

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-Jul-2022
 14-Jul-2022 12:41:04 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		06/30/2022	0.00000 %	4,213,473,782.24	0.00	63,558,952.46	0.00	4,149,914,829.78	63,558,952.46	0.00
1M-1	30711XUS1	07/22/2022	2.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	07/22/2022	4.02357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	07/22/2022	4.02357 %	93,104,839.21	110,238.08	2,417,572.43	0.00	32,808,526.93	2,527,810.51	0.00
1M-BH		06/30/2022	0.00000 %	4,900,945.73	0.00	4,308,579.15	0.00	58,471,106.43	4,308,579.15	0.00
1M-2C	30711XUV4	07/22/2022	4.02357 %	135,218,000.00	160,100.95	0.00	0.00	51,159,561.03	160,100.95	0.00
1M-CH		06/30/2022	0.00000 %	7,117,400.00	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	07/22/2022	4.02357 %	228,322,839.21	270,339.03	2,417,572.43	0.00	83,968,087.96	2,687,911.46	0.00
1M-2H		06/30/2022	0.00000 %	12,018,345.73	0.00	4,308,579.15	0.00	149,646,945.40	4,308,579.15	0.00
1B-1	30711XUW2	07/22/2022	5.62357 %	97,984,000.00	428,571.02	0.00	0.00	97,984,000.00	428,571.02	0.00
1B-1H		06/30/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		06/30/2022	0.00000 %	102,409,770.24	0.00	0.00	0.00	102,409,770.24	0.00	731,823.76
1A-I1	30711XUY8	07/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	07/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	07/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	07/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	07/22/2022	1.80000 %	0.00	49,316.54	0.00	0.00	0.00	49,316.54	0.00
1B-I2	30711XVJ0	07/22/2022	1.40000 %	0.00	38,357.31	0.00	0.00	0.00	38,357.31	0.00
1B-I3	30711XVL5	07/22/2022	1.00000 %	0.00	27,398.08	0.00	0.00	0.00	27,398.08	0.00
1B-I4	30711XVN1	07/22/2022	0.60000 %	0.00	16,438.85	0.00	0.00	0.00	16,438.85	0.00
1C-I1	30711XVQ4	07/22/2022	1.80000 %	0.00	71,623.39	0.00	0.00	0.00	71,623.39	0.00
1C-I2	30711XVS0	07/22/2022	1.40000 %	0.00	55,707.08	0.00	0.00	0.00	55,707.08	0.00
1C-I3	30711XVU5	07/22/2022	1.00000 %	0.00	39,790.77	0.00	0.00	0.00	39,790.77	0.00
1C-I4	30711XVW1	07/22/2022	0.60000 %	0.00	23,874.46	0.00	0.00	0.00	23,874.46	0.00
1E-A1	30711XUZ5	07/22/2022	2.22357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	07/22/2022	2.62357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	07/22/2022	3.02357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	07/22/2022	3.42357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	07/22/2022	2.22357 %	93,104,839.21	60,921.54	2,417,572.43	0.00	32,808,526.93	2,478,493.97	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	07/22/2022	2.62357 %	93,104,839.21	71,880.77	2,417,572.43	0.00	32,808,526.93	2,489,453.20	0.00
1E-B3	30711XVM3	07/22/2022	3.02357 %	93,104,839.21	82,840.00	2,417,572.43	0.00	32,808,526.93	2,500,412.43	0.00
1E-B4	30711XVP6	07/22/2022	3.42357 %	93,104,839.21	93,799.24	2,417,572.43	0.00	32,808,526.93	2,511,371.67	0.00
1E-C1	30711XVR2	07/22/2022	2.22357 %	135,218,000.00	88,477.56	0.00	0.00	51,159,561.03	88,477.56	0.00
1E-C2	30711XVT8	07/22/2022	2.62357 %	135,218,000.00	104,393.87	0.00	0.00	51,159,561.03	104,393.87	0.00
1E-C3	30711XVV3	07/22/2022	3.02357 %	135,218,000.00	120,310.18	0.00	0.00	51,159,561.03	120,310.18	0.00
1E-C4	30711XVX9	07/22/2022	3.42357 %	135,218,000.00	136,226.49	0.00	0.00	51,159,561.03	136,226.49	0.00
1E-D1	30711XVY7	07/22/2022	2.22357 %	93,104,839.21	60,921.54	2,417,572.43	0.00	32,808,526.93	2,478,493.97	0.00
1E-D2	30711XVZ4	07/22/2022	2.62357 %	93,104,839.21	71,880.77	2,417,572.43	0.00	32,808,526.93	2,489,453.20	0.00
1E-D3	30711XWA8	07/22/2022	3.02357 %	93,104,839.21	82,840.00	2,417,572.43	0.00	32,808,526.93	2,500,412.43	0.00
1E-D4	30711XWB6	07/22/2022	3.42357 %	93,104,839.21	93,799.24	2,417,572.43	0.00	32,808,526.93	2,511,371.67	0.00
1E-D5	30711XWC4	07/22/2022	4.02357 %	93,104,839.21	110,238.08	2,417,572.43	0.00	32,808,526.93	2,527,810.51	0.00
1E-F1	30711XWD2	07/22/2022	2.22357 %	228,322,839.21	149,399.10	2,417,572.43	0.00	83,968,087.96	2,566,971.53	0.00
1E-F2	30711XWE0	07/22/2022	2.62357 %	228,322,839.21	176,274.64	2,417,572.43	0.00	83,968,087.96	2,593,847.07	0.00
1E-F3	30711XWF7	07/22/2022	3.02357 %	228,322,839.21	203,150.18	2,417,572.43	0.00	83,968,087.96	2,620,722.61	0.00
1E-F4	30711XWG5	07/22/2022	3.42357 %	228,322,839.21	230,025.72	2,417,572.43	0.00	83,968,087.96	2,647,598.15	0.00
1E-F5	30711XWH3	07/22/2022	4.02357 %	228,322,839.21	270,339.03	2,417,572.43	0.00	83,968,087.96	2,687,911.46	0.00
1X-1	30711XWJ9	07/22/2022	1.80000 %	0.00	49,316.54	0.00	0.00	0.00	49,316.54	0.00
1X-2	30711XWK6	07/22/2022	1.40000 %	0.00	38,357.31	0.00	0.00	0.00	38,357.31	0.00
1X-3	30711XWL4	07/22/2022	1.00000 %	0.00	27,398.08	0.00	0.00	0.00	27,398.08	0.00
1X-4	30711XWM2	07/22/2022	0.60000 %	0.00	16,438.85	0.00	0.00	0.00	16,438.85	0.00
1Y-1	30711XWN0	07/22/2022	1.80000 %	0.00	120,939.92	0.00	0.00	0.00	120,939.92	0.00
1Y-2	30711XWP5	07/22/2022	1.40000 %	0.00	94,064.39	0.00	0.00	0.00	94,064.39	0.00
1Y-3	30711XWQ3	07/22/2022	1.00000 %	0.00	67,188.85	0.00	0.00	0.00	67,188.85	0.00
1Y-4	30711XWR1	07/22/2022	0.60000 %	0.00	40,313.31	0.00	0.00	0.00	40,313.31	0.00
2A-H		06/30/2022	0.00000 %	2,198,660,340.11	0.00	43,759,008.65	0.00	2,154,901,331.47	43,759,008.65	0.00
2M-1	30711XWS9	07/22/2022	2.27357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	07/22/2022	4.12357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	07/22/2022	4.12357 %	69,510,724.39	222,936.26	5,908,431.38	0.00	63,602,293.01	6,131,367.64	0.00

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2M-BH		06/30/2022	0.00000 %	3,659,169.05	0.00	311,030.41	0.00	3,348,138.64	311,030.41	0.00
2M-2C	30711XWV2	07/22/2022	4.12357 %	101,332,000.00	324,994.13	0.00	0.00	101,332,000.00	324,994.13	0.00
2M-CH		06/30/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	07/22/2022	4.12357 %	170,842,724.39	547,930.39	5,908,431.38	0.00	164,934,293.01	6,456,361.77	0.00
2M-2H		06/30/2022	0.00000 %	8,993,467.05	0.00	311,030.41	0.00	8,682,436.64	311,030.41	0.00
2B-1	30711XWW0	07/22/2022	6.07357 %	63,333,000.00	299,177.98	0.00	0.00	63,333,000.00	299,177.98	0.00
2B-1H		06/30/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		06/30/2022	0.00000 %	66,435,291.94	0.00	0.00	(2,116.96)	66,437,408.91	0.00	229,028.09
2A-I1	30711XWY6	07/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	07/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	07/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	07/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	07/22/2022	1.80000 %	0.00	97,315.01	0.00	0.00	0.00	97,315.01	0.00
2B-I2	30711XXH2	07/22/2022	1.40000 %	0.00	75,689.46	0.00	0.00	0.00	75,689.46	0.00
2B-I3	30711XXK5	07/22/2022	1.00000 %	0.00	54,063.90	0.00	0.00	0.00	54,063.90	0.00
2B-I4	30711XXM1	07/22/2022	0.60000 %	0.00	32,438.34	0.00	0.00	0.00	32,438.34	0.00
2C-I1	30711XXP4	07/22/2022	1.80000 %	0.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00
2C-I2	30711XXR0	07/22/2022	1.40000 %	0.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00
2C-I3	30711XXT6	07/22/2022	1.00000 %	0.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00
2C-I4	30711XXV1	07/22/2022	0.60000 %	0.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00
2E-A1	30711XWZ3	07/22/2022	2.32357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	07/22/2022	2.72357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	07/22/2022	3.12357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	07/22/2022	3.52357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	07/22/2022	2.32357 %	69,510,724.39	125,621.25	5,908,431.38	0.00	63,602,293.01	6,034,052.63	0.00
2E-B2	30711XXJ8	07/22/2022	2.72357 %	69,510,724.39	147,246.81	5,908,431.38	0.00	63,602,293.01	6,055,678.19	0.00
2E-B3	30711XXL3	07/22/2022	3.12357 %	69,510,724.39	168,872.37	5,908,431.38	0.00	63,602,293.01	6,077,303.75	0.00
2E-B4	30711XXN9	07/22/2022	3.52357 %	69,510,724.39	190,497.92	5,908,431.38	0.00	63,602,293.01	6,098,929.30	0.00
2E-C1	30711XXQ2	07/22/2022	2.32357 %	101,332,000.00	183,129.33	0.00	0.00	101,332,000.00	183,129.33	0.00
2E-C2	30711XXS8	07/22/2022	2.72357 %	101,332,000.00	214,654.84	0.00	0.00	101,332,000.00	214,654.84	0.00
2E-C3	30711XXU3	07/22/2022	3.12357 %	101,332,000.00	246,180.35	0.00	0.00	101,332,000.00	246,180.35	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	07/22/2022	3.52357 %	101,332,000.00	277,705.86	0.00	0.00	101,332,000.00	277,705.86	0.00
2E-D1	30711XX7	07/22/2022	2.32357 %	69,510,724.39	125,621.25	5,908,431.38	0.00	63,602,293.01	6,034,052.63	0.00
2E-D2	30711XX5	07/22/2022	2.72357 %	69,510,724.39	147,246.81	5,908,431.38	0.00	63,602,293.01	6,055,678.19	0.00
2E-D3	30711XXZ2	07/22/2022	3.12357 %	69,510,724.39	168,872.37	5,908,431.38	0.00	63,602,293.01	6,077,303.75	0.00
2E-D4	30711XYA6	07/22/2022	3.52357 %	69,510,724.39	190,497.92	5,908,431.38	0.00	63,602,293.01	6,098,929.30	0.00
2E-D5	30711XYB4	07/22/2022	4.12357 %	69,510,724.39	222,936.26	5,908,431.38	0.00	63,602,293.01	6,131,367.64	0.00
2E-F1	30711XYC2	07/22/2022	2.32357 %	170,842,724.39	308,750.58	5,908,431.38	0.00	164,934,293.01	6,217,181.96	0.00
2E-F2	30711XYD0	07/22/2022	2.72357 %	170,842,724.39	361,901.65	5,908,431.38	0.00	164,934,293.01	6,270,333.03	0.00
2E-F3	30711XYE8	07/22/2022	3.12357 %	170,842,724.39	415,052.72	5,908,431.38	0.00	164,934,293.01	6,323,484.10	0.00
2E-F4	30711XYF5	07/22/2022	3.52357 %	170,842,724.39	468,203.79	5,908,431.38	0.00	164,934,293.01	6,376,635.17	0.00
2E-F5	30711XYG3	07/22/2022	4.12357 %	170,842,724.39	547,930.39	5,908,431.38	0.00	164,934,293.01	6,456,361.77	0.00
2X-1	30711XYH1	07/22/2022	1.80000 %	0.00	97,315.01	0.00	0.00	0.00	97,315.01	0.00
2X-2	30711XYJ7	07/22/2022	1.40000 %	0.00	75,689.46	0.00	0.00	0.00	75,689.46	0.00
2X-3	30711XYK4	07/22/2022	1.00000 %	0.00	54,063.90	0.00	0.00	0.00	54,063.90	0.00
2X-4	30711XYL2	07/22/2022	0.60000 %	0.00	32,438.34	0.00	0.00	0.00	32,438.34	0.00
2Y-1	30711XYM0	07/22/2022	1.80000 %	0.00	239,179.81	0.00	0.00	0.00	239,179.81	0.00
2Y-2	30711XYN8	07/22/2022	1.40000 %	0.00	186,028.74	0.00	0.00	0.00	186,028.74	0.00
2Y-3	30711XYP3	07/22/2022	1.00000 %	0.00	132,877.67	0.00	0.00	0.00	132,877.67	0.00
2Y-4	30711XYQ1	07/22/2022	0.60000 %	0.00	79,726.60	0.00	0.00	0.00	79,726.60	0.00
Totals				11,996,709,857.69	11,394,584.37	249,773,241.19	(2,116.96)	10,180,110,424.85	261,167,825.56	960,851.85

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

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

NOTE: Ending Balances for 1M-2/1M-2H were adjusted in the amount of \$141,937,178.81 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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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,213,473,782.24	8,090,101.50	55,468,850.96	0.00	0.00	63,558,952.46	4,149,914,829.78	0.20955794	63,558,952.46
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	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.65073046	2,417,572.43
1M-BH	89,854,570.52	4,900,945.73	548,417.51	3,760,161.63	0.00	0.00	4,308,579.15	58,471,106.43	0.65073046	4,308,579.15
1M-2C	51,159,561.03	135,218,000.00	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1M-CH	91,175,838.97	7,117,400.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97	1.00000000	0.00
1M-2	151,995,556.00	228,322,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	83,968,087.96	0.55243778	2,417,572.43
1M-2H	270,884,980.00	12,018,345.73	548,417.51	3,760,161.63	0.00	0.00	4,308,579.15	149,646,945.40	0.55243722	4,308,579.15
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,409,770.24	0.00	0.00	0.00	0.00	0.00	102,409,770.24	0.99290467	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	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	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.65073046	2,417,572.43
1E-B2	50,417,997.48	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.65073046	2,417,572.43
1E-B3	50,417,997.48	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.65073046	2,417,572.43

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:41:04 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	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.65073046	2,417,572.43
1E-C1	51,159,561.03	135,218,000.00	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C2	51,159,561.03	135,218,000.00	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C3	51,159,561.03	135,218,000.00	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C4	51,159,561.03	135,218,000.00	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-D1	100,835,994.97	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.32536523	2,417,572.43
1E-D2	100,835,994.97	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.32536523	2,417,572.43
1E-D3	100,835,994.97	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.32536523	2,417,572.43
1E-D4	100,835,994.97	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.32536523	2,417,572.43
1E-D5	100,835,994.97	93,104,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	32,808,526.93	0.32536523	2,417,572.43
1E-F1	101,577,558.52	228,322,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	83,968,087.96	0.82664015	2,417,572.43
1E-F2	101,577,558.52	228,322,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	83,968,087.96	0.82664015	2,417,572.43
1E-F3	101,577,558.52	228,322,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	83,968,087.96	0.82664015	2,417,572.43
1E-F4	101,577,558.52	228,322,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	83,968,087.96	0.82664015	2,417,572.43
1E-F5	101,577,558.52	228,322,839.21	307,720.72	2,109,851.72	0.00	0.00	2,417,572.43	83,968,087.96	0.82664015	2,417,572.43
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,198,660,340.11	3,907,146.48	39,851,862.16	0.00	0.00	43,759,008.65	2,154,901,331.47	0.16879181	43,759,008.65
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.62766247	5,908,431.38
2M-BH	5,334,298.00	3,659,169.05	27,810.56	283,219.85	0.00	0.00	311,030.41	3,348,138.64	0.62766247	311,030.41
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	170,842,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	164,934,293.01	0.54255416	5,908,431.38

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:41:04 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	8,993,467.05	27,810.56	283,219.85	0.00	0.00	311,030.41	8,682,436.64	0.54255416	311,030.41
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,435,291.94	0.00	0.00	0.00	(2,116.96)	(2,116.96)	66,437,408.91	0.99656457	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.62766247	5,908,431.38
2E-B2	101,332,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.62766247	5,908,431.38
2E-B3	101,332,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.62766247	5,908,431.38
2E-B4	101,332,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.62766247	5,908,431.38
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.31383123	5,908,431.38
2E-D2	202,664,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.31383123	5,908,431.38
2E-D3	202,664,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.31383123	5,908,431.38
2E-D4	202,664,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.31383123	5,908,431.38
2E-D5	202,664,000.00	69,510,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	63,602,293.01	0.31383123	5,908,431.38

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:41:04 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	202,664,000.00	170,842,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	164,934,293.01	0.81383123	5,908,431.38
2E-F2	202,664,000.00	170,842,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	164,934,293.01	0.81383123	5,908,431.38
2E-F3	202,664,000.00	170,842,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	164,934,293.01	0.81383123	5,908,431.38
2E-F4	202,664,000.00	170,842,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	164,934,293.01	0.81383123	5,908,431.38
2E-F5	202,664,000.00	170,842,724.39	528,298.20	5,380,133.18	0.00	0.00	5,908,431.38	164,934,293.01	0.81383123	5,908,431.38
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	39,567,159,564.41	11,996,709,857.69	26,526,006.84	223,247,234.48	0.00	(2,116.96)	249,771,124.23	10,180,110,424.85	0.25728686	249,773,241.19

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.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Jul-2022
14-Jul-2022 12:41:04 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	212.76746909	0.40852525	2.80100640	0.00000000	0.00000000	3.20953165	209.55793745	0.20955794	3.20953165
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	1846.65880962	6.10339036	41.84719397	0.00000000	0.00000000	47.95058413	650.73046471	0.65073046	47.95058413
1M-BH	89,854,570.52	54.54308781	6.10339025	41.84719384	0.00000000	0.00000000	47.95058421	650.73046470	0.65073046	47.95058421
1M-2C	51,159,561.03	2643.06411700	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	91,175,838.97	78.06234722	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	151,995,556.00	1502.16786082	2.02453761	13.88100926	0.00000000	0.00000000	15.90554680	552.43778285	0.55243778	15.90554680
1M-2H	270,884,980.00	44.36696981	2.02454012	13.88102666	0.00000000	0.00000000	15.90556682	552.43722040	0.55243722	15.90556682
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.90466890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.90466890	0.99290467	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	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	1846.65880962	6.10339036	41.84719397	0.00000000	0.00000000	47.95058413	650.73046471	0.65073046	47.95058413
1E-B2	50,417,997.48	1846.65880962	6.10339036	41.84719397	0.00000000	0.00000000	47.95058413	650.73046471	0.65073046	47.95058413
1E-B3	50,417,997.48	1846.65880962	6.10339036	41.84719397	0.00000000	0.00000000	47.95058413	650.73046471	0.65073046	47.95058413

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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	1846.65880962	6.10339036	41.84719397	0.00000000	0.00000000	47.95058413	650.73046471	0.65073046	47.95058413
1E-C1	51,159,561.03	2643.06411700	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,159,561.03	2643.06411700	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,159,561.03	2643.06411700	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,159,561.03	2643.06411700	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,835,994.97	923.32940472	3.05169518	20.92359698	0.00000000	0.00000000	23.97529206	325.36523232	0.32536523	23.97529206
1E-D2	100,835,994.97	923.32940472	3.05169518	20.92359698	0.00000000	0.00000000	23.97529206	325.36523232	0.32536523	23.97529206
1E-D3	100,835,994.97	923.32940472	3.05169518	20.92359698	0.00000000	0.00000000	23.97529206	325.36523232	0.32536523	23.97529206
1E-D4	100,835,994.97	923.32940472	3.05169518	20.92359698	0.00000000	0.00000000	23.97529206	325.36523232	0.32536523	23.97529206
1E-D5	100,835,994.97	923.32940472	3.05169518	20.92359698	0.00000000	0.00000000	23.97529206	325.36523232	0.32536523	23.97529206
1E-F1	101,577,558.52	2247.76852817	3.02941638	20.77084497	0.00000000	0.00000000	23.80026125	826.64014752	0.82664015	23.80026125
1E-F2	101,577,558.52	2247.76852817	3.02941638	20.77084497	0.00000000	0.00000000	23.80026125	826.64014752	0.82664015	23.80026125
1E-F3	101,577,558.52	2247.76852817	3.02941638	20.77084497	0.00000000	0.00000000	23.80026125	826.64014752	0.82664015	23.80026125
1E-F4	101,577,558.52	2247.76852817	3.02941638	20.77084497	0.00000000	0.00000000	23.80026125	826.64014752	0.82664015	23.80026125
1E-F5	101,577,558.52	2247.76852817	3.02941638	20.77084497	0.00000000	0.00000000	23.80026125	826.64014752	0.82664015	23.80026125
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	172.21942003	0.30604386	3.12156656	0.00000000	0.00000000	3.42761042	168.79180961	0.16879181	3.42761042
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	685.97012188	5.21353768	53.09411815	0.00000000	0.00000000	58.30765582	627.66246605	0.62766247	58.30765582
2M-BH	5,334,298.00	685.97012203	5.21353700	53.09411848	0.00000000	0.00000000	58.30765548	627.66246655	0.62766247	58.30765548
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	561.99004063	1.73784589	17.69803938	0.00000000	0.00000000	19.43588527	542.55415535	0.54255416	19.43588527

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	561.99004068	1.73784567	17.69803949	0.00000000	0.00000000	19.43588516	542.55415552	0.54255416	19.43588516
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	996.53281216	0.00000000	0.00000000	0.00000000	(0.03175451)	(0.03175451)	996.56456681	0.99656457	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	685.97012188	5.21353768	53.09411815	0.00000000	0.00000000	58.30765582	627.66246605	0.62766247	58.30765582
2E-B2	101,332,000.00	685.97012188	5.21353768	53.09411815	0.00000000	0.00000000	58.30765582	627.66246605	0.62766247	58.30765582
2E-B3	101,332,000.00	685.97012188	5.21353768	53.09411815	0.00000000	0.00000000	58.30765582	627.66246605	0.62766247	58.30765582
2E-B4	101,332,000.00	685.97012188	5.21353768	53.09411815	0.00000000	0.00000000	58.30765582	627.66246605	0.62766247	58.30765582
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	342.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	313.83123303	0.31383123	29.15382791
2E-D2	202,664,000.00	342.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	313.83123303	0.31383123	29.15382791
2E-D3	202,664,000.00	342.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	313.83123303	0.31383123	29.15382791
2E-D4	202,664,000.00	342.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	313.83123303	0.31383123	29.15382791
2E-D5	202,664,000.00	342.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	313.83123303	0.31383123	29.15382791

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	842.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	813.83123303	0.81383123	29.15382791
2E-F2	202,664,000.00	842.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	813.83123303	0.81383123	29.15382791
2E-F3	202,664,000.00	842.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	813.83123303	0.81383123	29.15382791
2E-F4	202,664,000.00	842.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	813.83123303	0.81383123	29.15382791
2E-F5	202,664,000.00	842.98506094	2.60676884	26.54705907	0.00000000	0.00000000	29.15382791	813.83123303	0.81383123	29.15382791
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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Distribution Date: 25-Jul-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,213,473,782.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,149,914,829.78
1M-1	N/A	N/A	2.27357 %	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	4.02357 %	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	06/27/22 - 07/24/22	28	4.02357 %	93,104,839.21	110,238.08	0.00	0.00	0.00	0.00	110,238.08	0.00	32,808,526.93
1M-BH	N/A	N/A	0.00000 %	4,900,945.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,471,106.43
1M-2C	06/27/22 - 07/24/22	28	4.02357 %	135,218,000.00	160,100.95	0.00	0.00	0.00	0.00	160,100.95	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	06/27/22 - 07/24/22	28	4.02357 %	228,322,839.21	270,339.03	0.00	0.00	0.00	0.00	270,339.03	0.00	83,968,087.96
1M-2H	N/A	N/A	0.00000 %	12,018,345.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	149,646,945.40
1B-1	06/27/22 - 07/24/22	28	5.62357 %	97,984,000.00	428,571.02	0.00	0.00	0.00	0.00	428,571.02	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,409,770.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,409,770.24
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	06/27/22 - 07/24/22	28	1.80000 %	35,226,099.36	49,316.54	0.00	0.00	0.00	0.00	49,316.54	0.00	32,808,526.93
1B-I2	06/27/22 - 07/24/22	28	1.40000 %	35,226,099.36	38,357.31	0.00	0.00	0.00	0.00	38,357.31	0.00	32,808,526.93
1B-I3	06/27/22 - 07/24/22	28	1.00000 %	35,226,099.36	27,398.08	0.00	0.00	0.00	0.00	27,398.08	0.00	32,808,526.93
1B-I4	06/27/22 - 07/24/22	28	0.60000 %	35,226,099.36	16,438.85	0.00	0.00	0.00	0.00	16,438.85	0.00	32,808,526.93
1C-I1	06/27/22 - 07/24/22	28	1.80000 %	51,159,561.03	71,623.39	0.00	0.00	0.00	0.00	71,623.39	0.00	51,159,561.03
1C-I2	06/27/22 - 07/24/22	28	1.40000 %	51,159,561.03	55,707.08	0.00	0.00	0.00	0.00	55,707.08	0.00	51,159,561.03
1C-I3	06/27/22 - 07/24/22	28	1.00000 %	51,159,561.03	39,790.77	0.00	0.00	0.00	0.00	39,790.77	0.00	51,159,561.03
1C-I4	06/27/22 - 07/24/22	28	0.60000 %	51,159,561.03	23,874.46	0.00	0.00	0.00	0.00	23,874.46	0.00	51,159,561.03
1E-A1	N/A	N/A	2.22357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.62357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.02357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.42357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/27/22 - 07/24/22	28	2.22357 %	93,104,839.21	60,921.54	0.00	0.00	0.00	0.00	60,921.54	0.00	32,808,526.93
1E-B2	06/27/22 - 07/24/22	28	2.62357 %	93,104,839.21	71,880.77	0.00	0.00	0.00	0.00	71,880.77	0.00	32,808,526.93

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
14-Jul-2022 12:41:05 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	06/27/22 - 07/24/22	28	3.02357 %	93,104,839.21	82,840.00	0.00	0.00	0.00	0.00	82,840.00	0.00	32,808,526.93
1E-B4	06/27/22 - 07/24/22	28	3.42357 %	93,104,839.21	93,799.24	0.00	0.00	0.00	0.00	93,799.24	0.00	32,808,526.93
1E-C1	06/27/22 - 07/24/22	28	2.22357 %	135,218,000.00	88,477.56	0.00	0.00	0.00	0.00	88,477.56	0.00	51,159,561.03
1E-C2	06/27/22 - 07/24/22	28	2.62357 %	135,218,000.00	104,393.87	0.00	0.00	0.00	0.00	104,393.87	0.00	51,159,561.03
1E-C3	06/27/22 - 07/24/22	28	3.02357 %	135,218,000.00	120,310.18	0.00	0.00	0.00	0.00	120,310.18	0.00	51,159,561.03
1E-C4	06/27/22 - 07/24/22	28	3.42357 %	135,218,000.00	136,226.49	0.00	0.00	0.00	0.00	136,226.49	0.00	51,159,561.03
1E-D1	06/27/22 - 07/24/22	28	2.22357 %	93,104,839.21	60,921.54	0.00	0.00	0.00	0.00	60,921.54	0.00	32,808,526.93
1E-D2	06/27/22 - 07/24/22	28	2.62357 %	93,104,839.21	71,880.77	0.00	0.00	0.00	0.00	71,880.77	0.00	32,808,526.93
1E-D3	06/27/22 - 07/24/22	28	3.02357 %	93,104,839.21	82,840.00	0.00	0.00	0.00	0.00	82,840.00	0.00	32,808,526.93
1E-D4	06/27/22 - 07/24/22	28	3.42357 %	93,104,839.21	93,799.24	0.00	0.00	0.00	0.00	93,799.24	0.00	32,808,526.93
1E-D5	06/27/22 - 07/24/22	28	4.02357 %	93,104,839.21	110,238.08	0.00	0.00	0.00	0.00	110,238.08	0.00	32,808,526.93
1E-F1	06/27/22 - 07/24/22	28	2.22357 %	228,322,839.21	149,399.10	0.00	0.00	0.00	0.00	149,399.10	0.00	83,968,087.96
1E-F2	06/27/22 - 07/24/22	28	2.62357 %	228,322,839.21	176,274.64	0.00	0.00	0.00	0.00	176,274.64	0.00	83,968,087.96
1E-F3	06/27/22 - 07/24/22	28	3.02357 %	228,322,839.21	203,150.18	0.00	0.00	0.00	0.00	203,150.18	0.00	83,968,087.96
1E-F4	06/27/22 - 07/24/22	28	3.42357 %	228,322,839.21	230,025.72	0.00	0.00	0.00	0.00	230,025.72	0.00	83,968,087.96
1E-F5	06/27/22 - 07/24/22	28	4.02357 %	228,322,839.21	270,339.03	0.00	0.00	0.00	0.00	270,339.03	0.00	83,968,087.96
1X-1	06/27/22 - 07/24/22	28	1.80000 %	35,226,099.36	49,316.54	0.00	0.00	0.00	0.00	49,316.54	0.00	32,808,526.93
1X-2	06/27/22 - 07/24/22	28	1.40000 %	35,226,099.36	38,357.31	0.00	0.00	0.00	0.00	38,357.31	0.00	32,808,526.93
1X-3	06/27/22 - 07/24/22	28	1.00000 %	35,226,099.36	27,398.08	0.00	0.00	0.00	0.00	27,398.08	0.00	32,808,526.93
1X-4	06/27/22 - 07/24/22	28	0.60000 %	35,226,099.36	16,438.85	0.00	0.00	0.00	0.00	16,438.85	0.00	32,808,526.93
1Y-1	06/27/22 - 07/24/22	28	1.80000 %	86,385,660.40	120,939.92	0.00	0.00	0.00	0.00	120,939.92	0.00	83,968,087.97
1Y-2	06/27/22 - 07/24/22	28	1.40000 %	86,385,660.40	94,064.39	0.00	0.00	0.00	0.00	94,064.39	0.00	83,968,087.97
1Y-3	06/27/22 - 07/24/22	28	1.00000 %	86,385,660.40	67,188.85	0.00	0.00	0.00	0.00	67,188.85	0.00	83,968,087.97
1Y-4	06/27/22 - 07/24/22	28	0.60000 %	86,385,660.40	40,313.31	0.00	0.00	0.00	0.00	40,313.31	0.00	83,968,087.97
2A-H	N/A	N/A	0.00000 %	2,198,660,340.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,154,901,331.47
2M-1	N/A	N/A	2.27357 %	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	4.12357 %	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	06/27/22 - 07/24/22	28	4.12357 %	69,510,724.39	222,936.26	0.00	0.00	0.00	0.00	222,936.26	0.00	63,602,293.01
2M-BH	N/A	N/A	0.00000 %	3,659,169.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,348,138.64
2M-2C	06/27/22 - 07/24/22	28	4.12357 %	101,332,000.00	324,994.13	0.00	0.00	0.00	0.00	324,994.13	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:41:05 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	06/27/22 - 07/24/22	28	4.12357 %	170,842,724.39	547,930.39	0.00	0.00	0.00	0.00	547,930.39	0.00	164,934,293.01
2M-2H	N/A	N/A	0.00000 %	8,993,467.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,682,436.64
2B-1	06/27/22 - 07/24/22	28	6.07357 %	63,333,000.00	299,177.98	0.00	0.00	0.00	0.00	299,177.98	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,435,291.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,437,408.91
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	06/27/22 - 07/24/22	28	1.80000 %	69,510,724.39	97,315.01	0.00	0.00	0.00	0.00	97,315.01	0.00	63,602,293.01
2B-I2	06/27/22 - 07/24/22	28	1.40000 %	69,510,724.39	75,689.46	0.00	0.00	0.00	0.00	75,689.46	0.00	63,602,293.01
2B-I3	06/27/22 - 07/24/22	28	1.00000 %	69,510,724.39	54,063.90	0.00	0.00	0.00	0.00	54,063.90	0.00	63,602,293.01
2B-I4	06/27/22 - 07/24/22	28	0.60000 %	69,510,724.39	32,438.34	0.00	0.00	0.00	0.00	32,438.34	0.00	63,602,293.01
2C-I1	06/27/22 - 07/24/22	28	1.80000 %	101,332,000.00	141,864.80	0.00	0.00	0.00	0.00	141,864.80	0.00	101,332,000.00
2C-I2	06/27/22 - 07/24/22	28	1.40000 %	101,332,000.00	110,339.29	0.00	0.00	0.00	0.00	110,339.29	0.00	101,332,000.00
2C-I3	06/27/22 - 07/24/22	28	1.00000 %	101,332,000.00	78,813.78	0.00	0.00	0.00	0.00	78,813.78	0.00	101,332,000.00
2C-I4	06/27/22 - 07/24/22	28	0.60000 %	101,332,000.00	47,288.27	0.00	0.00	0.00	0.00	47,288.27	0.00	101,332,000.00
2E-A1	N/A	N/A	2.32357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	2.72357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	3.12357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	3.52357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/27/22 - 07/24/22	28	2.32357 %	69,510,724.39	125,621.25	0.00	0.00	0.00	0.00	125,621.25	0.00	63,602,293.01
2E-B2	06/27/22 - 07/24/22	28	2.72357 %	69,510,724.39	147,246.81	0.00	0.00	0.00	0.00	147,246.81	0.00	63,602,293.01
2E-B3	06/27/22 - 07/24/22	28	3.12357 %	69,510,724.39	168,872.37	0.00	0.00	0.00	0.00	168,872.37	0.00	63,602,293.01
2E-B4	06/27/22 - 07/24/22	28	3.52357 %	69,510,724.39	190,497.92	0.00	0.00	0.00	0.00	190,497.92	0.00	63,602,293.01
2E-C1	06/27/22 - 07/24/22	28	2.32357 %	101,332,000.00	183,129.33	0.00	0.00	0.00	0.00	183,129.33	0.00	101,332,000.00
2E-C2	06/27/22 - 07/24/22	28	2.72357 %	101,332,000.00	214,654.84	0.00	0.00	0.00	0.00	214,654.84	0.00	101,332,000.00
2E-C3	06/27/22 - 07/24/22	28	3.12357 %	101,332,000.00	246,180.35	0.00	0.00	0.00	0.00	246,180.35	0.00	101,332,000.00
2E-C4	06/27/22 - 07/24/22	28	3.52357 %	101,332,000.00	277,705.86	0.00	0.00	0.00	0.00	277,705.86	0.00	101,332,000.00
2E-D1	06/27/22 - 07/24/22	28	2.32357 %	69,510,724.39	125,621.25	0.00	0.00	0.00	0.00	125,621.25	0.00	63,602,293.01
2E-D2	06/27/22 - 07/24/22	28	2.72357 %	69,510,724.39	147,246.81	0.00	0.00	0.00	0.00	147,246.81	0.00	63,602,293.01

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	06/27/22 - 07/24/22	28	3.12357 %	69,510,724.39	168,872.37	0.00	0.00	0.00	0.00	168,872.37	0.00	63,602,293.01
2E-D4	06/27/22 - 07/24/22	28	3.52357 %	69,510,724.39	190,497.92	0.00	0.00	0.00	0.00	190,497.92	0.00	63,602,293.01
2E-D5	06/27/22 - 07/24/22	28	4.12357 %	69,510,724.39	222,936.26	0.00	0.00	0.00	0.00	222,936.26	0.00	63,602,293.01
2E-F1	06/27/22 - 07/24/22	28	2.32357 %	170,842,724.39	308,750.58	0.00	0.00	0.00	0.00	308,750.58	0.00	164,934,293.01
2E-F2	06/27/22 - 07/24/22	28	2.72357 %	170,842,724.39	361,901.65	0.00	0.00	0.00	0.00	361,901.65	0.00	164,934,293.01
2E-F3	06/27/22 - 07/24/22	28	3.12357 %	170,842,724.39	415,052.72	0.00	0.00	0.00	0.00	415,052.72	0.00	164,934,293.01
2E-F4	06/27/22 - 07/24/22	28	3.52357 %	170,842,724.39	468,203.79	0.00	0.00	0.00	0.00	468,203.79	0.00	164,934,293.01
2E-F5	06/27/22 - 07/24/22	28	4.12357 %	170,842,724.39	547,930.39	0.00	0.00	0.00	0.00	547,930.39	0.00	164,934,293.01
2X-1	06/27/22 - 07/24/22	28	1.80000 %	69,510,724.39	97,315.01	0.00	0.00	0.00	0.00	97,315.01	0.00	63,602,293.01
2X-2	06/27/22 - 07/24/22	28	1.40000 %	69,510,724.39	75,689.46	0.00	0.00	0.00	0.00	75,689.46	0.00	63,602,293.01
2X-3	06/27/22 - 07/24/22	28	1.00000 %	69,510,724.39	54,063.90	0.00	0.00	0.00	0.00	54,063.90	0.00	63,602,293.01
2X-4	06/27/22 - 07/24/22	28	0.60000 %	69,510,724.39	32,438.34	0.00	0.00	0.00	0.00	32,438.34	0.00	63,602,293.01
2Y-1	06/27/22 - 07/24/22	28	1.80000 %	170,842,724.39	239,179.81	0.00	0.00	0.00	0.00	239,179.81	0.00	164,934,293.01
2Y-2	06/27/22 - 07/24/22	28	1.40000 %	170,842,724.39	186,028.74	0.00	0.00	0.00	0.00	186,028.74	0.00	164,934,293.01
2Y-3	06/27/22 - 07/24/22	28	1.00000 %	170,842,724.39	132,877.67	0.00	0.00	0.00	0.00	132,877.67	0.00	164,934,293.01
2Y-4	06/27/22 - 07/24/22	28	0.60000 %	170,842,724.39	79,726.60	0.00	0.00	0.00	0.00	79,726.60	0.00	164,934,293.01
Totals					11,394,584.37	0.00	0.00	0.00	0.00	11,394,584.37	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	212.76746909	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	209.55793745
1M-1	186,170,000.00	2.27357 %	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	4.02357 %	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	4.02357 %	1846.65880962	2.18648271	0.00000000	0.00000000	0.00000000	0.00000000	2.18648271	0.00000000	650.73046471
1M-BH	89,854,570.52	0.00000 %	54.54308781	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	650.73046470
1M-2C	51,159,561.03	4.02357 %	2643.06411700	3.12944339	0.00000000	0.00000000	0.00000000	0.00000000	3.12944339	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	78.06234722	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	4.02357 %	1502.16786082	1.77859825	0.00000000	0.00000000	0.00000000	0.00000000	1.77859825	0.00000000	552.43778285
1M-2H	270,884,980.00	0.00000 %	44.36696981	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	552.43722040
1B-1	97,984,000.00	5.62357 %	1000.00000000	4.37388778	0.00000000	0.00000000	0.00000000	0.00000000	4.37388778	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.90466890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.90466890
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	698.68104885	0.97815349	0.00000000	0.00000000	0.00000000	0.00000000	0.97815349	0.00000000	650.73046471
1B-I2	0.00	1.40000 %	698.68104885	0.76078607	0.00000000	0.00000000	0.00000000	0.00000000	0.76078607	0.00000000	650.73046471
1B-I3	0.00	1.00000 %	698.68104885	0.54341865	0.00000000	0.00000000	0.00000000	0.00000000	0.54341865	0.00000000	650.73046471
1B-I4	0.00	0.60000 %	698.68104885	0.32605123	0.00000000	0.00000000	0.00000000	0.00000000	0.32605123	0.00000000	650.73046471
1C-I1	0.00	1.80000 %	1000.00000000	1.40000009	0.00000000	0.00000000	0.00000000	0.00000000	1.40000009	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888894	0.00000000	0.00000000	0.00000000	0.00000000	1.08888894	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1E-A1	50,417,997.48	2.22357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	2.62357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	3.02357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	3.42357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	2.22357 %	1846.65880962	1.20832923	0.00000000	0.00000000	0.00000000	0.00000000	1.20832923	0.00000000	650.73046471
1E-B2	50,417,997.48	2.62357 %	1846.65880962	1.42569665	0.00000000	0.00000000	0.00000000	0.00000000	1.42569665	0.00000000	650.73046471
1E-B3	50,417,997.48	3.02357 %	1846.65880962	1.64306407	0.00000000	0.00000000	0.00000000	0.00000000	1.64306407	0.00000000	650.73046471
1E-B4	50,417,997.48	3.42357 %	1846.65880962	1.86043168	0.00000000	0.00000000	0.00000000	0.00000000	1.86043168	0.00000000	650.73046471
1E-C1	51,159,561.03	2.22357 %	2643.06411700	1.72944330	0.00000000	0.00000000	0.00000000	0.00000000	1.72944330	0.00000000	1000.00000000
1E-C2	51,159,561.03	2.62357 %	2643.06411700	2.04055445	0.00000000	0.00000000	0.00000000	0.00000000	2.04055445	0.00000000	1000.00000000
1E-C3	51,159,561.03	3.02357 %	2643.06411700	2.35166560	0.00000000	0.00000000	0.00000000	0.00000000	2.35166560	0.00000000	1000.00000000
1E-C4	51,159,561.03	3.42357 %	2643.06411700	2.66277676	0.00000000	0.00000000	0.00000000	0.00000000	2.66277676	0.00000000	1000.00000000
1E-D1	100,835,994.97	2.22357 %	923.32940472	0.60416461	0.00000000	0.00000000	0.00000000	0.00000000	0.60416461	0.00000000	325.36523232
1E-D2	100,835,994.97	2.62357 %	923.32940472	0.71284832	0.00000000	0.00000000	0.00000000	0.00000000	0.71284832	0.00000000	325.36523232
1E-D3	100,835,994.97	3.02357 %	923.32940472	0.82153203	0.00000000	0.00000000	0.00000000	0.00000000	0.82153203	0.00000000	325.36523232
1E-D4	100,835,994.97	3.42357 %	923.32940472	0.93021584	0.00000000	0.00000000	0.00000000	0.00000000	0.93021584	0.00000000	325.36523232
1E-D5	100,835,994.97	4.02357 %	923.32940472	1.09324136	0.00000000	0.00000000	0.00000000	0.00000000	1.09324136	0.00000000	325.36523232
1E-F1	101,577,558.52	2.22357 %	2247.76852817	1.47078845	0.00000000	0.00000000	0.00000000	0.00000000	1.47078845	0.00000000	826.64014752
1E-F2	101,577,558.52	2.62357 %	2247.76852817	1.73536992	0.00000000	0.00000000	0.00000000	0.00000000	1.73536992	0.00000000	826.64014752
1E-F3	101,577,558.52	3.02357 %	2247.76852817	1.99995140	0.00000000	0.00000000	0.00000000	0.00000000	1.99995140	0.00000000	826.64014752
1E-F4	101,577,558.52	3.42357 %	2247.76852817	2.26453287	0.00000000	0.00000000	0.00000000	0.00000000	2.26453287	0.00000000	826.64014752
1E-F5	101,577,558.52	4.02357 %	2247.76852817	2.66140508	0.00000000	0.00000000	0.00000000	0.00000000	2.66140508	0.00000000	826.64014752
1X-1	0.00	1.80000 %	349.34052439	0.48907674	0.00000000	0.00000000	0.00000000	0.00000000	0.48907674	0.00000000	325.36523232
1X-2	0.00	1.40000 %	349.34052439	0.38039303	0.00000000	0.00000000	0.00000000	0.00000000	0.38039303	0.00000000	325.36523232
1X-3	0.00	1.00000 %	349.34052439	0.27170932	0.00000000	0.00000000	0.00000000	0.00000000	0.27170932	0.00000000	325.36523232
1X-4	0.00	0.60000 %	349.34052439	0.16302561	0.00000000	0.00000000	0.00000000	0.00000000	0.16302561	0.00000000	325.36523232
1Y-1	0.00	1.80000 %	850.44040887	1.19061653	0.00000000	0.00000000	0.00000000	0.00000000	1.19061653	0.00000000	826.64014762
1Y-2	0.00	1.40000 %	850.44040887	0.92603515	0.00000000	0.00000000	0.00000000	0.00000000	0.92603515	0.00000000	826.64014762
1Y-3	0.00	1.00000 %	850.44040887	0.66145368	0.00000000	0.00000000	0.00000000	0.00000000	0.66145368	0.00000000	826.64014762
1Y-4	0.00	0.60000 %	850.44040887	0.39687221	0.00000000	0.00000000	0.00000000	0.00000000	0.39687221	0.00000000	826.64014762
2A-H	12,766,622,601.00	0.00000 %	172.21942003	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	168.79180961
2M-1	107,666,000.00	2.27357 %	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-Jul-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	4.12357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	4.12357 %	685.97012188	2.20005783	0.00000000	0.00000000	0.00000000	0.00000000	2.20005783	0.00000000	627.66246605
2M-BH	5,334,298.00	0.0000 %	685.97012203	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	627.66246655
2M-2C	101,332,000.00	4.12357 %	1000.00000000	3.20722111	0.00000000	0.00000000	0.00000000	0.00000000	3.20722111	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	4.12357 %	561.99004063	1.80242631	0.00000000	0.00000000	0.00000000	0.00000000	1.80242631	0.00000000	542.55415535
2M-2H	16,002,894.00	0.0000 %	561.99004068	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	542.55415552
2B-1	63,333,000.00	6.07357 %	1000.00000000	4.72388770	0.00000000	0.00000000	0.00000000	0.00000000	4.72388770	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	996.53281216	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.56456681
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 %	685.97012188	0.96035813	0.00000000	0.00000000	0.00000000	0.00000000	0.96035813	0.00000000	627.66246605
2B-I2	0.00	1.40000 %	685.97012188	0.74694529	0.00000000	0.00000000	0.00000000	0.00000000	0.74694529	0.00000000	627.66246605
2B-I3	0.00	1.00000 %	685.97012188	0.53353235	0.00000000	0.00000000	0.00000000	0.00000000	0.53353235	0.00000000	627.66246605
2B-I4	0.00	0.60000 %	685.97012188	0.32011941	0.00000000	0.00000000	0.00000000	0.00000000	0.32011941	0.00000000	627.66246605
2C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.46666670	0.00000000	0.00000000	0.00000000	0.00000000	0.46666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.32357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	2.72357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	3.12357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	3.52357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	2.32357 %	685.97012188	1.23969970	0.00000000	0.00000000	0.00000000	0.00000000	1.23969970	0.00000000	627.66246605

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	2.72357 %	685.97012188	1.45311264	0.00000000	0.00000000	0.00000000	0.00000000	1.45311264	0.00000000	627.66246605
2E-B3	101,332,000.00	3.12357 %	685.97012188	1.66652558	0.00000000	0.00000000	0.00000000	0.00000000	1.66652558	0.00000000	627.66246605
2E-B4	101,332,000.00	3.52357 %	685.97012188	1.87993842	0.00000000	0.00000000	0.00000000	0.00000000	1.87993842	0.00000000	627.66246605
2E-C1	101,332,000.00	2.32357 %	1000.00000000	1.80722111	0.00000000	0.00000000	0.00000000	0.00000000	1.80722111	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.72357 %	1000.00000000	2.11833221	0.00000000	0.00000000	0.00000000	0.00000000	2.11833221	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.12357 %	1000.00000000	2.42944332	0.00000000	0.00000000	0.00000000	0.00000000	2.42944332	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.52357 %	1000.00000000	2.74055442	0.00000000	0.00000000	0.00000000	0.00000000	2.74055442	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.32357 %	342.98506094	0.61984985	0.00000000	0.00000000	0.00000000	0.00000000	0.61984985	0.00000000	313.83123303
2E-D2	202,664,000.00	2.72357 %	342.98506094	0.72655632	0.00000000	0.00000000	0.00000000	0.00000000	0.72655632	0.00000000	313.83123303
2E-D3	202,664,000.00	3.12357 %	342.98506094	0.83326279	0.00000000	0.00000000	0.00000000	0.00000000	0.83326279	0.00000000	313.83123303
2E-D4	202,664,000.00	3.52357 %	342.98506094	0.93996921	0.00000000	0.00000000	0.00000000	0.00000000	0.93996921	0.00000000	313.83123303
2E-D5	202,664,000.00	4.12357 %	342.98506094	1.10002891	0.00000000	0.00000000	0.00000000	0.00000000	1.10002891	0.00000000	313.83123303
2E-F1	202,664,000.00	2.32357 %	842.98506094	1.52346041	0.00000000	0.00000000	0.00000000	0.00000000	1.52346041	0.00000000	813.83123303
2E-F2	202,664,000.00	2.72357 %	842.98506094	1.78572243	0.00000000	0.00000000	0.00000000	0.00000000	1.78572243	0.00000000	813.83123303
2E-F3	202,664,000.00	3.12357 %	842.98506094	2.04798445	0.00000000	0.00000000	0.00000000	0.00000000	2.04798445	0.00000000	813.83123303
2E-F4	202,664,000.00	3.52357 %	842.98506094	2.31024647	0.00000000	0.00000000	0.00000000	0.00000000	2.31024647	0.00000000	813.83123303
2E-F5	202,664,000.00	4.12357 %	842.98506094	2.70363947	0.00000000	0.00000000	0.00000000	0.00000000	2.70363947	0.00000000	813.83123303
2X-1	0.00	1.80000 %	342.98506094	0.48017906	0.00000000	0.00000000	0.00000000	0.00000000	0.48017906	0.00000000	313.83123303
2X-2	0.00	1.40000 %	342.98506094	0.37347264	0.00000000	0.00000000	0.00000000	0.00000000	0.37347264	0.00000000	313.83123303
2X-3	0.00	1.00000 %	342.98506094	0.26676617	0.00000000	0.00000000	0.00000000	0.00000000	0.26676617	0.00000000	313.83123303
2X-4	0.00	0.60000 %	342.98506094	0.16005970	0.00000000	0.00000000	0.00000000	0.00000000	0.16005970	0.00000000	313.83123303
2Y-1	0.00	1.80000 %	842.98506094	1.18017906	0.00000000	0.00000000	0.00000000	0.00000000	1.18017906	0.00000000	813.83123303
2Y-2	0.00	1.40000 %	842.98506094	0.91791704	0.00000000	0.00000000	0.00000000	0.00000000	0.91791704	0.00000000	813.83123303
2Y-3	0.00	1.00000 %	842.98506094	0.65565503	0.00000000	0.00000000	0.00000000	0.00000000	0.65565503	0.00000000	813.83123303
2Y-4	0.00	0.60000 %	842.98506094	0.39339301	0.00000000	0.00000000	0.00000000	0.00000000	0.39339301	0.00000000	813.83123303

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jul-2022
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	9,889,071.92
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,116.97
Total Deposits	9,891,188.89
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,872,022.23
Total Withdrawals (Pool Distribution Amount)	9,891,188.89
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.623570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	70,285,104.04
Total Principal Reduction Cumulative	16,039,237,606.30
Scheduled Principal Current	8,946,239.73
Scheduled Principal Cumulative	1,168,378,853.47
Unscheduled Principal Current	61,338,864.31
Unscheduled Principal Cumulative	14,870,126,928.33
Senior Reduction Amount	63,558,952.46
Subordinate Reduction Amount	6,726,151.58
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	55,108.44
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	49,976,353.47
Total Principal Reduction Cumulative	10,871,665,405.65
Scheduled Principal Current	4,463,255.25
Scheduled Principal Cumulative	716,669,600.22
Unscheduled Principal Current	45,515,215.19
Unscheduled Principal Cumulative	10,154,767,275.62
Senior Reduction Amount	43,759,008.65
Subordinate Reduction Amount	6,219,461.79
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,116.97
Modification Loss Amount	70,270.60
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	26482
Period Reference Pool Removal Loan Count	344
Period Ending Loan Count	26138
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,589,081,227.35
Period PIF Loan Count Current	344
PIF Loan Count Cumulative	62207
Period PIF Loan UPB Current	58,413,224.26
PIF Loan UPB Cumulative	14,432,816,717.28
Period Partial Prepayment Amount	3,107,003.64
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	5,326,029.71
Total Active Modified Loan Count	389
Total Active Modified Loan UPB	100,092,420.85
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	14541
Period Reference Pool Removal Loan Count	247
Period Ending Loan Count	14294
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,461,621,906.03
Period PIF Loan Count Current	246
PIF Loan Count Cumulative	41841
Period PIF Loan UPB Current	44,517,864.04
PIF Loan UPB Cumulative	9,978,804,090.84
Period Partial Prepayment Amount	1,074,017.44
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	59,777.54
Credit Event Amount Cumulative	14,284,716.82
Total Active Modified Loan Count	392
Total Active Modified Loan UPB	97,441,413.15
Structural Reporting	
Group 1	
Senior Percentage	90.430189%
Subordinate Percentage	9.569811%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.540288%
Subordinate Percentage	12.459712%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	7.470000 %	7.580000 %
1M-2C	0.00	0.00	1.000000 %	4.410000 %	4.480000 %
1M-2	0.00	0.00	1.000000 %	4.410000 %	4.480000 %
1M-2H	0.00	0.00	1.000000 %	4.410000 %	4.480000 %
1B-1	0.00	0.00	0.500000 %	2.200000 %	2.230000 %
1B-1H	0.00	0.00	0.500000 %	2.200000 %	2.230000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.460000 %	12.460000 %
2M-1	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-1H	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-2A	0.00	0.00	2.600000 %	12.460000 %	12.460000 %
2M-2B	0.00	0.00	1.800000 %	9.550000 %	9.740000 %
2M-2C	0.00	0.00	1.000000 %	5.300000 %	5.410000 %
2B-1	0.00	0.00	0.500000 %	2.650000 %	2.700000 %
2B-1H	0.00	0.00	0.500000 %	2.650000 %	2.700000 %
2B-2H	0.00	2,116.96	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	481	90,909,138.16	1.189652 %	1.289363 %
60 Days	142	29,745,123.21	0.351207 %	0.421875 %
90 Days	79	16,248,170.61	0.195390 %	0.230448 %
120 Days	60	10,407,681.78	0.148397 %	0.147612 %
150 Days	45	10,068,840.70	0.111298 %	0.142806 %
180+ Days	611	132,544,203.89	1.511179 %	1.879872 %
Totals	1418	289,923,158.35	3.507123 %	4.111975 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	265	51,537,083.95	1.013850 %	1.123037 %
60 Days	74	15,968,100.21	0.283113 %	0.347959 %
90 Days	46	8,890,741.07	0.175989 %	0.193737 %
120 Days	30	4,807,294.49	0.114775 %	0.104755 %
150 Days	26	5,424,092.46	0.099472 %	0.118196 %
180+ Days	325	73,597,189.57	1.243400 %	1.603746 %
Totals	766	160,224,501.75	2.930599 %	3.491429 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	216	39,372,054.21	1.511124 %	1.599435 %
60 Days	68	13,777,023.00	0.475724 %	0.559673 %
90 Days	33	7,357,429.54	0.230866 %	0.298885 %
120 Days	30	5,600,387.29	0.209878 %	0.227508 %
150 Days	19	4,644,748.24	0.132923 %	0.188687 %
180+ Days	286	58,947,014.32	2.000840 %	2.394641 %
Totals	652	129,698,656.60	4.561354 %	5.268829 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	158	43,297,945.02	55,108.44	0.127277
Group 2	245	65,420,845.24	70,270.60	0.107413

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	289,829.59	332.10	0.114585
Group 1	0044805914	459,384.98	717.79	0.156250
Group 1	0044806054	153,656.02	224.08	0.145832
Group 1	0044806072	160,152.83	200.19	0.124999
Group 1	0044806448	294,908.47	430.07	0.145832
Group 1	0044806688	395,539.72	418.51	0.105807
Group 1	0044807295	230,217.77	287.77	0.124999
Group 1	0044807364	206,041.68	257.55	0.124999
Group 1	0044807768	286,155.31	357.69	0.124999
Group 1	0044808210	400,832.94	542.79	0.135416
Group 1	0044808483	1,000,755.93	1,146.70	0.114583
Group 1	0044808487	235,488.40	269.83	0.114583
Group 1	0044809764	154,302.97	80.37	0.052086
Group 1	0044809973	144,085.48	150.09	0.104167
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812046	420,744.90	262.97	0.062501
Group 1	0044812987	207,690.67	0.24	0.000116
Group 1	0044813124	404,642.92	716.56	0.177085
Group 1	0044813191	565,657.84	883.84	0.156250
Group 1	0044813232	117,428.48	39.07	0.033271
Group 1	0044813559	69,902.05	101.94	0.145833
Group 1	0044813561	183,330.82	50.31	0.027442
Group 1	0044814635	162,868.16	7.58	0.004654
Group 1	0044814794	226,445.68	246.26	0.108750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044815492	207,519.09	216.17	0.104169
Group 1	0044815627	182,281.39	151.90	0.083333
Group 1	0044815760	360,626.74	338.09	0.093751
Group 1	0044816052	295,536.84	307.85	0.104166
Group 1	0044816392	237,614.45	321.77	0.135417
Group 1	0044817798	374,474.82	7.72	0.002062
Group 1	0044818208	185,519.88	328.52	0.177081
Group 1	0044818277	240,755.70	401.26	0.166667
Group 1	0044818389	400,202.71	291.81	0.072916
Group 1	0044818457	251,440.30	314.30	0.125000
Group 1	0044818923	194,187.12	242.73	0.124998
Group 1	0044819021	247,595.18	283.70	0.114582
Group 1	0044819609	337,366.38	456.85	0.135417
Group 1	0044819660	525,163.91	437.64	0.083334
Group 1	0044819897	370,249.34	269.97	0.072916
Group 1	0044820223	72,632.07	158.88	0.218746
Group 1	0044820644	163,296.89	204.12	0.124999
Group 1	0044821335	131,582.02	219.30	0.166664
Group 1	0044821589	199,194.01	331.99	0.166667
Group 1	0044822792	469,320.76	782.20	0.166666
Group 1	0044822833	394,478.47	657.46	0.166666
Group 1	0044824330	299,449.34	530.27	0.177082
Group 1	0044824735	244,025.08	177.93	0.072915
Group 1	0044824753	317,141.82	231.25	0.072917
Group 1	0044825421	310,504.70	323.44	0.104166
Group 1	0044825822	194,277.71	323.80	0.166669
Group 1	0044826299	655,146.62	1,023.67	0.156251
Group 1	0044826791	151,405.93	283.89	0.187503
Group 1	0044827108	341,838.86	462.91	0.135418
Group 1	0044827499	663,603.06	898.63	0.135417
Group 1	0044827509	67,729.24	112.88	0.166664
Group 1	0044827806	162,599.85	118.56	0.072915
Group 1	0044827828	258,408.57	240.10	0.092915
Group 1	0044828502	172,642.55	269.75	0.156248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044828810	246,836.84	334.26	0.135417
Group 1	0044828911	321,648.42	502.58	0.156251
Group 1	0044828949	244,250.02	356.20	0.145834
Group 1	0044829078	357,505.86	558.60	0.156249
Group 1	0044829321	138,724.22	144.50	0.104163
Group 1	0044830027	338,372.78	118.71	0.035083
Group 1	0044830936	327,300.68	238.66	0.072918
Group 1	0044831220	97,708.06	25.57	0.026170
Group 1	0044831561	305,027.63	381.28	0.124999
Group 1	0044832141	321,134.10	200.71	0.062500
Group 1	0044832707	289,489.41	512.64	0.177084
Group 1	0044833659	115,780.65	144.73	0.125004
Group 1	0044834537	413,989.80	603.74	0.145835
Group 1	0044834681	291,182.16	333.65	0.114585
Group 1	0044835751	116,953.66	158.37	0.135413
Group 1	0044836020	137,935.80	186.79	0.135418
Group 1	0044836102	196,482.97	347.94	0.177084
Group 1	0044836184	65,835.32	123.44	0.187498
Group 1	0044837128	228,125.94	308.92	0.135416
Group 1	0044837217	159,686.58	216.24	0.135415
Group 1	0044837378	217,977.97	384.19	0.176252
Group 1	0044838036	314,425.58	458.54	0.145834
Group 1	0044838642	356,882.38	557.63	0.156250
Group 1	0044839660	241,423.53	477.82	0.197918
Group 1	0044839829	73,293.71	122.83	0.167586
Group 1	0044839996	406,696.14	593.10	0.145834
Group 1	0044840174	415,652.70	692.75	0.166666
Group 1	0044840478	120,670.00	201.12	0.166669
Group 1	0044841377	202,666.27	77.41	0.038196
Group 1	0044841406	272,010.02	311.68	0.114584
Group 1	0044841534	320,546.22	467.46	0.145832
Group 1	0044841818	126,818.32	171.73	0.135414
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	456,947.65	571.18	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044843227	115,303.68	180.16	0.156248
Group 1	0044843375	117,650.82	159.32	0.135418
Group 1	0044844111	413,414.55	645.96	0.156250
Group 1	0044845082	79,167.42	98.96	0.125001
Group 1	0044845523	119,053.67	210.82	0.177080
Group 1	0044845586	319,140.22	664.88	0.208335
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044846014	215,854.91	224.85	0.104167
Group 1	0044848246	387,557.18	484.45	0.125001
Group 1	0044851303	116,358.03	181.81	0.156250
Group 1	0044851511	237,820.54	172.45	0.072513
Group 1	0044851529	388,063.95	727.62	0.187500
Group 1	0044851626	109,247.70	192.55	0.176251
Group 1	0044851808	151,278.33	220.61	0.145831
Group 1	0044852811	175,928.11	366.52	0.208335
Group 1	0044853089	121,174.49	110.29	0.091018
Group 1	0044853799	207,388.09	302.44	0.145833
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	306,176.32	539.64	0.176251
Group 1	0044854061	387,656.46	646.09	0.166666
Group 1	0044854381	109,389.29	159.53	0.145837
Group 1	0044854412	121,286.51	138.97	0.114580
Group 1	0044855740	257,089.95	401.70	0.156249
Group 1	0044857956	261,373.48	299.49	0.114583
Group 1	0044858421	222,659.34	255.13	0.114583
Group 1	0044858907	169,797.34	229.93	0.135414
Group 1	0044859311	218,941.21	273.68	0.125002
Group 1	0044859930	165,885.56	328.32	0.197920
Group 1	0044860921	388,038.08	323.37	0.083335
Group 1	0044861837	239,595.37	224.62	0.093750
Group 1	0044864798	175,663.39	109.79	0.062500
Group 1	0044869452	102,891.91	171.49	0.166670
Group 1	0044869954	429,476.82	107.45	0.025019
Group 1	0044871012	265,404.17	469.99	0.177085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044872567	445,260.88	510.19	0.114582
Group 1	0044872600	447,193.01	605.57	0.135416
Group 1	0044874465	488,617.63	759.39	0.155416
Group 1	0044874522	182,731.88	190.35	0.104169
Group 1	0044877322	545,708.41	795.82	0.145832
Group 1	0044877340	173,510.80	150.62	0.086807
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	380,109.26	475.14	0.125001
Group 1	0044878458	194,022.22	325.67	0.167852
Group 1	0044881228	337,873.40	595.50	0.176249
Group 1	0044881278	203,182.52	317.47	0.156249
Group 1	0044882773	905,903.71	1,509.84	0.166667
Group 1	0044883436	285,530.68	356.91	0.124999
Group 1	0044884394	319,190.94	498.74	0.156251
Group 1	0044885516	137,533.77	251.05	0.182537
Group 1	0044886117	134,410.34	252.02	0.187500
Group 1	0044886172	195,563.45	325.94	0.166667
Group 1	0044886499	556,884.96	870.13	0.156250
Group 1	0044886650	337,246.25	421.56	0.125001
Group 1	0044887098	399,791.26	666.32	0.166667
Group 1	0044887309	417,163.63	651.82	0.156250
Group 1	0044888520	124,217.09	64.70	0.052086
Group 1	0044890890	281,485.01	263.89	0.093749
Group 1	0044890987	177,566.56	277.45	0.156251
Group 1	0044891053	237,960.50	198.30	0.083333
Group 1	0044891490	400,728.45	667.88	0.166666
Group 1	0044891943	93,477.61	146.06	0.156251
Group 1	0044893376	297,329.64	340.69	0.114583
Group 1	0044893553	274,443.41	257.29	0.093750
Group 1	0044893739	65,725.59	102.70	0.156256
Group 1	0044896416	315,438.47	394.30	0.125001
Group 1	0044896786	606,360.90	884.28	0.145834
Group 2	0044747820	289,823.56	178.22	0.061493
Group 2	0044748576	250,888.85	339.75	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044748760	126,480.89	197.63	0.156253
Group 2	0044748771	105,375.28	120.74	0.114581
Group 2	0044748804	274,474.74	343.09	0.124999
Group 2	0044748806	305,263.86	317.98	0.104166
Group 2	0044749167	389,341.49	527.23	0.135416
Group 2	0044749531	262,049.34	136.48	0.052082
Group 2	0044749543	365,875.06	495.46	0.135418
Group 2	0044749560	237,430.99	148.39	0.062498
Group 2	0044749583	273,078.40	284.46	0.104168
Group 2	0044749674	450,132.03	515.78	0.114584
Group 2	0044749735	297,820.67	341.25	0.114582
Group 2	0044749811	393,084.46	532.30	0.135416
Group 2	0044749868	368,912.83	422.71	0.114583
Group 2	0044750162	476,155.49	710.39	0.149193
Group 2	0044750426	194,728.27	62.02	0.031850
Group 2	0044750655	196,108.41	224.71	0.114585
Group 2	0044750681	464,357.43	151.34	0.032591
Group 2	0044750687	360,122.83	600.20	0.166665
Group 2	0044750693	261,975.28	272.89	0.104166
Group 2	0044750776	273,565.02	80.51	0.029430
Group 2	0044750829	193,161.28	342.06	0.177085
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751285	185,025.93	212.01	0.114584
Group 2	0044751437	363,282.50	529.79	0.145834
Group 2	0044751696	154,438.53	257.40	0.166668
Group 2	0044751748	150,945.07	296.67	0.196542
Group 2	0044751925	150,362.01	31.33	0.020836
Group 2	0044751958	409,112.26	255.70	0.062501
Group 2	0044752585	167,155.05	292.92	0.175238
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752932	135,286.01	19.09	0.014111
Group 2	0044752982	73,940.02	184.85	0.250000
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753161	89,759.30	93.50	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044753298	133,376.49	236.19	0.177085
Group 2	0044753431	217,612.62	294.68	0.135415
Group 2	0044753433	337,156.82	456.57	0.135418
Group 2	0044753482	131,134.40	88.23	0.067282
Group 2	0044753485	153,753.48	192.19	0.124999
Group 2	0044753494	190,575.51	198.52	0.104169
Group 2	0044754139	353,533.64	405.09	0.114583
Group 2	0044754446	340,588.25	570.88	0.167616
Group 2	0044754904	165,738.27	276.23	0.166666
Group 2	0044755505	647,825.52	809.78	0.125000
Group 2	0044756174	188,149.32	16.66	0.008855
Group 2	0044756304	71,934.88	22.48	0.031250
Group 2	0044756498	262,359.61	546.58	0.208332
Group 2	0044756551	203,950.92	318.67	0.156248
Group 2	0044757058	310,219.16	646.75	0.208482
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	168,186.61	77.91	0.046324
Group 2	0044758371	107,099.74	158.37	0.147872
Group 2	0044758489	139,884.02	247.71	0.177082
Group 2	0044758625	201,223.99	377.29	0.187498
Group 2	0044758640	126,162.62	197.13	0.156251
Group 2	0044758660	182,343.94	75.98	0.041669
Group 2	0044758666	236,568.65	320.35	0.135415
Group 2	0044758724	197,162.34	108.31	0.054934
Group 2	0044758823	164,152.11	170.99	0.104166
Group 2	0044758955	590,171.72	799.19	0.135417
Group 2	0044759268	252,411.70	341.81	0.135418
Group 2	0044759277	365,321.13	570.81	0.156249
Group 2	0044759604	156,727.86	55.04	0.035118
Group 2	0044759749	320,981.65	501.53	0.156249
Group 2	0044759896	263,087.61	37.12	0.014109
Group 2	0044760644	240,377.81	250.39	0.104165
Group 2	0044760683	285,476.83	229.59	0.080423
Group 2	0044760774	272,498.74	283.85	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044760857	262,560.35	91.71	0.034929
Group 2	0044760952	238,668.02	94.27	0.039498
Group 2	0044761339	341,002.33	532.82	0.156251
Group 2	0044761419	389,677.01	649.46	0.166666
Group 2	0044761489	174,462.64	117.20	0.067178
Group 2	0044761553	206,302.94	66.15	0.032064
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,391.58	43.60	0.051059
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	318,924.03	99.66	0.031249
Group 2	0044762564	395,575.34	535.67	0.135415
Group 2	0044762765	114,989.70	94.80	0.082442
Group 2	0044762776	203,441.67	233.11	0.114583
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763001	169,704.98	300.52	0.177084
Group 2	0044763163	74,862.16	77.98	0.104165
Group 2	0044763194	88,000.78	192.50	0.218748
Group 2	0044763692	232,839.52	339.56	0.145834
Group 2	0044763976	392,508.90	295.80	0.075361
Group 2	0044763989	363,317.10	692.19	0.190520
Group 2	0044763998	372,775.21	349.48	0.093751
Group 2	0044764439	248,651.50	284.91	0.114582
Group 2	0044764724	474,922.95	296.69	0.062471
Group 2	0044764825	276,369.07	374.25	0.135417
Group 2	0044765396	269,000.42	102.58	0.038134
Group 2	0044765513	345,964.82	151.03	0.043655
Group 2	0044766135	305,827.18	254.86	0.083335
Group 2	0044766389	124,917.93	66.66	0.053363
Group 2	0044766995	106,169.79	121.65	0.114581
Group 2	0044767025	347,108.80	759.30	0.218750
Group 2	0044767243	454,956.86	710.87	0.156250
Group 2	0044767644	383,263.13	519.00	0.135416
Group 2	0044768165	476,501.80	645.26	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768220	251,925.57	209.94	0.083334
Group 2	0044768338	134,540.44	251.14	0.186665
Group 2	0044768786	155,742.48	47.84	0.030717
Group 2	0044769181	90,304.42	48.60	0.053818
Group 2	0044769400	303,980.80	253.32	0.083334
Group 2	0044769588	256,561.48	374.15	0.145832
Group 2	0044770000	235,543.09	294.43	0.125000
Group 2	0044770245	296,739.27	154.55	0.052083
Group 2	0044770455	288,356.76	450.56	0.156251
Group 2	0044771203	337,872.45	633.51	0.187500
Group 2	0044771262	87,618.73	58.84	0.067155
Group 2	0044771856	311,669.50	512.17	0.164331
Group 2	0044772342	380,133.26	129.70	0.034120
Group 2	0044772687	254,916.79	318.65	0.125002
Group 2	0044772744	154,841.02	185.63	0.119884
Group 2	0044772895	334,275.36	164.84	0.049313
Group 2	0044773059	340,246.42	614.72	0.180669
Group 2	0044773158	265,023.73	145.50	0.054901
Group 2	0044773412	256,412.74	267.10	0.104168
Group 2	0044773738	123,285.60	205.48	0.166670
Group 2	0044773900	149,823.96	16.20	0.010813
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	306,396.04	478.74	0.156249
Group 2	0044774693	204,281.91	212.79	0.104165
Group 2	0044774805	213,750.44	378.52	0.177085
Group 2	0044775457	180,380.29	151.10	0.083767
Group 2	0044775468	149,851.86	124.88	0.083336
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044775587	489,308.22	662.60	0.135416
Group 2	0044776032	153,209.51	64.87	0.042341
Group 2	0044776233	215,562.21	107.97	0.050088
Group 2	0044776810	379,498.77	751.09	0.197916
Group 2	0044776861	201,079.04	125.67	0.062498
Group 2	0044777714	154,366.35	112.56	0.072917

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Modification Loss Detail

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Group 2	0044778088	247,794.52	77.44	0.031252
Group 2	0044778151	396,489.63	536.91	0.135416
Group 2	0044779309	107,547.71	89.62	0.083330
Group 2	0044779844	201,576.67	42.99	0.021327
Group 2	0044780048	126,841.21	79.28	0.062503
Group 2	0044780062	86,464.93	63.01	0.072873
Group 2	0044780495	217,337.69	271.67	0.124999
Group 2	0044780719	430,009.65	492.72	0.114583
Group 2	0044781122	397,322.32	579.43	0.145834
Group 2	0044781165	222,942.29	148.81	0.066748
Group 2	0044781185	267,129.01	278.26	0.104167
Group 2	0044781195	320,650.55	316.28	0.098637
Group 2	0044781752	228,163.19	12.12	0.005312
Group 2	0044781936	83,397.71	86.87	0.104164
Group 2	0044782011	354,589.27	245.02	0.069100
Group 2	0044782210	494,922.63	721.76	0.145833
Group 2	0044782242	268,735.03	419.90	0.156251
Group 2	0044782356	134,005.67	41.88	0.031252
Group 2	0044782683	300,172.65	86.45	0.028800
Group 2	0044782878	150,113.93	92.15	0.061387
Group 2	0044783524	171,745.54	63.64	0.037055
Group 2	0044783715	220,719.73	252.91	0.114584
Group 2	0044783732	90,280.55	34.55	0.038270
Group 2	0044785344	359,012.20	373.97	0.104166
Group 2	0044785725	346,310.71	396.81	0.114582
Group 2	0044785902	67,073.57	97.82	0.145840
Group 2	0044786096	197,781.41	185.42	0.093750
Group 2	0044786483	261,901.39	461.60	0.176250
Group 2	0044786559	408,913.29	154.97	0.037898
Group 2	0044787049	180,390.92	151.95	0.084234
Group 2	0044787155	113,206.76	200.47	0.177083
Group 2	0044787213	320,363.14	230.93	0.072084
Group 2	0044787215	298,635.34	279.97	0.093750
Group 2	0044787378	230,838.30	78.57	0.034037

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044787721	251,222.09	418.70	0.166665
Group 2	0044788031	508,999.88	636.25	0.125000
Group 2	0044788172	376,675.68	353.13	0.093749
Group 2	0044788401	439,499.25	594.79	0.135334
Group 2	0044788554	151,718.96	67.97	0.044800
Group 2	0044788704	640,403.45	99.48	0.015534
Group 2	0044788812	189,001.76	318.60	0.168570
Group 2	0044789903	450,512.15	891.64	0.197917
Group 2	0044790206	221,434.08	21.22	0.009583
Group 2	0044790382	358,317.22	362.28	0.101106
Group 2	0044790766	99,064.60	184.19	0.185929
Group 2	0044790879	286,029.33	327.74	0.114583
Group 2	0044790949	178,378.50	250.47	0.140415
Group 2	0044791507	253,767.94	158.60	0.062498
Group 2	0044791639	350,276.35	364.87	0.104166
Group 2	0044792074	356,500.69	318.80	0.089425
Group 2	0044792593	282,487.71	294.26	0.104167
Group 2	0044792673	244,540.52	28.40	0.011614
Group 2	0044792912	342,207.57	570.35	0.166668
Group 2	0044792982	680,153.40	1,062.74	0.156250
Group 2	0044793087	296,317.33	216.06	0.072915
Group 2	0044793723	306,638.85	447.18	0.145833
Group 2	0044793820	188,462.06	214.88	0.114018
Group 2	0044793994	436,681.75	143.26	0.032807
Group 2	0044794099	451,680.65	93.89	0.020787
Group 2	0044794339	347,438.95	675.37	0.194385
Group 2	0044794431	290,950.15	147.97	0.050858
Group 2	0044795027	225,863.66	423.49	0.187498
Group 2	0044795081	191,938.62	371.41	0.193505
Group 2	0044795082	448,752.44	701.18	0.156251
Group 2	0044795432	260,589.50	325.74	0.125001
Group 2	0044795509	415,321.75	562.41	0.135415
Group 2	0044795768	207,832.95	259.79	0.124999
Group 2	0044796134	71,524.71	59.60	0.083328

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	358,391.25	410.66	0.114584
Group 2	0044796878	146,535.86	167.91	0.114586
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	376,281.13	470.35	0.125000
Group 2	0044797958	404,129.39	266.05	0.065833
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	209,987.76	240.61	0.114583
Group 2	0044799101	457,764.52	748.37	0.163484
Group 2	0044799300	162,278.81	133.88	0.082500
Group 2	0044799362	423,776.03	157.70	0.037213
Group 2	0044799417	294,448.02	429.40	0.145832
Group 2	0044799466	264,980.11	386.43	0.145834
Group 2	0044799812	358,082.35	447.60	0.124999
Group 2	0044799964	222,717.17	70.50	0.031654
Group 2	0044800532	264,100.03	330.13	0.125002
Group 2	0044800978	245,015.57	255.22	0.104165
Group 2	0044801084	110,634.77	41.53	0.037538
Group 2	0044801175	186,565.47	194.34	0.104167
Group 2	0044801377	263,478.54	301.90	0.114582
Group 2	0044801461	124,034.90	44.59	0.035950
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	263,806.78	302.28	0.114584
Group 2	0044801610	385,783.53	270.05	0.070000
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	432,044.79	585.06	0.135417
Group 2	0044802638	295,023.69	245.85	0.083332
Group 2	0044802909	347,827.62	326.09	0.093750
Group 2	0044803047	319,645.98	99.92	0.031260
Group 2	0044803082	280,804.41	234.00	0.083332
Group 2	0044803218	707,566.52	1,105.57	0.156250
Group 2	0044803223	597,966.44	934.32	0.156250
Group 2	0044803260	321,914.06	502.99	0.156250
Group 2	0044803492	345,506.67	395.89	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803568	179,821.91	56.66	0.031509
Group 2	0044804224	229,018.34	238.56	0.104166
Group 2	0044804262	316,301.84	296.53	0.093749
Group 2	0044804420	102,975.15	9.39	0.009119
Group 2	0044805165	333,706.01	382.37	0.114583

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	59,777.54	(5,943.67)	(9.943)

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044773175	59,777.54	(5,943.67)	(9.943)

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	211,200.15	3,826.70	(24,289.15)	(11.501)

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044798155	211,200.15	3,826.70	(24,289.15)	(11.501)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
119	19,610,746.53	960,854.31	4.900

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,407.15)	(26.759)
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,439.27)	(5.641)
0044771695	80,466.96	(4,215.36)	(5.239)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044773175	59,777.54	(5,943.67)	(9.943)
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044783328	67,874.89	1,133.55	1.670
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	(24,289.15)	(11.501)
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895

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-Jul-2022
 14-Jul-2022 12:41:06 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	24,542.80	14.823
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866363	70,610.20	3,060.13	4.334
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jul-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
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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 2	2	270,977.69	(2,116.97)	(0.000 %)	0	0.00	0.00	0.000 %	2	270,977.69	(2,116.97)	(0.000 %)
Total	2	270,977.69	(2,116.97)	(0.000 %)	0	0.00	0.00	0.000 %	2	270,977.69	(2,116.97)	(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 2	0044773175	63,000.00	4.375 %	MI	97.00	360	59,777.54	06/30/2022	(5,943.67)	(5,943.67)
Group 2	0044798155	218,000.00	4.375 %	FL	97.00	360	211,200.15	12/31/2021	3,826.70	(24,289.15)

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

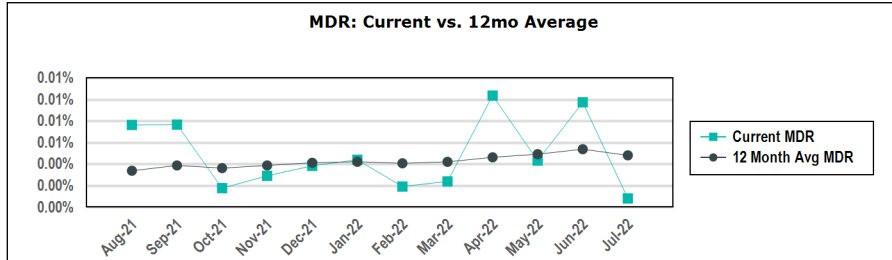
Distribution Date: 25-Jul-2022
 14-Jul-2022 12:41:06 PM

Realized Loss Report - Collateral

Summary

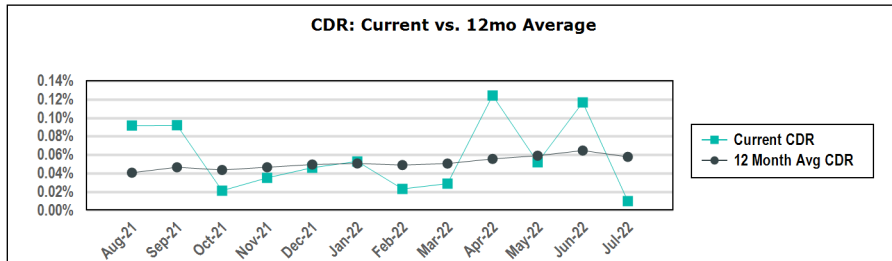
MDR

Current Month 0.001 %
 3 Month Average 0.005 %
 12 Month Average 0.005 %



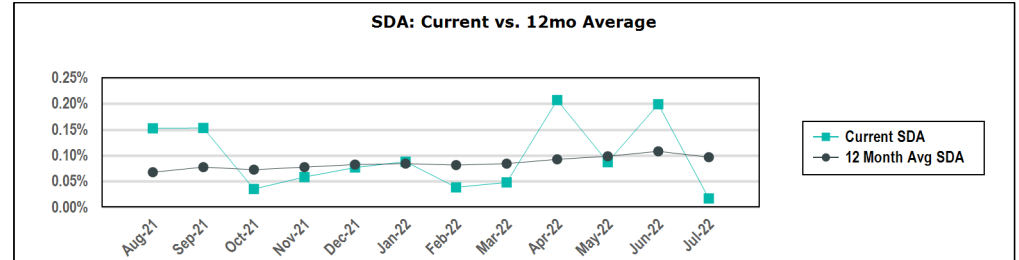
CDR

Current Month 0.010 %
 3 Month Average 0.060 %
 12 Month Average 0.058 %



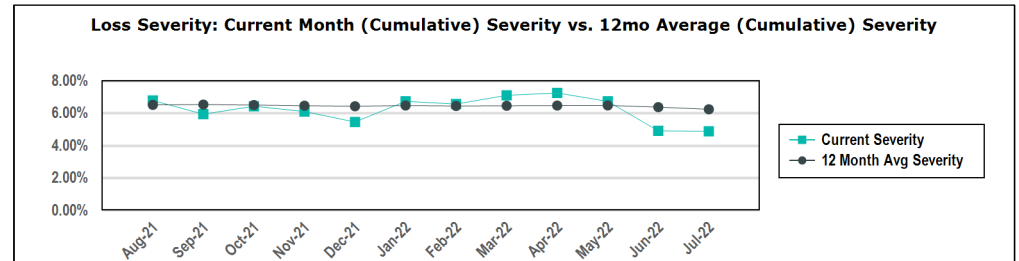
SDA

Current Month 0.017 %
 3 Month Average 0.101 %
 12 Month Average 0.097 %



Loss Severity

Current Month (Cumulative) 4.900 %
 3 Month Average (Cumulative) 5.525 %
 12 Month Average (Cumulative) 6.258 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

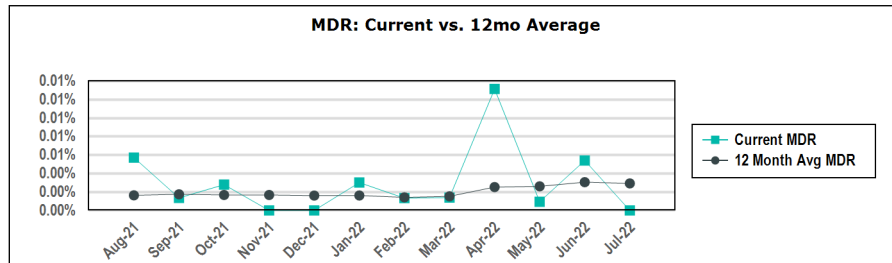
Distribution Date: 25-Jul-2022
 14-Jul-2022 12:41:07 PM

Realized Loss Report - Collateral

Group 1

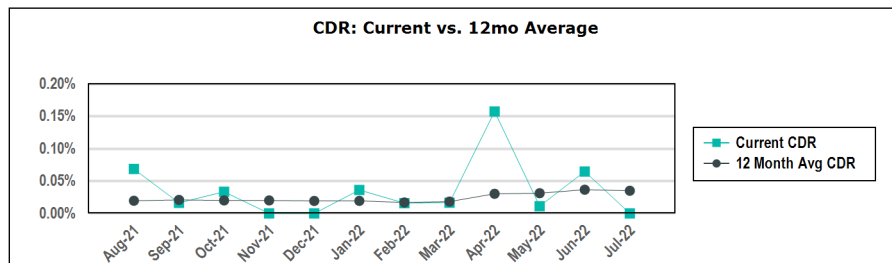
MDR

Current Month 0.000 %
 3 Month Average 0.002 %
 12 Month Average 0.003 %



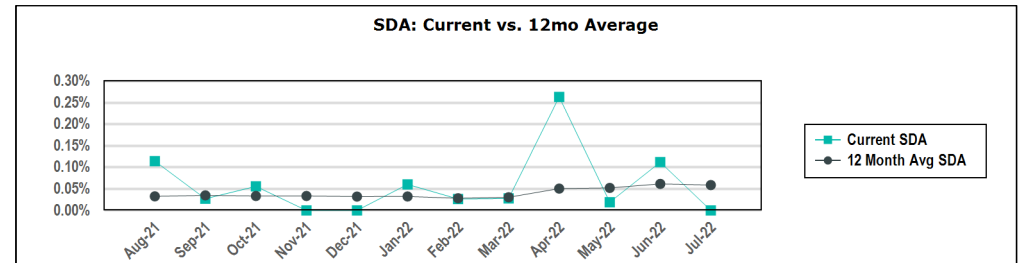
CDR

Current Month 0.000 %
 3 Month Average 0.025 %
 12 Month Average 0.035 %



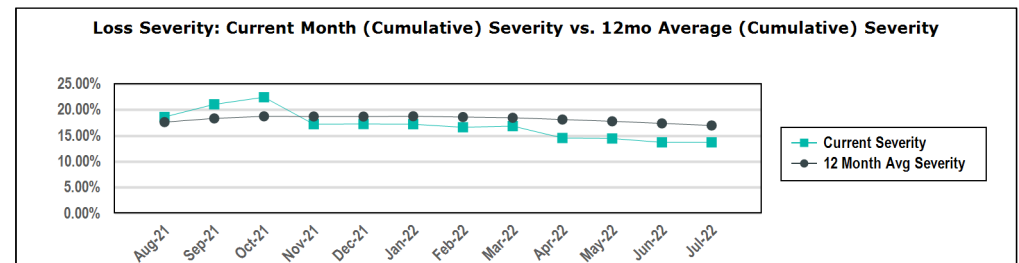
SDA

Current Month 0.000 %
 3 Month Average 0.044 %
 12 Month Average 0.059 %



Loss Severity

Current Month (Cumulative) 13.741 %
 3 Month Average (Cumulative) 13.990 %
 12 Month Average (Cumulative) 17.008 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

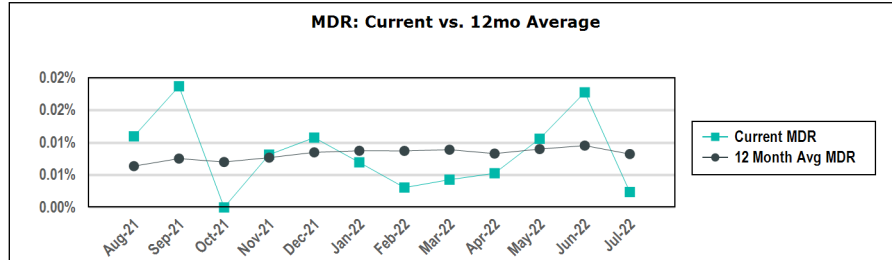
Distribution Date: 25-Jul-2022
 14-Jul-2022 12:41:08 PM

Realized Loss Report - Collateral

Group 2

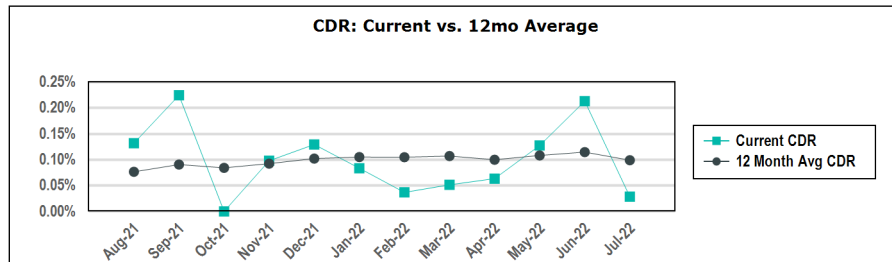
MDR

Current Month 0.002 %
 3 Month Average 0.010 %
 12 Month Average 0.008 %



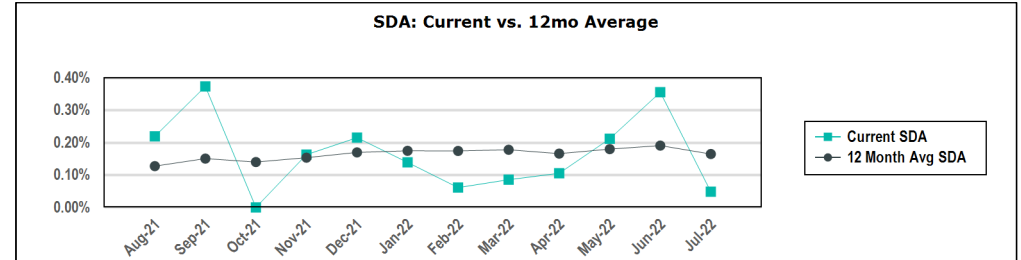
CDR

Current Month 0.029 %
 3 Month Average 0.123 %
 12 Month Average 0.099 %



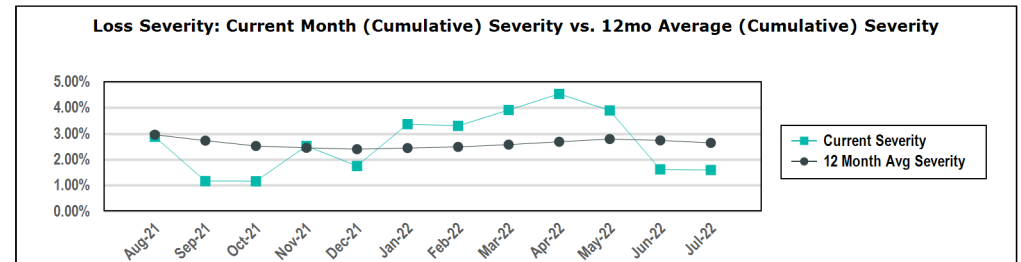
SDA

Current Month 0.048 %
 3 Month Average 0.206 %
 12 Month Average 0.165 %



Loss Severity

Current Month (Cumulative) 1.603 %
 3 Month Average (Cumulative) 2.377 %
 12 Month Average (Cumulative) 2.651 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month 1.493 %
3 Month Average 1.987 %
12 Month Average 3.123 %

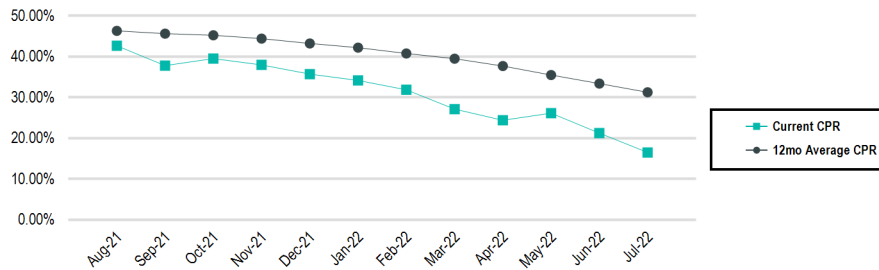
CPR

Current Month 16.514 %
3 Month Average 21.310 %
12 Month Average 31.272 %

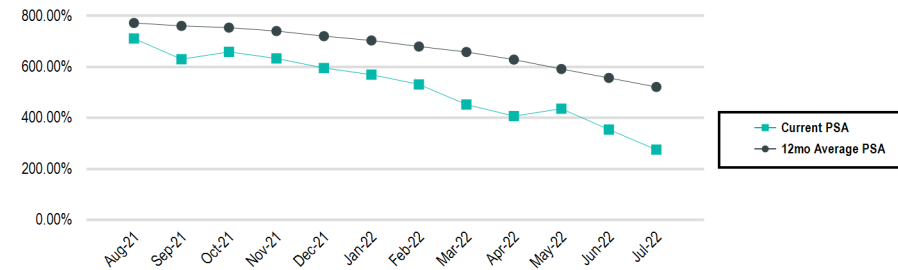
PSA

Current Month 275.236 %
3 Month Average 355.160 %
12 Month Average 521.201 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.319 %
3 Month Average 1.847 %
12 Month Average 2.903 %

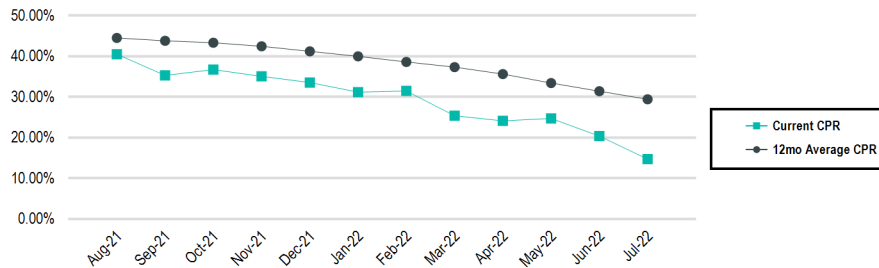
CPR

Current Month 14.729 %
3 Month Average 19.950 %
12 Month Average 29.442 %

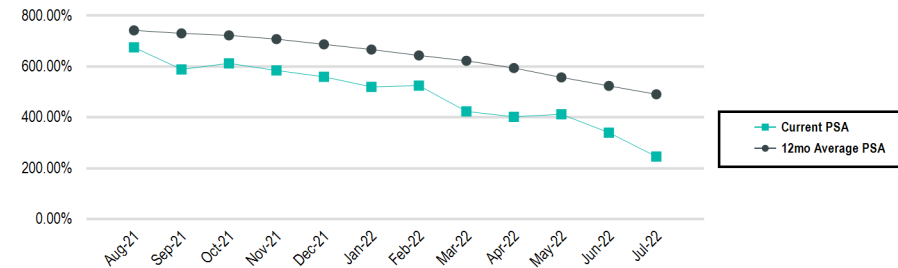
PSA

Current Month 245.479 %
3 Month Average 332.498 %
12 Month Average 490.694 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

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 14-Jul-2022 12:41:10 PM

Prepayment Rates

Group 2

SMM

Current Month	1.815 %
3 Month Average	2.245 %
12 Month Average	3.518 %

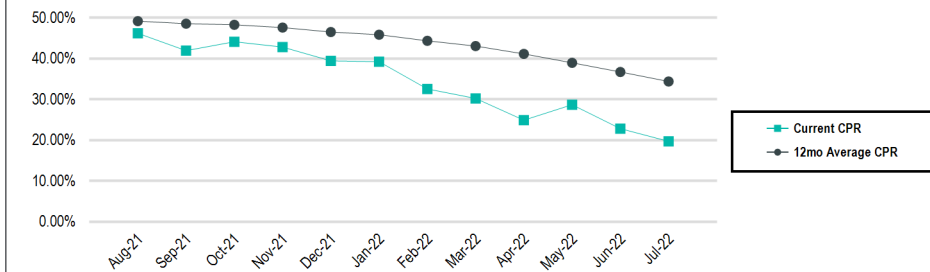
CPR

Current Month	19.735 %
3 Month Average	23.765 %
12 Month Average	34.414 %

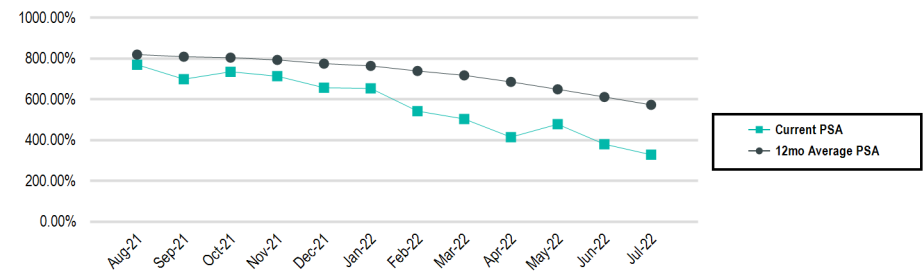
PSA

Current Month	328.925 %
3 Month Average	396.085 %
12 Month Average	573.561 %

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
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
180	34,037,518.31

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14-Jul-2022 12:41:10 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2022
14-Jul-2022 12:41:10 PM

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>