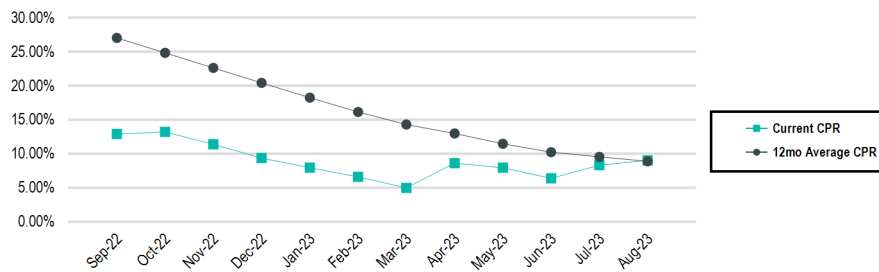
CPR

Current Month	9.036 %
3 Month Average	7.925 %
12 Month Average	8.907 %

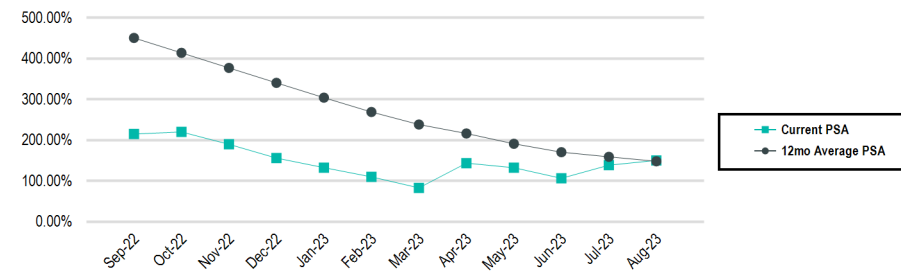
PSA

Current Month	150.592 %
3 Month Average	132.081 %
12 Month Average	148.448 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.752 %
3 Month Average	0.645 %
12 Month Average	0.730 %

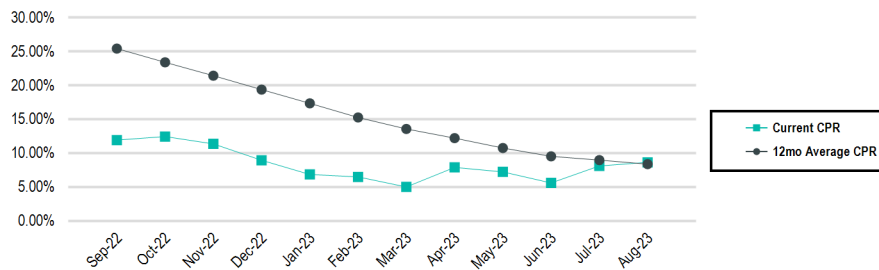
CPR

Current Month	8.656 %
3 Month Average	7.465 %
12 Month Average	8.392 %

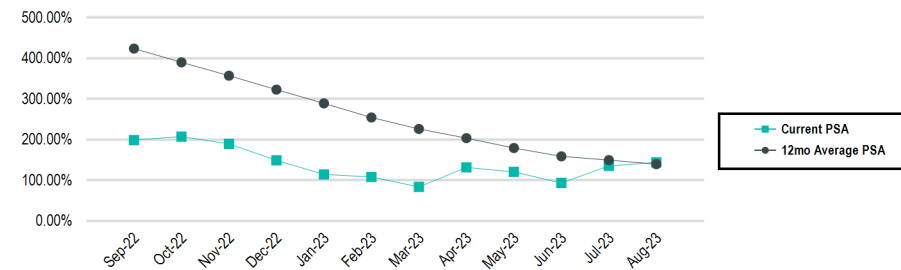
PSA

Current Month	144.273 %
3 Month Average	124.424 %
12 Month Average	139.866 %

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	0.851 %
3 Month Average	0.764 %
12 Month Average	0.865 %

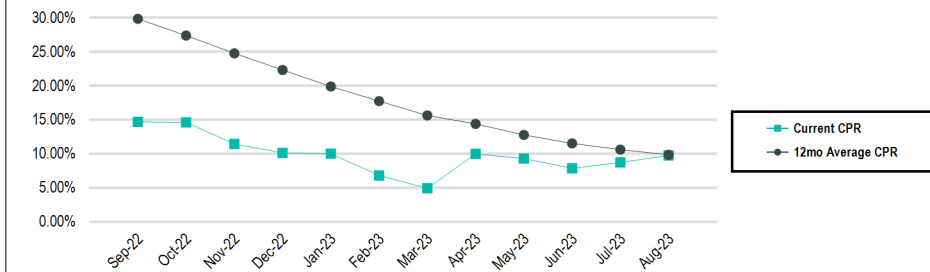
CPR

Current Month	9.750 %
3 Month Average	8.787 %
12 Month Average	9.865 %

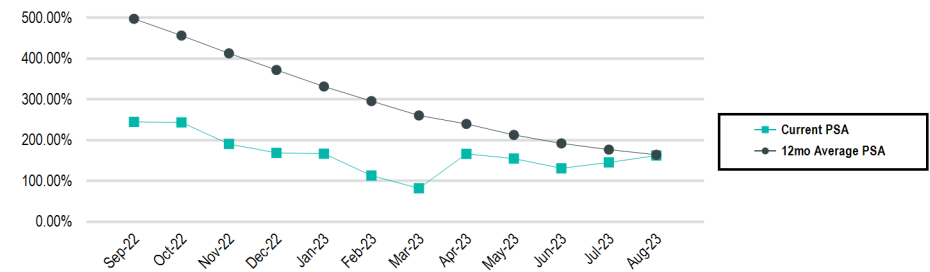
PSA

Current Month	162.499 %
3 Month Average	146.449 %
12 Month Average	164.413 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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