

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-Oct-2024  
 03-Oct-2024 11:19:38 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 09/30/2024  | 0.00000 %                     | 3,301,004,890.01              | 0.00                  | 25,402,901.38          | 0.00                             | 3,275,601,988.64           | 25,402,901.38      | 0.00                                  |
| 1M-1  | 30711XUS1 | 10/24/2024  | 6.04460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 09/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XUT9 | 10/24/2024  | 7.79460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-AH |           | 09/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2B | 30711XUU6 | 10/24/2024  | 7.79460 %                     | 815,276.89                    | 5,295.63              | 815,276.89             | 0.00                             | 0.00                       | 820,572.52         | 0.00                                  |
| 1M-BH |           | 09/30/2024  | 0.00000 %                     | 1,452,980.26                  | 0.00                  | 1,452,980.26           | 0.00                             | 0.00                       | 1,452,980.26       | 0.00                                  |
| 1M-2C | 30711XUV4 | 10/24/2024  | 7.79460 %                     | 51,159,561.03                 | 332,306.93            | 147,689.37             | 0.00                             | 51,011,871.66              | 479,996.30         | 0.00                                  |
| 1M-CH |           | 09/30/2024  | 0.00000 %                     | 91,175,838.97                 | 0.00                  | 263,209.89             | 0.00                             | 90,912,629.08              | 263,209.89         | 0.00                                  |
| 1M-2  | 30711XUX0 | 10/24/2024  | 7.79460 %                     | 51,974,837.92                 | 337,602.56            | 962,966.26             | 0.00                             | 51,011,871.66              | 1,300,568.82       | 0.00                                  |
| 1M-2H |           | 09/30/2024  | 0.00000 %                     | 92,628,819.23                 | 0.00                  | 1,716,190.15           | 0.00                             | 90,912,629.08              | 1,716,190.15       | 0.00                                  |
| 1B-1  | 30711XUW2 | 10/24/2024  | 9.39460 %                     | 27,201,000.00                 | 212,952.10            | 0.00                   | 0.00                             | 27,201,000.00              | 212,952.10         | 0.00                                  |
| 1B-1H |           | 09/30/2024  | 0.00000 %                     | 75,940,594.00                 | 0.00                  | 0.00                   | 0.00                             | 75,940,594.00              | 0.00               | 0.00                                  |
| 1B-2H |           | 09/30/2024  | 0.00000 %                     | 100,829,408.96                | 0.00                  | 0.00                   | 38,954.38                        | 100,790,454.58             | 0.00               | 2,351,139.42                          |
| 1A-I1 | 30711XUY8 | 10/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I2 | 30711XVA9 | 10/24/2024  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I3 | 30711XVC5 | 10/24/2024  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I4 | 30711XVE1 | 10/24/2024  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I1 | 30711XVG6 | 10/24/2024  | 1.80000 %                     | 0.00                          | 1,222.92              | 0.00                   | 0.00                             | 0.00                       | 1,222.92           | 0.00                                  |
| 1B-I2 | 30711XVJ0 | 10/24/2024  | 1.40000 %                     | 0.00                          | 951.16                | 0.00                   | 0.00                             | 0.00                       | 951.16             | 0.00                                  |
| 1B-I3 | 30711XVL5 | 10/24/2024  | 1.00000 %                     | 0.00                          | 679.40                | 0.00                   | 0.00                             | 0.00                       | 679.40             | 0.00                                  |
| 1B-I4 | 30711XVN1 | 10/24/2024  | 0.60000 %                     | 0.00                          | 407.64                | 0.00                   | 0.00                             | 0.00                       | 407.64             | 0.00                                  |
| 1C-I1 | 30711XVQ4 | 10/24/2024  | 1.80000 %                     | 0.00                          | 76,739.34             | 0.00                   | 0.00                             | 0.00                       | 76,739.34          | 0.00                                  |
| 1C-I2 | 30711XVS0 | 10/24/2024  | 1.40000 %                     | 0.00                          | 59,686.15             | 0.00                   | 0.00                             | 0.00                       | 59,686.15          | 0.00                                  |
| 1C-I3 | 30711XVU5 | 10/24/2024  | 1.00000 %                     | 0.00                          | 42,632.97             | 0.00                   | 0.00                             | 0.00                       | 42,632.97          | 0.00                                  |
| 1C-I4 | 30711XVW1 | 10/24/2024  | 0.60000 %                     | 0.00                          | 25,579.78             | 0.00                   | 0.00                             | 0.00                       | 25,579.78          | 0.00                                  |
| 1E-A1 | 30711XUZ5 | 10/24/2024  | 5.99460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A2 | 30711XVB7 | 10/24/2024  | 6.39460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A3 | 30711XVD3 | 10/24/2024  | 6.79460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A4 | 30711XVF8 | 10/24/2024  | 7.19460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B1 | 30711XVH4 | 10/24/2024  | 5.99460 %                     | 815,276.89                    | 4,072.72              | 815,276.89             | 0.00                             | 0.00                       | 819,349.61         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
03-Oct-2024 11:19:39 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2 | 30711XVK7 | 10/24/2024  | 6.39460 %                     | 815,276.89                    | 4,344.47              | 815,276.89             | 0.00                             | 0.00                       | 819,621.36         | 0.00                                  |
| 1E-B3 | 30711XVM3 | 10/24/2024  | 6.79460 %                     | 815,276.89                    | 4,616.23              | 815,276.89             | 0.00                             | 0.00                       | 819,893.12         | 0.00                                  |
| 1E-B4 | 30711XVP6 | 10/24/2024  | 7.19460 %                     | 815,276.89                    | 4,887.99              | 815,276.89             | 0.00                             | 0.00                       | 820,164.88         | 0.00                                  |
| 1E-C1 | 30711XVR2 | 10/24/2024  | 5.99460 %                     | 51,159,561.03                 | 255,567.59            | 147,689.37             | 0.00                             | 51,011,871.66              | 403,256.96         | 0.00                                  |
| 1E-C2 | 30711XVT8 | 10/24/2024  | 6.39460 %                     | 51,159,561.03                 | 272,620.77            | 147,689.37             | 0.00                             | 51,011,871.66              | 420,310.14         | 0.00                                  |
| 1E-C3 | 30711XVV3 | 10/24/2024  | 6.79460 %                     | 51,159,561.03                 | 289,673.96            | 147,689.37             | 0.00                             | 51,011,871.66              | 437,363.33         | 0.00                                  |
| 1E-C4 | 30711XVX9 | 10/24/2024  | 7.19460 %                     | 51,159,561.03                 | 306,727.15            | 147,689.37             | 0.00                             | 51,011,871.66              | 454,416.52         | 0.00                                  |
| 1E-D1 | 30711XVY7 | 10/24/2024  | 5.99460 %                     | 815,276.89                    | 4,072.72              | 815,276.89             | 0.00                             | 0.00                       | 819,349.61         | 0.00                                  |
| 1E-D2 | 30711XVZ4 | 10/24/2024  | 6.39460 %                     | 815,276.89                    | 4,344.47              | 815,276.89             | 0.00                             | 0.00                       | 819,621.36         | 0.00                                  |
| 1E-D3 | 30711XWA8 | 10/24/2024  | 6.79460 %                     | 815,276.89                    | 4,616.23              | 815,276.89             | 0.00                             | 0.00                       | 819,893.12         | 0.00                                  |
| 1E-D4 | 30711XWB6 | 10/24/2024  | 7.19460 %                     | 815,276.89                    | 4,887.99              | 815,276.89             | 0.00                             | 0.00                       | 820,164.88         | 0.00                                  |
| 1E-D5 | 30711XWC4 | 10/24/2024  | 7.79460 %                     | 815,276.89                    | 5,295.63              | 815,276.89             | 0.00                             | 0.00                       | 820,572.52         | 0.00                                  |
| 1E-F1 | 30711XWD2 | 10/24/2024  | 5.99460 %                     | 51,974,837.92                 | 259,640.30            | 962,966.26             | 0.00                             | 51,011,871.66              | 1,222,606.56       | 0.00                                  |
| 1E-F2 | 30711XWE0 | 10/24/2024  | 6.39460 %                     | 51,974,837.92                 | 276,965.25            | 962,966.26             | 0.00                             | 51,011,871.66              | 1,239,931.51       | 0.00                                  |
| 1E-F3 | 30711XWF7 | 10/24/2024  | 6.79460 %                     | 51,974,837.92                 | 294,290.19            | 962,966.26             | 0.00                             | 51,011,871.66              | 1,257,256.45       | 0.00                                  |
| 1E-F4 | 30711XWG5 | 10/24/2024  | 7.19460 %                     | 51,974,837.92                 | 311,615.14            | 962,966.26             | 0.00                             | 51,011,871.66              | 1,274,581.40       | 0.00                                  |
| 1E-F5 | 30711XWH3 | 10/24/2024  | 7.79460 %                     | 51,974,837.92                 | 337,602.56            | 962,966.26             | 0.00                             | 51,011,871.66              | 1,300,568.82       | 0.00                                  |
| 1X-1  | 30711XWJ9 | 10/24/2024  | 1.80000 %                     | 0.00                          | 1,222.92              | 0.00                   | 0.00                             | 0.00                       | 1,222.92           | 0.00                                  |
| 1X-2  | 30711XWK6 | 10/24/2024  | 1.40000 %                     | 0.00                          | 951.16                | 0.00                   | 0.00                             | 0.00                       | 951.16             | 0.00                                  |
| 1X-3  | 30711XWL4 | 10/24/2024  | 1.00000 %                     | 0.00                          | 679.40                | 0.00                   | 0.00                             | 0.00                       | 679.40             | 0.00                                  |
| 1X-4  | 30711XWM2 | 10/24/2024  | 0.60000 %                     | 0.00                          | 407.64                | 0.00                   | 0.00                             | 0.00                       | 407.64             | 0.00                                  |
| 1Y-1  | 30711XWN0 | 10/24/2024  | 1.80000 %                     | 0.00                          | 77,962.26             | 0.00                   | 0.00                             | 0.00                       | 77,962.26          | 0.00                                  |
| 1Y-2  | 30711XWP5 | 10/24/2024  | 1.40000 %                     | 0.00                          | 60,637.31             | 0.00                   | 0.00                             | 0.00                       | 60,637.31          | 0.00                                  |
| 1Y-3  | 30711XWQ3 | 10/24/2024  | 1.00000 %                     | 0.00                          | 43,312.36             | 0.00                   | 0.00                             | 0.00                       | 43,312.36          | 0.00                                  |
| 1Y-4  | 30711XWR1 | 10/24/2024  | 0.60000 %                     | 0.00                          | 25,987.42             | 0.00                   | 0.00                             | 0.00                       | 25,987.42          | 0.00                                  |
| 2A-H  |           | 09/30/2024  | 0.00000 %                     | 1,669,973,269.63              | 0.00                  | 18,866,170.17          | 0.00                             | 1,651,107,099.46           | 18,866,170.17      | 0.00                                  |
| 2M-1  | 30711XWS9 | 10/24/2024  | 6.04460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 09/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XWT7 | 10/24/2024  | 7.89460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 09/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XWU4 | 10/24/2024  | 7.89460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |

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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2M-BH |           | 09/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2C | 30711XWV2 | 10/24/2024  | 7.89460 %                     | 4,471,279.05                  | 29,415.80             | 108,205.46             | 0.00                             | 4,363,073.59               | 137,621.26         | 0.00                                  |
| 2M-CH |           | 09/30/2024  | 0.00000 %                     | 101,622,436.13                | 0.00                  | 2,459,274.40           | 0.00                             | 99,163,161.73              | 2,459,274.40       | 0.00                                  |
| 2M-2  | 30711XWX8 | 10/24/2024  | 7.89460 %                     | 4,471,279.05                  | 29,415.80             | 108,205.46             | 0.00                             | 4,363,073.59               | 137,621.26         | 0.00                                  |
| 2M-2H |           | 09/30/2024  | 0.00000 %                     | 101,622,436.13                | 0.00                  | 2,459,274.40           | 0.00                             | 99,163,161.73              | 2,459,274.40       | 0.00                                  |
| 2B-1  | 30711XWW0 | 10/24/2024  | 9.84460 %                     | 2,000,000.00                  | 16,407.67             | 0.00                   | 0.00                             | 2,000,000.00               | 16,407.67          | 0.00                                  |
| 2B-1H |           | 09/30/2024  | 0.00000 %                     | 64,666,436.00                 | 0.00                  | 0.00                   | 0.00                             | 64,666,436.00              | 0.00               | 0.00                                  |
| 2B-2H |           | 09/30/2024  | 0.00000 %                     | 64,622,430.58                 | 0.00                  | 0.00                   | 168,252.19                       | 64,454,178.39              | 0.00               | 2,212,258.61                          |
| 2A-I1 | 30711XWY6 | 10/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XXA7 | 10/24/2024  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XXC3 | 10/24/2024  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XXE9 | 10/24/2024  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XXG4 | 10/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I2 | 30711XXH2 | 10/24/2024  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I3 | 30711XXK5 | 10/24/2024  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I4 | 30711XXM1 | 10/24/2024  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2C-I1 | 30711XXP4 | 10/24/2024  | 1.80000 %                     | 0.00                          | 6,706.92              | 0.00                   | 0.00                             | 0.00                       | 6,706.92           | 0.00                                  |
| 2C-I2 | 30711XXR0 | 10/24/2024  | 1.40000 %                     | 0.00                          | 5,216.49              | 0.00                   | 0.00                             | 0.00                       | 5,216.49           | 0.00                                  |
| 2C-I3 | 30711XXT6 | 10/24/2024  | 1.00000 %                     | 0.00                          | 3,726.07              | 0.00                   | 0.00                             | 0.00                       | 3,726.07           | 0.00                                  |
| 2C-I4 | 30711XXV1 | 10/24/2024  | 0.60000 %                     | 0.00                          | 2,235.64              | 0.00                   | 0.00                             | 0.00                       | 2,235.64           | 0.00                                  |
| 2E-A1 | 30711XWZ3 | 10/24/2024  | 6.09460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XXB5 | 10/24/2024  | 6.49460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XXD1 | 10/24/2024  | 6.89460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XXF6 | 10/24/2024  | 7.29460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XYR9 | 10/24/2024  | 6.09460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B2 | 30711XXJ8 | 10/24/2024  | 6.49460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B3 | 30711XXL3 | 10/24/2024  | 6.89460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B4 | 30711XXN9 | 10/24/2024  | 7.29460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-C1 | 30711XXQ2 | 10/24/2024  | 6.09460 %                     | 4,471,279.05                  | 22,708.88             | 108,205.46             | 0.00                             | 4,363,073.59               | 130,914.34         | 0.00                                  |
| 2E-C2 | 30711XXS8 | 10/24/2024  | 6.49460 %                     | 4,471,279.05                  | 24,199.31             | 108,205.46             | 0.00                             | 4,363,073.59               | 132,404.77         | 0.00                                  |
| 2E-C3 | 30711XXU3 | 10/24/2024  | 6.89460 %                     | 4,471,279.05                  | 25,689.73             | 108,205.46             | 0.00                             | 4,363,073.59               | 133,895.19         | 0.00                                  |

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| 2E-C4  | 30711XXW9 | 10/24/2024  | 7.29460 %                     | 4,471,279.05                  | 27,180.16             | 108,205.46             | 0.00                             | 4,363,073.59               | 135,385.62         | 0.00                                  |
| 2E-D1  | 30711XX7  | 10/24/2024  | 6.09460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D2  | 30711XX5  | 10/24/2024  | 6.49460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D3  | 30711XXZ2 | 10/24/2024  | 6.89460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D4  | 30711XYA6 | 10/24/2024  | 7.29460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-D5  | 30711XYB4 | 10/24/2024  | 7.89460 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-F1  | 30711XYC2 | 10/24/2024  | 6.09460 %                     | 4,471,279.05                  | 22,708.88             | 108,205.46             | 0.00                             | 4,363,073.59               | 130,914.34         | 0.00                                  |
| 2E-F2  | 30711XYD0 | 10/24/2024  | 6.49460 %                     | 4,471,279.05                  | 24,199.31             | 108,205.46             | 0.00                             | 4,363,073.59               | 132,404.77         | 0.00                                  |
| 2E-F3  | 30711XYE8 | 10/24/2024  | 6.89460 %                     | 4,471,279.05                  | 25,689.73             | 108,205.46             | 0.00                             | 4,363,073.59               | 133,895.19         | 0.00                                  |
| 2E-F4  | 30711XYF5 | 10/24/2024  | 7.29460 %                     | 4,471,279.05                  | 27,180.16             | 108,205.46             | 0.00                             | 4,363,073.59               | 135,385.62         | 0.00                                  |
| 2E-F5  | 30711XYG3 | 10/24/2024  | 7.89460 %                     | 4,471,279.05                  | 29,415.80             | 108,205.46             | 0.00                             | 4,363,073.59               | 137,621.26         | 0.00                                  |
| 2X-1   | 30711XYH1 | 10/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-2   | 30711XYJ7 | 10/24/2024  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-3   | 30711XYK4 | 10/24/2024  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2X-4   | 30711XYL2 | 10/24/2024  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2Y-1   | 30711XYM0 | 10/24/2024  | 1.80000 %                     | 0.00                          | 6,706.92              | 0.00                   | 0.00                             | 0.00                       | 6,706.92           | 0.00                                  |
| 2Y-2   | 30711XYN8 | 10/24/2024  | 1.40000 %                     | 0.00                          | 5,216.49              | 0.00                   | 0.00                             | 0.00                       | 5,216.49           | 0.00                                  |
| 2Y-3   | 30711XYP3 | 10/24/2024  | 1.00000 %                     | 0.00                          | 3,726.07              | 0.00                   | 0.00                             | 0.00                       | 3,726.07           | 0.00                                  |
| 2Y-4   | 30711XYQ1 | 10/24/2024  | 0.60000 %                     | 0.00                          | 2,235.64              | 0.00                   | 0.00                             | 0.00                       | 2,235.64           | 0.00                                  |
| Totals |           |             |                               | 6,319,724,211.02              | 4,293,039.88          | 68,479,274.02          | 207,206.57                       | 6,251,037,730.44           | 72,772,313.90      | 4,563,398.03                          |

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

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

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

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-Oct-2024  
03-Oct-2024 11:19:39 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 3,301,004,890.01              | 7,953,781.84                     | 17,449,119.54                      | 0.00      | 0.00                     | 25,402,901.38             | 3,275,601,988.64           | 0.16540783                    | 25,402,901.38                |
| 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        | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1M-BH | 89,854,570.52        | 1,452,980.26                  | 455,496.42                       | 997,483.84                         | 0.00      | 0.00                     | 1,452,980.26              | 0.00                       | 0.00000000                    | 1,452,980.26                 |
| 1M-2C | 51,159,561.03        | 51,159,561.03                 | 46,299.31                        | 101,390.07                         | 0.00      | 0.00                     | 147,689.37                | 51,011,871.66              | 0.99711316                    | 147,689.37                   |
| 1M-CH | 91,175,838.97        | 91,175,838.97                 | 82,513.96                        | 180,695.93                         | 0.00      | 0.00                     | 263,209.89                | 90,912,629.08              | 0.99711316                    | 263,209.89                   |
| 1M-2  | 151,995,556.00       | 51,974,837.92                 | 301,881.38                       | 661,084.89                         | 0.00      | 0.00                     | 962,966.26                | 51,011,871.66              | 0.33561423                    | 962,966.26                   |
| 1M-2H | 270,884,980.00       | 92,628,819.23                 | 538,010.38                       | 1,178,179.77                       | 0.00      | 0.00                     | 1,716,190.15              | 90,912,629.08              | 0.33561340                    | 1,716,190.15                 |
| 1B-1  | 27,201,000.00        | 27,201,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 27,201,000.00              | 1.00000000                    | 0.00                         |
| 1B-1H | 75,940,594.00        | 75,940,594.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 75,940,594.00              | 1.00000000                    | 0.00                         |
| 1B-2H | 103,141,594.00       | 100,829,408.96                | 0.00                             | 0.00                               | 0.00      | 38,954.38                | 38,954.38                 | 100,790,454.58             | 0.97720474                    | 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        | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-B2 | 50,417,997.48        | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-B3 | 50,417,997.48        | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |

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-Oct-2024  
03-Oct-2024 11:19:39 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 50,417,997.48        | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-C1 | 51,159,561.03        | 51,159,561.03                 | 46,299.31                        | 101,390.07                         | 0.00      | 0.00                     | 147,689.37                | 51,011,871.66              | 0.99711316                    | 147,689.37                   |
| 1E-C2 | 51,159,561.03        | 51,159,561.03                 | 46,299.31                        | 101,390.07                         | 0.00      | 0.00                     | 147,689.37                | 51,011,871.66              | 0.99711316                    | 147,689.37                   |
| 1E-C3 | 51,159,561.03        | 51,159,561.03                 | 46,299.31                        | 101,390.07                         | 0.00      | 0.00                     | 147,689.37                | 51,011,871.66              | 0.99711316                    | 147,689.37                   |
| 1E-C4 | 51,159,561.03        | 51,159,561.03                 | 46,299.31                        | 101,390.07                         | 0.00      | 0.00                     | 147,689.37                | 51,011,871.66              | 0.99711316                    | 147,689.37                   |
| 1E-D1 | 100,835,994.97       | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-D2 | 100,835,994.97       | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-D3 | 100,835,994.97       | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-D4 | 100,835,994.97       | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-D5 | 100,835,994.97       | 815,276.89                    | 255,582.07                       | 559,694.82                         | 0.00      | 0.00                     | 815,276.89                | 0.00                       | 0.00000000                    | 815,276.89                   |
| 1E-F1 | 101,577,558.52       | 51,974,837.92                 | 301,881.38                       | 661,084.89                         | 0.00      | 0.00                     | 962,966.26                | 51,011,871.66              | 0.50219628                    | 962,966.26                   |
| 1E-F2 | 101,577,558.52       | 51,974,837.92                 | 301,881.38                       | 661,084.89                         | 0.00      | 0.00                     | 962,966.26                | 51,011,871.66              | 0.50219628                    | 962,966.26                   |
| 1E-F3 | 101,577,558.52       | 51,974,837.92                 | 301,881.38                       | 661,084.89                         | 0.00      | 0.00                     | 962,966.26                | 51,011,871.66              | 0.50219628                    | 962,966.26                   |
| 1E-F4 | 101,577,558.52       | 51,974,837.92                 | 301,881.38                       | 661,084.89                         | 0.00      | 0.00                     | 962,966.26                | 51,011,871.66              | 0.50219628                    | 962,966.26                   |
| 1E-F5 | 101,577,558.52       | 51,974,837.92                 | 301,881.38                       | 661,084.89                         | 0.00      | 0.00                     | 962,966.26                | 51,011,871.66              | 0.50219628                    | 962,966.26                   |
| 1X-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1X-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-1  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-2  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-3  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 1Y-4  | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-H  | 12,766,622,601.00    | 1,669,973,269.63              | 3,695,869.20                     | 15,170,300.97                      | 0.00      | 0.00                     | 18,866,170.17             | 1,651,107,099.46           | 0.12932998                    | 18,866,170.17                |
| 2M-1  | 107,666,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-1H | 5,666,942.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2A | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-AH | 102,170,887.67       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2B | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-BH | 102,170,887.67       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2C | 4,495,410.33         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.97056181                    | 108,205.46                   |
| 2M-CH | 102,170,887.67       | 101,622,436.13                | 503,217.65                       | 1,956,056.75                       | 0.00      | 0.00                     | 2,459,274.40              | 99,163,161.73              | 0.97056181                    | 2,459,274.40                 |
| 2M-2  | 13,486,231.00        | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.32352060                    | 108,205.46                   |

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Customer Service - CTSLink  
Computershare Trust Company, N.A.  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
03-Oct-2024 11:19:39 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 306,512,663.00       | 101,622,436.13                | 503,217.65                       | 1,956,056.75                       | 0.00      | 0.00                     | 2,459,274.40              | 99,163,161.73              | 0.32352060                    | 2,459,274.40                 |
| 2B-1  | 2,000,000.00         | 2,000,000.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 2,000,000.00               | 1.00000000                    | 0.00                         |
| 2B-1H | 64,666,436.00        | 64,666,436.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 64,666,436.00              | 1.00000000                    | 0.00                         |
| 2B-2H | 66,666,437.00        | 64,622,430.58                 | 0.00                             | 0.00                               | 0.00      | 168,252.19               | 168,252.19                | 64,454,178.39              | 0.96681601                    | 0.00                         |
| 2A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A1 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A2 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A3 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A4 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B1 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B2 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B3 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B4 | 4,495,410.33         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-C1 | 4,495,410.33         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.97056181                    | 108,205.46                   |
| 2E-C2 | 4,495,410.33         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.97056181                    | 108,205.46                   |
| 2E-C3 | 4,495,410.33         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.97056181                    | 108,205.46                   |
| 2E-C4 | 4,495,410.33         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.97056181                    | 108,205.46                   |
| 2E-D1 | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D2 | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D3 | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D4 | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-D5 | 8,990,820.67         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |

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-Oct-2024  
03-Oct-2024 11:19:39 AM

## Principal Distribution Statement

| Class  | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-F1  | 8,990,820.67         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.48528090                    | 108,205.46                   |
| 2E-F2  | 8,990,820.67         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.48528090                    | 108,205.46                   |
| 2E-F3  | 8,990,820.67         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.48528090                    | 108,205.46                   |
| 2E-F4  | 8,990,820.67         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.48528090                    | 108,205.46                   |
| 2E-F5  | 8,990,820.67         | 4,471,279.05                  | 22,141.04                        | 86,064.42                          | 0.00      | 0.00                     | 108,205.46                | 4,363,073.59               | 0.48528090                    | 108,205.46                   |
| 2X-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2X-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-1   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-2   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-3   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2Y-4   | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| Totals | 36,468,388,695.07    | 6,319,724,211.02              | 18,574,264.07                    | 49,905,010.06                      | 0.00      | 207,206.57               | 68,686,480.59             | 6,251,037,730.44           | 0.17140976                    | 68,479,274.02                |

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

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

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

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
03-Oct-2024 11:19:39 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 166.69059598                  | 0.40164152                       | 0.88112688                         | 0.00000000 | 0.00000000               | 1.28276840                | 165.40782758               | 0.16540783                    | 1.28276840                   |
| 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        | 16.17035445                   | 5.06926262                       | 11.10109183                        | 0.00000000 | 0.00000000               | 16.17035445               | 0.00000000                 | 0.00000000                    | 16.17035445                  |
| 1M-BH | 89,854,570.52        | 16.17035451                   | 5.06926267                       | 11.10109184                        | 0.00000000 | 0.00000000               | 16.17035451               | 0.00000000                 | 0.00000000                    | 16.17035451                  |
| 1M-2C | 51,159,561.03        | 1000.00000000                 | 0.90499819                       | 1.98184011                         | 0.00000000 | 0.00000000               | 2.88683810                | 997.11316190               | 0.99711316                    | 2.88683810                   |
| 1M-CH | 91,175,838.97        | 1000.00000000                 | 0.90499809                       | 1.98184006                         | 0.00000000 | 0.00000000               | 2.88683815                | 997.11316185               | 0.99711316                    | 2.88683815                   |
| 1M-2  | 151,995,556.00       | 341.94972069                  | 1.98611978                       | 4.34936986                         | 0.00000000 | 0.00000000               | 6.33548957                | 335.61423112               | 0.33561423                    | 6.33548957                   |
| 1M-2H | 270,884,980.00       | 341.94889370                  | 1.98612112                       | 4.34937282                         | 0.00000000 | 0.00000000               | 6.33549394                | 335.61339975               | 0.33561340                    | 6.33549394                   |
| 1B-1  | 27,201,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-1H | 75,940,594.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1B-2H | 103,141,594.00       | 977.58241898                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.37767867               | 0.37767867                | 977.20474031               | 0.97720474                    | 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        | 16.17035445                   | 5.06926262                       | 11.10109183                        | 0.00000000 | 0.00000000               | 16.17035445               | 0.00000000                 | 0.00000000                    | 16.17035445                  |
| 1E-B2 | 50,417,997.48        | 16.17035445                   | 5.06926262                       | 11.10109183                        | 0.00000000 | 0.00000000               | 16.17035445               | 0.00000000                 | 0.00000000                    | 16.17035445                  |
| 1E-B3 | 50,417,997.48        | 16.17035445                   | 5.06926262                       | 11.10109183                        | 0.00000000 | 0.00000000               | 16.17035445               | 0.00000000                 | 0.00000000                    | 16.17035445                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 50,417,997.48        | 16.17035445                   | 5.06926262                       | 11.10109183                        | 0.00000000 | 0.00000000               | 16.17035445               | 0.00000000                 | 0.00000000                    | 16.17035445                  |
| 1E-C1 | 51,159,561.03        | 1000.00000000                 | 0.90499819                       | 1.98184011                         | 0.00000000 | 0.00000000               | 2.88683810                | 997.11316190               | 0.99711316                    | 2.88683810                   |
| 1E-C2 | 51,159,561.03        | 1000.00000000                 | 0.90499819                       | 1.98184011                         | 0.00000000 | 0.00000000               | 2.88683810                | 997.11316190               | 0.99711316                    | 2.88683810                   |
| 1E-C3 | 51,159,561.03        | 1000.00000000                 | 0.90499819                       | 1.98184011                         | 0.00000000 | 0.00000000               | 2.88683810                | 997.11316190               | 0.99711316                    | 2.88683810                   |
| 1E-C4 | 51,159,561.03        | 1000.00000000                 | 0.90499819                       | 1.98184011                         | 0.00000000 | 0.00000000               | 2.88683810                | 997.11316190               | 0.99711316                    | 2.88683810                   |
| 1E-D1 | 100,835,994.97       | 8.08517723                    | 2.53463131                       | 5.55054592                         | 0.00000000 | 0.00000000               | 8.08517723                | 0.00000000                 | 0.00000000                    | 8.08517723                   |
| 1E-D2 | 100,835,994.97       | 8.08517723                    | 2.53463131                       | 5.55054592                         | 0.00000000 | 0.00000000               | 8.08517723                | 0.00000000                 | 0.00000000                    | 8.08517723                   |
| 1E-D3 | 100,835,994.97       | 8.08517723                    | 2.53463131                       | 5.55054592                         | 0.00000000 | 0.00000000               | 8.08517723                | 0.00000000                 | 0.00000000                    | 8.08517723                   |
| 1E-D4 | 100,835,994.97       | 8.08517723                    | 2.53463131                       | 5.55054592                         | 0.00000000 | 0.00000000               | 8.08517723                | 0.00000000                 | 0.00000000                    | 8.08517723                   |
| 1E-D5 | 100,835,994.97       | 8.08517723                    | 2.53463131                       | 5.55054592                         | 0.00000000 | 0.00000000               | 8.08517723                | 0.00000000                 | 0.00000000                    | 8.08517723                   |
| 1E-F1 | 101,577,558.52       | 511.67638480                  | 2.97192987                       | 6.50817857                         | 0.00000000 | 0.00000000               | 9.48010834                | 502.19627645               | 0.50219628                    | 9.48010834                   |
| 1E-F2 | 101,577,558.52       | 511.67638480                  | 2.97192987                       | 6.50817857                         | 0.00000000 | 0.00000000               | 9.48010834                | 502.19627645               | 0.50219628                    | 9.48010834                   |
| 1E-F3 | 101,577,558.52       | 511.67638480                  | 2.97192987                       | 6.50817857                         | 0.00000000 | 0.00000000               | 9.48010834                | 502.19627645               | 0.50219628                    | 9.48010834                   |
| 1E-F4 | 101,577,558.52       | 511.67638480                  | 2.97192987                       | 6.50817857                         | 0.00000000 | 0.00000000               | 9.48010834                | 502.19627645               | 0.50219628                    | 9.48010834                   |
| 1E-F5 | 101,577,558.52       | 511.67638480                  | 2.97192987                       | 6.50817857                         | 0.00000000 | 0.00000000               | 9.48010834                | 502.19627645               | 0.50219628                    | 9.48010834                   |
| 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    | 130.80775721                  | 0.28949467                       | 1.18827833                         | 0.00000000 | 0.00000000               | 1.47777300                | 129.32998421               | 0.12932998                    | 1.47777300                   |
| 2M-1  | 107,666,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-1H | 5,666,942.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2A | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-AH | 102,170,887.67       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2B | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-BH | 102,170,887.67       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2C | 4,495,410.33         | 994.63201839                  | 4.92525451                       | 19.14495311                        | 0.00000000 | 0.00000000               | 24.07020762               | 970.56181076               | 0.97056181                    | 24.07020762                  |
| 2M-CH | 102,170,887.67       | 994.63201747                  | 4.92525475                       | 19.14495210                        | 0.00000000 | 0.00000000               | 24.07020685               | 970.56181062               | 0.97056181                    | 24.07020685                  |
| 2M-2  | 13,486,231.00        | 331.54400588                  | 1.64175150                       | 6.38165103                         | 0.00000000 | 0.00000000               | 8.02340254                | 323.52060335               | 0.32352060                    | 8.02340254                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 306,512,663.00       | 331.54400583                  | 1.64175158                       | 6.38165070                         | 0.00000000 | 0.00000000               | 8.02340228                | 323.52060355               | 0.32352060                    | 8.02340228                   |
| 2B-1  | 2,000,000.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-1H | 64,666,436.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-2H | 66,666,437.00        | 969.33979808                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 2.52379154               | 2.52379154                | 966.81600653               | 0.96681601                    | 0.00000000                   |
| 2A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A1 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A2 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A3 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A4 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B1 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B2 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B3 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B4 | 4,495,410.33         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-C1 | 4,495,410.33         | 994.63201839                  | 4.92525451                       | 19.14495311                        | 0.00000000 | 0.00000000               | 24.07020762               | 970.56181076               | 0.97056181                    | 24.07020762                  |
| 2E-C2 | 4,495,410.33         | 994.63201839                  | 4.92525451                       | 19.14495311                        | 0.00000000 | 0.00000000               | 24.07020762               | 970.56181076               | 0.97056181                    | 24.07020762                  |
| 2E-C3 | 4,495,410.33         | 994.63201839                  | 4.92525451                       | 19.14495311                        | 0.00000000 | 0.00000000               | 24.07020762               | 970.56181076               | 0.97056181                    | 24.07020762                  |
| 2E-C4 | 4,495,410.33         | 994.63201839                  | 4.92525451                       | 19.14495311                        | 0.00000000 | 0.00000000               | 24.07020762               | 970.56181076               | 0.97056181                    | 24.07020762                  |
| 2E-D1 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D2 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D3 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D4 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-D5 | 8,990,820.67         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |

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-Oct-2024  
03-Oct-2024 11:19:39 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-F1 | 8,990,820.67         | 497.31600864                  | 2.46262725                       | 9.57247655                         | 0.00000000 | 0.00000000               | 12.03510380               | 485.28090484               | 0.48528090                    | 12.03510380                  |
| 2E-F2 | 8,990,820.67         | 497.31600864                  | 2.46262725                       | 9.57247655                         | 0.00000000 | 0.00000000               | 12.03510380               | 485.28090484               | 0.48528090                    | 12.03510380                  |
| 2E-F3 | 8,990,820.67         | 497.31600864                  | 2.46262725                       | 9.57247655                         | 0.00000000 | 0.00000000               | 12.03510380               | 485.28090484               | 0.48528090                    | 12.03510380                  |
| 2E-F4 | 8,990,820.67         | 497.31600864                  | 2.46262725                       | 9.57247655                         | 0.00000000 | 0.00000000               | 12.03510380               | 485.28090484               | 0.48528090                    | 12.03510380                  |
| 2E-F5 | 8,990,820.67         | 497.31600864                  | 2.46262725                       | 9.57247655                         | 0.00000000 | 0.00000000               | 12.03510380               | 485.28090484               | 0.48528090                    | 12.03510380                  |
| 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.

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-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 3,301,004,890.01                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,275,601,988.64                    |
| 1M-1  | N/A                 | N/A          | 6.04460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2A | N/A                 | N/A          | 7.79460 %                | 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 | 09/25/24 - 10/24/24 | 30           | 7.79460 %                | 815,276.89                             | 5,295.63                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,295.63                    | 0.00                                   | 0.00                                |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 1,452,980.26                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1M-2C | 09/25/24 - 10/24/24 | 30           | 7.79460 %                | 51,159,561.03                          | 332,306.93               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 332,306.93                  | 0.00                                   | 51,011,871.66                       |
| 1M-CH | N/A                 | N/A          | 0.00000 %                | 91,175,838.97                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 90,912,629.08                       |
| 1M-2  | 09/25/24 - 10/24/24 | 30           | 7.79460 %                | 51,974,837.92                          | 337,602.56               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 337,602.56                  | 0.00                                   | 51,011,871.66                       |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 92,628,819.23                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 90,912,629.08                       |
| 1B-1  | 09/25/24 - 10/24/24 | 30           | 9.39460 %                | 27,201,000.00                          | 212,952.10               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 212,952.10                  | 0.00                                   | 27,201,000.00                       |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 75,940,594.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 75,940,594.00                       |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 100,829,408.96                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 100,790,454.58                      |
| 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 | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 815,276.89                             | 1,222.92                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,222.92                    | 0.00                                   | 0.00                                |
| 1B-I2 | 09/25/24 - 10/24/24 | 30           | 1.40000 %                | 815,276.89                             | 951.16                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 951.16                      | 0.00                                   | 0.00                                |
| 1B-I3 | 09/25/24 - 10/24/24 | 30           | 1.00000 %                | 815,276.89                             | 679.40                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 679.40                      | 0.00                                   | 0.00                                |
| 1B-I4 | 09/25/24 - 10/24/24 | 30           | 0.60000 %                | 815,276.89                             | 407.64                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 407.64                      | 0.00                                   | 0.00                                |
| 1C-I1 | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 51,159,561.03                          | 76,739.34                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 76,739.34                   | 0.00                                   | 51,011,871.66                       |
| 1C-I2 | 09/25/24 - 10/24/24 | 30           | 1.40000 %                | 51,159,561.03                          | 59,686.15                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 59,686.15                   | 0.00                                   | 51,011,871.66                       |
| 1C-I3 | 09/25/24 - 10/24/24 | 30           | 1.00000 %                | 51,159,561.03                          | 42,632.97                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 42,632.97                   | 0.00                                   | 51,011,871.66                       |
| 1C-I4 | 09/25/24 - 10/24/24 | 30           | 0.60000 %                | 51,159,561.03                          | 25,579.78                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,579.78                   | 0.00                                   | 51,011,871.66                       |
| 1E-A1 | N/A                 | N/A          | 5.99460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A2 | N/A                 | N/A          | 6.39460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A3 | N/A                 | N/A          | 6.79460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A4 | N/A                 | N/A          | 7.19460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B1 | 09/25/24 - 10/24/24 | 30           | 5.99460 %                | 815,276.89                             | 4,072.72                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,072.72                    | 0.00                                   | 0.00                                |
| 1E-B2 | 09/25/24 - 10/24/24 | 30           | 6.39460 %                | 815,276.89                             | 4,344.47                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,344.47                    | 0.00                                   | 0.00                                |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
03-Oct-2024 11:19:39 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3 | 09/25/24 - 10/24/24 | 30           | 6.79460 %                | 815,276.89                             | 4,616.23                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,616.23                    | 0.00                                   | 0.00                                |
| 1E-B4 | 09/25/24 - 10/24/24 | 30           | 7.19460 %                | 815,276.89                             | 4,887.99                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,887.99                    | 0.00                                   | 0.00                                |
| 1E-C1 | 09/25/24 - 10/24/24 | 30           | 5.99460 %                | 51,159,561.03                          | 255,567.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 255,567.59                  | 0.00                                   | 51,011,871.66                       |
| 1E-C2 | 09/25/24 - 10/24/24 | 30           | 6.39460 %                | 51,159,561.03                          | 272,620.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 272,620.77                  | 0.00                                   | 51,011,871.66                       |
| 1E-C3 | 09/25/24 - 10/24/24 | 30           | 6.79460 %                | 51,159,561.03                          | 289,673.96               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 289,673.96                  | 0.00                                   | 51,011,871.66                       |
| 1E-C4 | 09/25/24 - 10/24/24 | 30           | 7.19460 %                | 51,159,561.03                          | 306,727.15               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 306,727.15                  | 0.00                                   | 51,011,871.66                       |
| 1E-D1 | 09/25/24 - 10/24/24 | 30           | 5.99460 %                | 815,276.89                             | 4,072.72                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,072.72                    | 0.00                                   | 0.00                                |
| 1E-D2 | 09/25/24 - 10/24/24 | 30           | 6.39460 %                | 815,276.89                             | 4,344.47                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,344.47                    | 0.00                                   | 0.00                                |
| 1E-D3 | 09/25/24 - 10/24/24 | 30           | 6.79460 %                | 815,276.89                             | 4,616.23                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,616.23                    | 0.00                                   | 0.00                                |
| 1E-D4 | 09/25/24 - 10/24/24 | 30           | 7.19460 %                | 815,276.89                             | 4,887.99                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,887.99                    | 0.00                                   | 0.00                                |
| 1E-D5 | 09/25/24 - 10/24/24 | 30           | 7.79460 %                | 815,276.89                             | 5,295.63                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,295.63                    | 0.00                                   | 0.00                                |
| 1E-F1 | 09/25/24 - 10/24/24 | 30           | 5.99460 %                | 51,974,837.92                          | 259,640.30               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 259,640.30                  | 0.00                                   | 51,011,871.66                       |
| 1E-F2 | 09/25/24 - 10/24/24 | 30           | 6.39460 %                | 51,974,837.92                          | 276,965.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 276,965.25                  | 0.00                                   | 51,011,871.66                       |
| 1E-F3 | 09/25/24 - 10/24/24 | 30           | 6.79460 %                | 51,974,837.92                          | 294,290.19               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 294,290.19                  | 0.00                                   | 51,011,871.66                       |
| 1E-F4 | 09/25/24 - 10/24/24 | 30           | 7.19460 %                | 51,974,837.92                          | 311,615.14               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 311,615.14                  | 0.00                                   | 51,011,871.66                       |
| 1E-F5 | 09/25/24 - 10/24/24 | 30           | 7.79460 %                | 51,974,837.92                          | 337,602.56               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 337,602.56                  | 0.00                                   | 51,011,871.66                       |
| 1X-1  | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 815,276.89                             | 1,222.92                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,222.92                    | 0.00                                   | 0.00                                |
| 1X-2  | 09/25/24 - 10/24/24 | 30           | 1.40000 %                | 815,276.89                             | 951.16                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 951.16                      | 0.00                                   | 0.00                                |
| 1X-3  | 09/25/24 - 10/24/24 | 30           | 1.00000 %                | 815,276.89                             | 679.40                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 679.40                      | 0.00                                   | 0.00                                |
| 1X-4  | 09/25/24 - 10/24/24 | 30           | 0.60000 %                | 815,276.89                             | 407.64                   | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 407.64                      | 0.00                                   | 0.00                                |
| 1Y-1  | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 51,974,837.93                          | 77,962.26                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 77,962.26                   | 0.00                                   | 51,011,871.66                       |
| 1Y-2  | 09/25/24 - 10/24/24 | 30           | 1.40000 %                | 51,974,837.93                          | 60,637.31                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 60,637.31                   | 0.00                                   | 51,011,871.66                       |
| 1Y-3  | 09/25/24 - 10/24/24 | 30           | 1.00000 %                | 51,974,837.93                          | 43,312.36                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 43,312.36                   | 0.00                                   | 51,011,871.66                       |
| 1Y-4  | 09/25/24 - 10/24/24 | 30           | 0.60000 %                | 51,974,837.93                          | 25,987.42                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,987.42                   | 0.00                                   | 51,011,871.66                       |
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 1,669,973,269.63                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 1,651,107,099.46                    |
| 2M-1  | N/A                 | N/A          | 6.04460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-1H | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2A | N/A                 | N/A          | 7.89460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-AH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2B | N/A                 | N/A          | 7.89460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2M-2C | 09/25/24 - 10/24/24 | 30           | 7.89460 %                | 4,471,279.05                           | 29,415.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 29,415.80                   | 0.00                                   | 4,363,073.59                        |

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-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 101,622,436.13                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 99,163,161.73                       |
| 2M-2  | 09/25/24 - 10/24/24 | 30           | 7.89460 %                | 4,471,279.05                           | 29,415.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 29,415.80                   | 0.00                                   | 4,363,073.59                        |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 101,622,436.13                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 99,163,161.73                       |
| 2B-1  | 09/25/24 - 10/24/24 | 30           | 9.84460 %                | 2,000,000.00                           | 16,407.67                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 16,407.67                   | 0.00                                   | 2,000,000.00                        |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 64,666,436.00                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 64,666,436.00                       |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 64,622,430.58                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 64,454,178.39                       |
| 2A-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2A-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I1 | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I2 | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I3 | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2B-I4 | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2C-I1 | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 4,471,279.05                           | 6,706.92                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,706.92                    | 0.00                                   | 4,363,073.59                        |
| 2C-I2 | 09/25/24 - 10/24/24 | 30           | 1.40000 %                | 4,471,279.05                           | 5,216.49                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,216.49                    | 0.00                                   | 4,363,073.59                        |
| 2C-I3 | 09/25/24 - 10/24/24 | 30           | 1.00000 %                | 4,471,279.05                           | 3,726.07                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,726.07                    | 0.00                                   | 4,363,073.59                        |
| 2C-I4 | 09/25/24 - 10/24/24 | 30           | 0.60000 %                | 4,471,279.05                           | 2,235.64                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,235.64                    | 0.00                                   | 4,363,073.59                        |
| 2E-A1 | N/A                 | N/A          | 6.09460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 6.49460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 6.89460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 7.29460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | N/A                 | N/A          | 6.09460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B2 | N/A                 | N/A          | 6.49460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B3 | N/A                 | N/A          | 6.89460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B4 | N/A                 | N/A          | 7.29460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-C1 | 09/25/24 - 10/24/24 | 30           | 6.09460 %                | 4,471,279.05                           | 22,708.88                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,708.88                   | 0.00                                   | 4,363,073.59                        |
| 2E-C2 | 09/25/24 - 10/24/24 | 30           | 6.49460 %                | 4,471,279.05                           | 24,199.31                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 24,199.31                   | 0.00                                   | 4,363,073.59                        |
| 2E-C3 | 09/25/24 - 10/24/24 | 30           | 6.89460 %                | 4,471,279.05                           | 25,689.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,689.73                   | 0.00                                   | 4,363,073.59                        |
| 2E-C4 | 09/25/24 - 10/24/24 | 30           | 7.29460 %                | 4,471,279.05                           | 27,180.16                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,180.16                   | 0.00                                   | 4,363,073.59                        |
| 2E-D1 | N/A                 | N/A          | 6.09460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D2 | N/A                 | N/A          | 6.49460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
03-Oct-2024 11:19:39 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-D3         | N/A                 | N/A          | 6.89460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D4         | N/A                 | N/A          | 7.29460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-D5         | N/A                 | N/A          | 7.89460 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-F1         | 09/25/24 - 10/24/24 | 30           | 6.09460 %                | 4,471,279.05                           | 22,708.88                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 22,708.88                   | 0.00                                   | 4,363,073.59                        |
| 2E-F2         | 09/25/24 - 10/24/24 | 30           | 6.49460 %                | 4,471,279.05                           | 24,199.31                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 24,199.31                   | 0.00                                   | 4,363,073.59                        |
| 2E-F3         | 09/25/24 - 10/24/24 | 30           | 6.89460 %                | 4,471,279.05                           | 25,689.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,689.73                   | 0.00                                   | 4,363,073.59                        |
| 2E-F4         | 09/25/24 - 10/24/24 | 30           | 7.29460 %                | 4,471,279.05                           | 27,180.16                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 27,180.16                   | 0.00                                   | 4,363,073.59                        |
| 2E-F5         | 09/25/24 - 10/24/24 | 30           | 7.89460 %                | 4,471,279.05                           | 29,415.80                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 29,415.80                   | 0.00                                   | 4,363,073.59                        |
| 2X-1          | N/A                 | N/A          | 1.80000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-2          | N/A                 | N/A          | 1.40000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-3          | N/A                 | N/A          | 1.00000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2X-4          | N/A                 | N/A          | 0.60000 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2Y-1          | 09/25/24 - 10/24/24 | 30           | 1.80000 %                | 4,471,279.05                           | 6,706.92                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,706.92                    | 0.00                                   | 4,363,073.59                        |
| 2Y-2          | 09/25/24 - 10/24/24 | 30           | 1.40000 %                | 4,471,279.05                           | 5,216.49                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,216.49                    | 0.00                                   | 4,363,073.59                        |
| 2Y-3          | 09/25/24 - 10/24/24 | 30           | 1.00000 %                | 4,471,279.05                           | 3,726.07                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,726.07                    | 0.00                                   | 4,363,073.59                        |
| 2Y-4          | 09/25/24 - 10/24/24 | 30           | 0.60000 %                | 4,471,279.05                           | 2,235.64                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,235.64                    | 0.00                                   | 4,363,073.59                        |
| <b>Totals</b> |                     |              |                          |                                        | 4,293,039.88             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 4,293,039.88                | 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-Oct-2024  
03-Oct-2024 11:19:39 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 19,803,186,080.00    | 0.00000 %                | 166.69059598                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 165.40782758                        |
| 1M-1  | 186,170,000.00       | 6.04460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-1H | 9,799,029.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2A | 50,417,997.48        | 7.79460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-AH | 89,854,570.52        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2B | 50,417,997.48        | 7.79460 %                | 16.17035445                            | 0.10503452               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10503452                  | 0.00000000                             | 0.00000000                          |
| 1M-BH | 89,854,570.52        | 0.00000 %                | 16.17035451                            | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2C | 51,159,561.03        | 7.79460 %                | 1000.00000000                          | 6.49550003               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.49550003                  | 0.00000000                             | 997.11316190                        |
| 1M-CH | 91,175,838.97        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 997.11316185                        |
| 1M-2  | 151,995,556.00       | 7.79460 %                | 341.94972069                           | 2.22113441               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.22113441                  | 0.00000000                             | 335.61423112                        |
| 1M-2H | 270,884,980.00       | 0.00000 %                | 341.94889370                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 335.61339975                        |
| 1B-1  | 27,201,000.00        | 9.39460 %                | 1000.00000000                          | 7.82883350               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.82883350                  | 0.00000000                             | 1000.00000000                       |
| 1B-1H | 75,940,594.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-2H | 103,141,594.00       | 0.00000 %                | 977.58241898                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 977.20474031                        |
| 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 %                | 16.17035445                            | 0.02425562               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.02425562                  | 0.00000000                             | 0.00000000                          |
| 1B-I2 | 0.00                 | 1.40000 %                | 16.17035445                            | 0.01886549               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.01886549                  | 0.00000000                             | 0.00000000                          |
| 1B-I3 | 0.00                 | 1.00000 %                | 16.17035445                            | 0.01347535               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.01347535                  | 0.00000000                             | 0.00000000                          |
| 1B-I4 | 0.00                 | 0.60000 %                | 16.17035445                            | 0.00808521               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00808521                  | 0.00000000                             | 0.00000000                          |
| 1C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.49999997               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49999997                  | 0.00000000                             | 997.11316190                        |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666658               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666658                  | 0.00000000                             | 997.11316190                        |
| 1C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333338               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333338                  | 0.00000000                             | 997.11316190                        |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.49999999               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.49999999                  | 0.00000000                             | 997.11316190                        |
| 1E-A1 | 50,417,997.48        | 5.99460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A2 | 50,417,997.48        | 6.39460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A3 | 50,417,997.48        | 6.79460 %                | 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-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 50,417,997.48        | 7.19460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B1 | 50,417,997.48        | 5.99460 %                | 16.17035445                            | 0.08077909               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08077909                  | 0.00000000                             | 0.00000000                          |
| 1E-B2 | 50,417,997.48        | 6.39460 %                | 16.17035445                            | 0.08616903               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08616903                  | 0.00000000                             | 0.00000000                          |
| 1E-B3 | 50,417,997.48        | 6.79460 %                | 16.17035445                            | 0.09155917               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.09155917                  | 0.00000000                             | 0.00000000                          |
| 1E-B4 | 50,417,997.48        | 7.19460 %                | 16.17035445                            | 0.09694931               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.09694931                  | 0.00000000                             | 0.00000000                          |
| 1E-C1 | 51,159,561.03        | 5.99460 %                | 1000.00000000                          | 4.99550006               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 4.99550006                  | 0.00000000                             | 997.11316190                        |
| 1E-C2 | 51,159,561.03        | 6.39460 %                | 1000.00000000                          | 5.32883325               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.32883325                  | 0.00000000                             | 997.11316190                        |
| 1E-C3 | 51,159,561.03        | 6.79460 %                | 1000.00000000                          | 5.66216664               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.66216664                  | 0.00000000                             | 997.11316190                        |
| 1E-C4 | 51,159,561.03        | 7.19460 %                | 1000.00000000                          | 5.99550004               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.99550004                  | 0.00000000                             | 997.11316190                        |
| 1E-D1 | 100,835,994.97       | 5.99460 %                | 8.08517723                             | 0.04038955               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04038955                  | 0.00000000                             | 0.00000000                          |
| 1E-D2 | 100,835,994.97       | 6.39460 %                | 8.08517723                             | 0.04308452               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04308452                  | 0.00000000                             | 0.00000000                          |
| 1E-D3 | 100,835,994.97       | 6.79460 %                | 8.08517723                             | 0.04577958               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04577958                  | 0.00000000                             | 0.00000000                          |
| 1E-D4 | 100,835,994.97       | 7.19460 %                | 8.08517723                             | 0.04847465               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04847465                  | 0.00000000                             | 0.00000000                          |
| 1E-D5 | 100,835,994.97       | 7.79460 %                | 8.08517723                             | 0.05251726               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.05251726                  | 0.00000000                             | 0.00000000                          |
| 1E-F1 | 101,577,558.52       | 5.99460 %                | 511.67638480                           | 2.55607935               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.55607935                  | 0.00000000                             | 502.19627645                        |
| 1E-F2 | 101,577,558.52       | 6.39460 %                | 511.67638480                           | 2.72663819               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.72663819                  | 0.00000000                             | 502.19627645                        |
| 1E-F3 | 101,577,558.52       | 6.79460 %                | 511.67638480                           | 2.89719692               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.89719692                  | 0.00000000                             | 502.19627645                        |
| 1E-F4 | 101,577,558.52       | 7.19460 %                | 511.67638480                           | 3.06775576               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.06775576                  | 0.00000000                             | 502.19627645                        |
| 1E-F5 | 101,577,558.52       | 7.79460 %                | 511.67638480                           | 3.32359396               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.32359396                  | 0.00000000                             | 502.19627645                        |
| 1X-1  | 0.00                 | 1.80000 %                | 8.08517723                             | 0.01212781               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.01212781                  | 0.00000000                             | 0.00000000                          |
| 1X-2  | 0.00                 | 1.40000 %                | 8.08517723                             | 0.00943274               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00943274                  | 0.00000000                             | 0.00000000                          |
| 1X-3  | 0.00                 | 1.00000 %                | 8.08517723                             | 0.00673767               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00673767                  | 0.00000000                             | 0.00000000                          |
| 1X-4  | 0.00                 | 0.60000 %                | 8.08517723                             | 0.00404260               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00404260                  | 0.00000000                             | 0.00000000                          |
| 1Y-1  | 0.00                 | 1.80000 %                | 511.67638490                           | 0.76751461               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.76751461                  | 0.00000000                             | 502.19627645                        |
| 1Y-2  | 0.00                 | 1.40000 %                | 511.67638490                           | 0.59695577               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.59695577                  | 0.00000000                             | 502.19627645                        |
| 1Y-3  | 0.00                 | 1.00000 %                | 511.67638490                           | 0.42639694               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.42639694                  | 0.00000000                             | 502.19627645                        |
| 1Y-4  | 0.00                 | 0.60000 %                | 511.67638490                           | 0.25583820               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.25583820                  | 0.00000000                             | 502.19627645                        |
| 2A-H  | 12,766,622,601.00    | 0.00000 %                | 130.80775721                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 129.32998421                        |
| 2M-1  | 107,666,000.00       | 6.04460 %                | 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-Oct-2024  
03-Oct-2024 11:19:39 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-1H | 5,666,942.00         | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 4,495,410.33         | 7.89460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 102,170,887.67       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 4,495,410.33         | 7.89460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-BH | 102,170,887.67       | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2C | 4,495,410.33         | 7.89460 %                | 994.63201839                           | 6.54351835               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.54351835                  | 0.00000000                             | 970.56181076                        |
| 2M-CH | 102,170,887.67       | 0.00000 %                | 994.63201747                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 970.56181062                        |
| 2M-2  | 13,486,231.00        | 7.89460 %                | 331.54400588                           | 2.18117278               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.18117278                  | 0.00000000                             | 323.52060335                        |
| 2M-2H | 306,512,663.00       | 0.00000 %                | 331.54400583                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 323.52060355                        |
| 2B-1  | 2,000,000.00         | 9.84460 %                | 1000.00000000                          | 8.20383500               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 8.20383500                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 64,666,436.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-2H | 66,666,437.00        | 0.00000 %                | 969.33979808                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 966.81600653                        |
| 2A-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I1 | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I2 | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I3 | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I4 | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2C-I1 | 0.00                 | 1.80000 %                | 994.63201839                           | 1.49194834               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.49194834                  | 0.00000000                             | 970.56181076                        |
| 2C-I2 | 0.00                 | 1.40000 %                | 994.63201839                           | 1.16040353               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16040353                  | 0.00000000                             | 970.56181076                        |
| 2C-I3 | 0.00                 | 1.00000 %                | 994.63201839                           | 0.82886093               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.82886093                  | 0.00000000                             | 970.56181076                        |
| 2C-I4 | 0.00                 | 0.60000 %                | 994.63201839                           | 0.49731611               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.49731611                  | 0.00000000                             | 970.56181076                        |
| 2E-A1 | 4,495,410.33         | 6.09460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 4,495,410.33         | 6.49460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 4,495,410.33         | 6.89460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A4 | 4,495,410.33         | 7.29460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 4,495,410.33         | 6.09460 %                | 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-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B2 | 4,495,410.33         | 6.49460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B3 | 4,495,410.33         | 6.89460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B4 | 4,495,410.33         | 7.29460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-C1 | 4,495,410.33         | 6.09460 %                | 994.63201839                           | 5.05157001               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.05157001                  | 0.00000000                             | 970.56181076                        |
| 2E-C2 | 4,495,410.33         | 6.49460 %                | 994.63201839                           | 5.38311483               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.38311483                  | 0.00000000                             | 970.56181076                        |
| 2E-C3 | 4,495,410.33         | 6.89460 %                | 994.63201839                           | 5.71465742               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.71465742                  | 0.00000000                             | 970.56181076                        |
| 2E-C4 | 4,495,410.33         | 7.29460 %                | 994.63201839                           | 6.04620224               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.04620224                  | 0.00000000                             | 970.56181076                        |
| 2E-D1 | 8,990,820.67         | 6.09460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D2 | 8,990,820.67         | 6.49460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D3 | 8,990,820.67         | 6.89460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D4 | 8,990,820.67         | 7.29460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-D5 | 8,990,820.67         | 7.89460 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-F1 | 8,990,820.67         | 6.09460 %                | 497.31600864                           | 2.52578500               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.52578500                  | 0.00000000                             | 485.28090484                        |
| 2E-F2 | 8,990,820.67         | 6.49460 %                | 497.31600864                           | 2.69155741               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.69155741                  | 0.00000000                             | 485.28090484                        |
| 2E-F3 | 8,990,820.67         | 6.89460 %                | 497.31600864                           | 2.85732871               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.85732871                  | 0.00000000                             | 485.28090484                        |
| 2E-F4 | 8,990,820.67         | 7.29460 %                | 497.31600864                           | 3.02310112               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.02310112                  | 0.00000000                             | 485.28090484                        |
| 2E-F5 | 8,990,820.67         | 7.89460 %                | 497.31600864                           | 3.27175917               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.27175917                  | 0.00000000                             | 485.28090484                        |
| 2X-1  | 0.00                 | 1.80000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-2  | 0.00                 | 1.40000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-3  | 0.00                 | 1.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2X-4  | 0.00                 | 0.60000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2Y-1  | 0.00                 | 1.80000 %                | 497.31600864                           | 0.74597417               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.74597417                  | 0.00000000                             | 485.28090484                        |
| 2Y-2  | 0.00                 | 1.40000 %                | 497.31600864                           | 0.58020176               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.58020176                  | 0.00000000                             | 485.28090484                        |
| 2Y-3  | 0.00                 | 1.00000 %                | 497.31600864                           | 0.41443047               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41443047                  | 0.00000000                             | 485.28090484                        |
| 2Y-4  | 0.00                 | 0.60000 %                | 497.31600864                           | 0.24865806               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.24865806                  | 0.00000000                             | 485.28090484                        |

(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-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 1,893,923.08 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (207,206.57) |
| Total Deposits                                  | 1,686,716.51 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 1,667,549.85 |
| Total Withdrawals (Pool Distribution Amount)    | 1,686,716.51 |
| Ending Balance                                  | 0.00         |

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

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

\*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Additional Reporting - Deal Level

| Informational Reporting |           |
|-------------------------|-----------|
| Adjusted SOFR           | 5.394600% |

## Additional Reporting - Group Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| <b>Group 1</b>                                              |                   |
| Total Principal Reduction Current                           | 28,121,012.17     |
| Total Principal Reduction Cumulative                        | 17,006,860,295.72 |
| Scheduled Principal Current                                 | 8,793,673.60      |
| Scheduled Principal Cumulative                              | 1,404,726,950.76  |
| Unscheduled Principal Current                               | 19,288,384.19     |
| Unscheduled Principal Cumulative                            | 15,599,782,204.80 |
| Senior Reduction Amount                                     | 25,402,901.38     |
| Subordinate Reduction Amount                                | 2,679,156.41      |
| Calculated Tranche Write-Down Amount                        | 38,954.38         |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 62,932.20         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 45,881.14         |
| <b>Group 2</b>                                              |                   |
| Total Principal Reduction Current                           | 21,601,902.22     |
| Total Principal Reduction Cumulative                        | 11,447,533,362.50 |
| Scheduled Principal Current                                 | 4,221,227.89      |
| Scheduled Principal Cumulative                              | 832,203,226.24    |
| Unscheduled Principal Current                               | 17,212,422.14     |
| Unscheduled Principal Cumulative                            | 10,613,118,375.93 |
| Senior Reduction Amount                                     | 18,866,170.17     |
| Subordinate Reduction Amount                                | 2,567,479.86      |
| Calculated Tranche Write-Down Amount                        | 168,252.19        |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 66,332.67         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 34,978.74         |

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## Credit-Linked Notes

### Series 2017-C07



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## Additional Reporting - Group Level

| Informational Reporting                  |                   |
|------------------------------------------|-------------------|
| <b>Group 1</b>                           |                   |
| At Issuance Loan Count                   | 88483             |
| Period Beginning Loan Count              | 21938             |
| Period Reference Pool Removal Loan Count | 118               |
| Period Ending Loan Count                 | 21820             |
| UPB at Origination                       | 20,922,895,000.00 |
| UPB at Issuance                          | 20,628,318,833.65 |
| UPB Actual Current                       | 3,621,458,537.93  |
| Period PIF Loan Count Current            | 117               |
| PIF Loan Count Cumulative                | 66468             |
| Period PIF Loan UPB Current              | 16,826,682.67     |
| PIF Loan UPB Cumulative                  | 15,082,845,137.68 |
| Period Partial Prepayment Amount         | 2,498,681.26      |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 108               |
| Repurchase Prior Credit Event UPB Curr   | 0.00              |
| Repurchase Prior Credit Event UPB Cum    | 20,270,014.18     |
| Credit Event Amount Current              | 70,222.58         |
| Credit Event Amount Cumulative           | 13,863,409.17     |
| Total Active Modified Loan Count         | 447               |
| Total Active Modified Loan UPB           | 113,808,272.55    |
| <b>Group 2</b>                           |                   |
| At Issuance Loan Count                   | 56296             |
| Period Beginning Loan Count              | 11727             |
| Period Reference Pool Removal Loan Count | 98                |
| Period Ending Loan Count                 | 11629             |
| UPB at Origination                       | 13,475,810,000.00 |
| UPB at Issuance                          | 13,333,287,311.68 |
| UPB Actual Current                       | 1,885,753,949.18  |
| Period PIF Loan Count Current            | 95                |
| PIF Loan Count Cumulative                | 44443             |
| Period PIF Loan UPB Current              | 15,573,567.07     |
| PIF Loan UPB Cumulative                  | 10,399,692,419.96 |
| Period Partial Prepayment Amount         | 885,464.17        |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Additional Reporting - Group Level

| Informational Reporting               |                |
|---------------------------------------|----------------|
| <b>Group 2</b>                        |                |
| Repurchase Prior Credit Event UPB Cum | 16,036,170.45  |
| Credit Event Amount Current           | 972,344.26     |
| Credit Event Amount Cumulative        | 26,687,201.17  |
| Total Active Modified Loan Count      | 435            |
| Total Active Modified Loan UPB        | 105,995,911.50 |
| Structural Reporting                  |                |
| <b>Group 1</b>                        |                |
| Senior Percentage                     | 90.448909%     |
| Subordinate Percentage                | 9.551091%      |
| Minimum Credit Enhancement Test Pass? | YES            |
| Delinquency Test Pass?                | YES            |
| Overcollateralization                 | 0.00           |
| <b>Group 2</b>                        |                |
| Senior Percentage                     | 87.554363%     |
| Subordinate Percentage                | 12.445637%     |
| Minimum Credit Enhancement Test Pass? | YES            |
| Delinquency Test Pass?                | YES            |
| Overcollateralization                 | 0.00           |

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## Reference Tranche Performance - Deal Level

| Class | Tranche                      |                            | Credit Support |                  |               |
|-------|------------------------------|----------------------------|----------------|------------------|---------------|
|       | Calculated Write-down Amount | Calculated Write-up Amount | Original       | Beginning Period | Ending Period |
| 1A-H  | 0.00                         | 0.00                       | 4.000000 %     | 9.550000 %       | 9.550000 %    |
| 1M-1  | 0.00                         | 0.00                       | 3.050000 %     | 9.550000 %       | 9.550000 %    |
| 1M-1H | 0.00                         | 0.00                       | 3.050000 %     | 9.550000 %       | 9.550000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.370000 %     | 9.550000 %       | 9.550000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.690000 %     | 9.490000 %       | 9.550000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 5.590000 %       | 5.630000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 5.590000 %       | 5.630000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 5.590000 %       | 5.630000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 2.760000 %       | 2.780000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 2.760000 %       | 2.780000 %    |
| 1B-2H | 38,954.38                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 4.250000 %     | 12.450000 %      | 12.440000 %   |
| 2M-1  | 0.00                         | 0.00                       | 3.400000 %     | 12.450000 %      | 12.440000 %   |
| 2M-1H | 0.00                         | 0.00                       | 3.400000 %     | 12.450000 %      | 12.440000 %   |
| 2M-2A | 0.00                         | 0.00                       | 2.600000 %     | 12.450000 %      | 12.440000 %   |
| 2M-2B | 0.00                         | 0.00                       | 1.800000 %     | 12.450000 %      | 12.440000 %   |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 6.880000 %       | 6.950000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 3.390000 %       | 3.420000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 3.390000 %       | 3.420000 %    |
| 2B-2H | 168,252.19                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

Group 2

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

| Original | Current |
|----------|---------|
| 0        | 0       |
| 0.00     | 0.00    |
| 0.00     | 0.00    |

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Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 509          | 91,911,218.93  | 1.521720 % | 1.668925 % |
| 60 Days     | 160          | 30,014,395.48  | 0.478340 % | 0.545002 % |
| 90 Days     | 60           | 12,341,598.18  | 0.179378 % | 0.224099 % |
| 120 Days    | 38           | 7,557,602.92   | 0.113606 % | 0.137231 % |
| 150 Days    | 23           | 5,356,496.13   | 0.068761 % | 0.097263 % |
| 180+ Days   | 165          | 37,215,560.53  | 0.493288 % | 0.675760 % |
| Totals      | 955          | 184,396,872.17 | 2.855093 % | 3.348280 % |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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## Delinquency Status By Group

| Delinquency Group 1 |              |               |            |            |
|---------------------|--------------|---------------|------------|------------|
| No. of Days         | No. of Loans | UPB           | % of Loans | UPB %      |
| 30 Days             | 252          | 47,675,885.40 | 1.154904 % | 1.316483 % |
| 60 Days             | 85           | 15,458,715.50 | 0.389551 % | 0.426864 % |
| 90 Days             | 29           | 6,577,223.25  | 0.132906 % | 0.181618 % |
| 120 Days            | 22           | 4,240,702.98  | 0.100825 % | 0.117099 % |
| 150 Days            | 14           | 3,058,599.87  | 0.064161 % | 0.084458 % |
| 180+ Days           | 87           | 18,982,819.68 | 0.398717 % | 0.524176 % |
| Totals              | 489          | 95,993,946.68 | 2.241063 % | 2.650698 % |

| Delinquency Group 2 |              |               |            |            |
|---------------------|--------------|---------------|------------|------------|
| No. of Days         | No. of Loans | UPB           | % of Loans | UPB %      |
| 30 Days             | 257          | 44,235,333.53 | 2.209992 % | 2.345764 % |
| 60 Days             | 75           | 14,555,679.98 | 0.644939 % | 0.771876 % |
| 90 Days             | 31           | 5,764,374.93  | 0.266575 % | 0.305680 % |
| 120 Days            | 16           | 3,316,899.94  | 0.137587 % | 0.175893 % |
| 150 Days            | 9            | 2,297,896.26  | 0.077393 % | 0.121856 % |
| 180+ Days           | 78           | 18,232,740.85 | 0.670737 % | 0.966867 % |
| Totals              | 466          | 88,402,925.49 | 4.007223 % | 4.687935 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Summary

| Group   | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|----------------|---------------|------------------------|-----------------|
| Group 1 | 187            | 52,651,986.43 | 62,932.20              | 0.119525        |
| Group 2 | 229            | 61,165,660.14 | 66,332.67              | 0.108448        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044805274  | 295,058.86  | 353.75                 | 0.119891        |
| Group 1 | 0044805914  | 444,746.16  | 694.92                 | 0.156251        |
| Group 1 | 0044806054  | 148,827.25  | 217.04                 | 0.145834        |
| Group 1 | 0044806072  | 154,591.59  | 193.24                 | 0.125000        |
| Group 1 | 0044806448  | 286,212.81  | 417.39                 | 0.145832        |
| Group 1 | 0044806745  | 191,138.79  | 119.46                 | 0.062499        |
| Group 1 | 0044806911  | 282,293.04  | 58.81                  | 0.020833        |
| Group 1 | 0044806948  | 402,328.01  | 293.36                 | 0.072916        |
| Group 1 | 0044806960  | 166,706.39  | 86.83                  | 0.052086        |
| Group 1 | 0044807099  | 79,535.82   | 8.28                   | 0.010410        |
| Group 1 | 0044807768  | 275,841.53  | 344.80                 | 0.124999        |
| Group 1 | 0044808483  | 971,241.34  | 1,112.88               | 0.114583        |
| Group 1 | 0044811411  | 484,406.63  | 369.86                 | 0.076353        |
| Group 1 | 0044812987  | 201,387.68  | 0.24                   | 0.000119        |
| Group 1 | 0044813124  | 391,926.50  | 694.04                 | 0.177084        |
| Group 1 | 0044813191  | 547,943.82  | 856.16                 | 0.156250        |
| Group 1 | 0044813307  | 291,052.34  | 256.72                 | 0.088204        |
| Group 1 | 0044813559  | 67,643.98   | 98.65                  | 0.145837        |
| Group 1 | 0044813561  | 179,302.29  | 50.31                  | 0.028059        |
| Group 1 | 0044813829  | 616,290.59  | 720.47                 | 0.116904        |
| Group 1 | 0044814163  | 336,169.80  | 352.33                 | 0.104807        |
| Group 1 | 0044814207  | 218,962.81  | 228.09                 | 0.104168        |
| Group 1 | 0044814635  | 158,304.34  | 7.58                   | 0.004788        |
| Group 1 | 0044814850  | 215,858.35  | 157.40                 | 0.072918        |

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## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044815627  | 180,890.27  | 150.74                 | 0.083332        |
| Group 1 | 0044815760  | 349,264.44  | 327.44                 | 0.093751        |
| Group 1 | 0044816052  | 286,249.17  | 298.18                 | 0.104168        |
| Group 1 | 0044816392  | 230,632.24  | 312.31                 | 0.135415        |
| Group 1 | 0044816534  | 382,138.96  | 159.22                 | 0.041665        |
| Group 1 | 0044817798  | 363,669.87  | 7.72                   | 0.002123        |
| Group 1 | 0044817836  | 359,874.82  | 466.78                 | 0.129706        |
| Group 1 | 0044818208  | 179,654.50  | 318.14                 | 0.177084        |
| Group 1 | 0044818277  | 233,296.30  | 388.83                 | 0.166668        |
| Group 1 | 0044818389  | 387,235.75  | 282.36                 | 0.072917        |
| Group 1 | 0044818961  | 405,669.49  | 380.32                 | 0.093751        |
| Group 1 | 0044819609  | 326,801.61  | 442.54                 | 0.135415        |
| Group 1 | 0044819660  | 509,732.06  | 424.78                 | 0.083334        |
| Group 1 | 0044819897  | 359,018.89  | 261.78                 | 0.072915        |
| Group 1 | 0044820223  | 70,703.90   | 154.66                 | 0.218743        |
| Group 1 | 0044821226  | 154,839.23  | 164.60                 | 0.106304        |
| Group 1 | 0044822792  | 454,305.44  | 757.18                 | 0.166668        |
| Group 1 | 0044822833  | 320,460.84  | 534.10                 | 0.166666        |
| Group 1 | 0044824735  | 236,427.75  | 172.40                 | 0.072919        |
| Group 1 | 0044824753  | 307,218.75  | 224.01                 | 0.072915        |
| Group 1 | 0044825421  | 300,512.56  | 313.03                 | 0.104165        |
| Group 1 | 0044825659  | 442,029.13  | 455.77                 | 0.103109        |
| Group 1 | 0044826299  | 634,485.45  | 991.38                 | 0.156249        |
| Group 1 | 0044826309  | 390,188.81  | 406.45                 | 0.104168        |
| Group 1 | 0044826428  | 272,585.17  | 198.76                 | 0.072917        |
| Group 1 | 0044826791  | 145,681.18  | 273.15                 | 0.187498        |
| Group 1 | 0044827108  | 331,133.84  | 448.41                 | 0.135417        |
| Group 1 | 0044827115  | 274,283.73  | 330.06                 | 0.120335        |
| Group 1 | 0044827171  | 202,093.47  | 168.41                 | 0.083333        |
| Group 1 | 0044827499  | 636,716.39  | 862.22                 | 0.135417        |
| Group 1 | 0044827509  | 61,384.61   | 102.31                 | 0.166670        |
| Group 1 | 0044827806  | 153,773.65  | 112.13                 | 0.072919        |
| Group 1 | 0044828502  | 167,236.23  | 261.31                 | 0.156252        |
| Group 1 | 0044828810  | 238,665.24  | 323.19                 | 0.135416        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044828911  | 311,540.36  | 486.78                 | 0.156249        |
| Group 1 | 0044828949  | 236,601.12  | 345.04                 | 0.145832        |
| Group 1 | 0044829512  | 196,401.35  | 225.04                 | 0.114582        |
| Group 1 | 0044830027  | 328,984.31  | 118.71                 | 0.036084        |
| Group 1 | 0044830603  | 306,380.10  | 446.80                 | 0.145832        |
| Group 1 | 0044830936  | 317,631.42  | 231.61                 | 0.072918        |
| Group 1 | 0044831214  | 128,779.67  | 53.66                  | 0.041668        |
| Group 1 | 0044831220  | 95,966.30   | 25.57                  | 0.026645        |
| Group 1 | 0044831561  | 295,508.99  | 369.39                 | 0.125001        |
| Group 1 | 0044832141  | 311,042.07  | 194.40                 | 0.062500        |
| Group 1 | 0044832707  | 280,215.44  | 496.21                 | 0.177082        |
| Group 1 | 0044832889  | 155,119.32  | 242.37                 | 0.156247        |
| Group 1 | 0044833032  | 206,582.89  | 177.51                 | 0.085927        |
| Group 1 | 0044834072  | 310,735.77  | 420.79                 | 0.135417        |
| Group 1 | 0044834537  | 400,528.58  | 584.10                 | 0.145832        |
| Group 1 | 0044835751  | 112,458.26  | 152.29                 | 0.135419        |
| Group 1 | 0044836184  | 63,749.49   | 119.53                 | 0.187500        |
| Group 1 | 0044836266  | 120,178.16  | 133.10                 | 0.110752        |
| Group 1 | 0044837128  | 220,981.50  | 299.25                 | 0.135419        |
| Group 1 | 0044837217  | 154,668.01  | 209.45                 | 0.135419        |
| Group 1 | 0044837378  | 211,127.68  | 372.11                 | 0.176249        |
| Group 1 | 0044838036  | 304,605.80  | 444.22                 | 0.145834        |
| Group 1 | 0044838535  | 311,965.29  | 338.89                 | 0.108631        |
| Group 1 | 0044838642  | 345,706.32  | 540.17                 | 0.156251        |
| Group 1 | 0044839116  | 244,154.21  | 381.49                 | 0.156250        |
| Group 1 | 0044839349  | 150,694.36  | 114.53                 | 0.076002        |
| Group 1 | 0044839657  | 342,857.93  | 401.92                 | 0.117226        |
| Group 1 | 0044839660  | 232,411.28  | 459.98                 | 0.197916        |
| Group 1 | 0044839829  | 71,131.25   | 119.20                 | 0.167578        |
| Group 1 | 0044839996  | 393,047.98  | 573.19                 | 0.145832        |
| Group 1 | 0044840174  | 402,590.21  | 670.98                 | 0.166666        |
| Group 1 | 0044840298  | 162,489.29  | 169.26                 | 0.104167        |
| Group 1 | 0044840478  | 127,996.04  | 300.66                 | 0.234898        |
| Group 1 | 0044840589  | 130,215.79  | 147.42                 | 0.113212        |

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## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044841548  | 262,772.97  | 311.21                 | 0.118433        |
| Group 1 | 0044841572  | 492,845.18  | 1,078.10               | 0.218750        |
| Group 1 | 0044842579  | 297,108.92  | 302.17                 | 0.101703        |
| Group 1 | 0044842682  | 443,465.16  | 554.33                 | 0.125000        |
| Group 1 | 0044845082  | 75,853.22   | 94.82                  | 0.125005        |
| Group 1 | 0044845787  | 389,269.78  | 814.26                 | 0.209176        |
| Group 1 | 0044847282  | 460,358.65  | 623.40                 | 0.135416        |
| Group 1 | 0044848866  | 177,280.46  | 202.45                 | 0.114198        |
| Group 1 | 0044849263  | 296,906.89  | 296.98                 | 0.100025        |
| Group 1 | 0044849348  | 95,230.71   | 99.20                  | 0.104168        |
| Group 1 | 0044849480  | 391,665.02  | 407.98                 | 0.104166        |
| Group 1 | 0044849965  | 380,723.19  | 118.98                 | 0.031251        |
| Group 1 | 0044850019  | 506,287.50  | 738.72                 | 0.145909        |
| Group 1 | 0044850962  | 220,794.92  | 184.00                 | 0.083335        |
| Group 1 | 0044851303  | 112,712.39  | 176.11                 | 0.156247        |
| Group 1 | 0044851394  | 91,398.48   | 142.05                 | 0.155418        |
| Group 1 | 0044851511  | 233,821.22  | 172.45                 | 0.073753        |
| Group 1 | 0044851529  | 375,953.98  | 704.91                 | 0.187499        |
| Group 1 | 0044851626  | 105,814.48  | 186.50                 | 0.176252        |
| Group 1 | 0044851808  | 151,049.65  | 225.52                 | 0.149302        |
| Group 1 | 0044851940  | 109,285.67  | 121.51                 | 0.111186        |
| Group 1 | 0044852769  | 269,475.67  | 336.84                 | 0.124998        |
| Group 1 | 0044852811  | 170,579.72  | 355.37                 | 0.208331        |
| Group 1 | 0044853799  | 200,847.81  | 292.90                 | 0.145832        |
| Group 1 | 0044853950  | 266,299.81  | 388.35                 | 0.145832        |
| Group 1 | 0044853969  | 296,621.79  | 522.80                 | 0.176251        |
| Group 1 | 0044854061  | 375,431.01  | 625.72                 | 0.166667        |
| Group 1 | 0044855303  | 135,002.29  | 42.19                  | 0.031251        |
| Group 1 | 0044855371  | 218,655.87  | 91.11                  | 0.041668        |
| Group 1 | 0044855740  | 248,761.60  | 388.69                 | 0.156250        |
| Group 1 | 0044856091  | 213,997.01  | 312.08                 | 0.145834        |
| Group 1 | 0044856316  | 281,259.15  | 216.80                 | 0.077082        |
| Group 1 | 0044856837  | 111,537.73  | 11.62                  | 0.010418        |
| Group 1 | 0044857022  | 166,216.54  | 258.33                 | 0.155418        |

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## Credit-Linked Notes

### Series 2017-C07



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044857956  | 252,248.17  | 289.03                 | 0.114582        |
| Group 1 | 0044858421  | 215,711.12  | 247.17                 | 0.114584        |
| Group 1 | 0044858907  | 161,804.77  | 219.11                 | 0.135416        |
| Group 1 | 0044860921  | 371,073.69  | 309.23                 | 0.083334        |
| Group 1 | 0044861358  | 278,758.94  | 493.64                 | 0.177085        |
| Group 1 | 0044861394  | 325,184.61  | 268.74                 | 0.082642        |
| Group 1 | 0044861837  | 232,546.37  | 218.01                 | 0.093749        |
| Group 1 | 0044862118  | 614,654.34  | 832.34                 | 0.135416        |
| Group 1 | 0044864005  | 200,606.32  | 210.71                 | 0.105037        |
| Group 1 | 0044866952  | 383,247.40  | 159.69                 | 0.041668        |
| Group 1 | 0044867497  | 268,161.95  | 279.34                 | 0.104168        |
| Group 1 | 0044867842  | 133,189.05  | 30.52                  | 0.022915        |
| Group 1 | 0044869452  | 99,850.66   | 166.42                 | 0.166669        |
| Group 1 | 0044869954  | 419,317.77  | 107.45                 | 0.025625        |
| Group 1 | 0044870081  | 394,391.30  | 82.16                  | 0.020832        |
| Group 1 | 0044870673  | 550,167.25  | 534.79                 | 0.097205        |
| Group 1 | 0044872567  | 432,129.10  | 495.15                 | 0.114584        |
| Group 1 | 0044872600  | 433,188.82  | 586.61                 | 0.135417        |
| Group 1 | 0044874465  | 473,627.33  | 736.10                 | 0.155418        |
| Group 1 | 0044874522  | 177,156.28  | 184.54                 | 0.104168        |
| Group 1 | 0044874812  | 414,935.05  | 518.03                 | 0.124846        |
| Group 1 | 0044874903  | 149,952.71  | 281.16                 | 0.187499        |
| Group 1 | 0044875036  | 79,793.70   | 108.05                 | 0.135412        |
| Group 1 | 0044875467  | 513,086.45  | 694.80                 | 0.135416        |
| Group 1 | 0044875996  | 581,154.41  | 605.37                 | 0.104167        |
| Group 1 | 0044877109  | 252,823.29  | 447.71                 | 0.177084        |
| Group 1 | 0044877322  | 528,302.36  | 770.44                 | 0.145833        |
| Group 1 | 0044877340  | 169,136.21  | 146.97                 | 0.086894        |
| Group 1 | 0044878110  | 368,057.86  | 460.07                 | 0.124999        |
| Group 1 | 0044878458  | 188,494.94  | 317.03                 | 0.168190        |
| Group 1 | 0044879698  | 98,428.62   | 10.25                  | 0.010414        |
| Group 1 | 0044881228  | 327,617.76  | 577.43                 | 0.176251        |
| Group 1 | 0044881278  | 196,819.80  | 307.53                 | 0.156250        |
| Group 1 | 0044881784  | 161,164.92  | 33.58                  | 0.020836        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044882773  | 879,186.70  | 1,465.31               | 0.166667        |
| Group 1 | 0044883436  | 280,881.52  | 351.10                 | 0.124999        |
| Group 1 | 0044883504  | 132,574.11  | 96.67                  | 0.072918        |
| Group 1 | 0044884377  | 258,089.19  | 107.54                 | 0.041668        |
| Group 1 | 0044884394  | 335,087.22  | 523.57                 | 0.156249        |
| Group 1 | 0044885516  | 133,769.06  | 245.17                 | 0.183279        |
| Group 1 | 0044886172  | 189,429.18  | 315.72                 | 0.166669        |
| Group 1 | 0044886499  | 555,873.27  | 868.55                 | 0.156250        |
| Group 1 | 0044887098  | 387,359.15  | 645.60                 | 0.166667        |
| Group 1 | 0044887309  | 404,099.75  | 631.41                 | 0.156251        |
| Group 1 | 0044887752  | 175,522.79  | 36.57                  | 0.020835        |
| Group 1 | 0044888343  | 157,694.03  | 32.85                  | 0.020831        |
| Group 1 | 0044888520  | 115,942.22  | 60.39                  | 0.052086        |
| Group 1 | 0044889608  | 333,880.62  | 482.17                 | 0.144414        |
| Group 1 | 0044890342  | 145,835.94  | 136.72                 | 0.093749        |
| Group 1 | 0044890890  | 271,661.47  | 254.68                 | 0.093749        |
| Group 1 | 0044890987  | 172,329.80  | 269.27                 | 0.156253        |
| Group 1 | 0044891025  | 96,048.91   | 112.47                 | 0.117097        |
| Group 1 | 0044891053  | 230,420.84  | 192.02                 | 0.083334        |
| Group 1 | 0044891490  | 379,854.98  | 633.09                 | 0.166666        |
| Group 1 | 0044891943  | 90,678.64   | 141.69                 | 0.156255        |
| Group 1 | 0044893376  | 288,560.72  | 330.64                 | 0.114582        |
| Group 1 | 0044893553  | 266,036.91  | 249.41                 | 0.093750        |
| Group 1 | 0044893739  | 63,752.94   | 99.61                  | 0.156244        |
| Group 1 | 0044896338  | 594,829.50  | 743.54                 | 0.125001        |
| Group 1 | 0044896416  | 311,542.98  | 389.43                 | 0.125000        |
| Group 1 | 0044896786  | 587,305.23  | 856.49                 | 0.145834        |
| Group 2 | 0044747820  | 284,293.45  | 178.22                 | 0.062689        |
| Group 2 | 0044748498  | 453,846.28  | 183.81                 | 0.040500        |
| Group 2 | 0044748506  | 261,725.55  | 109.05                 | 0.041666        |
| Group 2 | 0044748576  | 243,305.62  | 329.48                 | 0.135418        |
| Group 2 | 0044748804  | 263,217.65  | 329.02                 | 0.124999        |
| Group 2 | 0044748806  | 295,901.90  | 308.23                 | 0.104166        |
| Group 2 | 0044749167  | 383,599.56  | 519.46                 | 0.135417        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044749674  | 442,961.82  | 507.56                 | 0.114583        |
| Group 2 | 0044749678  | 301,498.80  | 188.44                 | 0.062501        |
| Group 2 | 0044749808  | 351,632.56  | 394.22                 | 0.112111        |
| Group 2 | 0044749952  | 399,163.85  | 880.81                 | 0.220664        |
| Group 2 | 0044750426  | 195,050.06  | 138.34                 | 0.070925        |
| Group 2 | 0044750693  | 252,225.69  | 262.74                 | 0.104169        |
| Group 2 | 0044750776  | 300,860.73  | 434.98                 | 0.144579        |
| Group 2 | 0044750799  | 191,079.61  | 358.27                 | 0.187498        |
| Group 2 | 0044751437  | 351,255.70  | 512.25                 | 0.145834        |
| Group 2 | 0044751696  | 149,602.07  | 249.34                 | 0.166669        |
| Group 2 | 0044751748  | 146,899.95  | 289.93                 | 0.197366        |
| Group 2 | 0044751958  | 397,673.28  | 248.55                 | 0.062501        |
| Group 2 | 0044752585  | 162,318.94  | 284.86                 | 0.175494        |
| Group 2 | 0044752670  | 199,787.28  | 274.40                 | 0.137346        |
| Group 2 | 0044753298  | 129,230.34  | 228.85                 | 0.177087        |
| Group 2 | 0044753433  | 324,335.42  | 439.20                 | 0.135415        |
| Group 2 | 0044753485  | 148,621.14  | 185.78                 | 0.125002        |
| Group 2 | 0044753494  | 186,269.92  | 194.03                 | 0.104166        |
| Group 2 | 0044754347  | 298,244.51  | 217.47                 | 0.072917        |
| Group 2 | 0044755122  | 104,082.22  | 108.81                 | 0.104542        |
| Group 2 | 0044755313  | 234,664.64  | 268.89                 | 0.114585        |
| Group 2 | 0044755505  | 627,466.97  | 784.33                 | 0.124999        |
| Group 2 | 0044756174  | 184,112.52  | 16.66                  | 0.009049        |
| Group 2 | 0044756304  | 68,049.12   | 21.27                  | 0.031257        |
| Group 2 | 0044756498  | 253,643.63  | 528.42                 | 0.208332        |
| Group 2 | 0044756744  | 291,633.55  | 394.92                 | 0.135417        |
| Group 2 | 0044757058  | 300,193.18  | 625.86                 | 0.208486        |
| Group 2 | 0044757099  | 224,289.32  | 280.36                 | 0.124999        |
| Group 2 | 0044757100  | 366,260.08  | 381.52                 | 0.104166        |
| Group 2 | 0044757616  | 261,272.30  | 219.97                 | 0.084192        |
| Group 2 | 0044758110  | 216,615.56  | 90.26                  | 0.041668        |
| Group 2 | 0044758112  | 164,773.42  | 77.91                  | 0.047283        |
| Group 2 | 0044758371  | 103,650.56  | 153.69                 | 0.148277        |
| Group 2 | 0044758489  | 138,074.65  | 244.51                 | 0.177085        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044758496  | 140,984.92  | 194.87                 | 0.138220        |
| Group 2 | 0044758625  | 194,892.68  | 365.42                 | 0.187498        |
| Group 2 | 0044758640  | 121,486.63  | 189.82                 | 0.156248        |
| Group 2 | 0044758660  | 174,260.07  | 72.61                  | 0.041668        |
| Group 2 | 0044758666  | 237,265.81  | 321.30                 | 0.135418        |
| Group 2 | 0044758724  | 191,592.53  | 105.99                 | 0.055321        |
| Group 2 | 0044758823  | 166,572.07  | 213.32                 | 0.128065        |
| Group 2 | 0044758955  | 571,425.88  | 773.81                 | 0.135417        |
| Group 2 | 0044759268  | 244,451.46  | 331.03                 | 0.135417        |
| Group 2 | 0044759277  | 353,400.93  | 552.19                 | 0.156250        |
| Group 2 | 0044759604  | 155,429.54  | 55.04                  | 0.035412        |
| Group 2 | 0044759749  | 317,366.33  | 495.88                 | 0.156248        |
| Group 2 | 0044759896  | 257,083.39  | 37.12                  | 0.014439        |
| Group 2 | 0044760451  | 117,483.27  | 97.90                  | 0.083331        |
| Group 2 | 0044761328  | 141,786.19  | 132.92                 | 0.093747        |
| Group 2 | 0044761353  | 390,557.78  | 447.51                 | 0.114582        |
| Group 2 | 0044761419  | 377,430.93  | 629.05                 | 0.166666        |
| Group 2 | 0044761489  | 170,643.56  | 115.21                 | 0.067515        |
| Group 2 | 0044761775  | 62,610.05   | 78.05                  | 0.124660        |
| Group 2 | 0044761818  | 83,464.87   | 43.40                  | 0.051998        |
| Group 2 | 0044762100  | 134,677.44  | 60.77                  | 0.045123        |
| Group 2 | 0044762129  | 401,307.34  | 640.41                 | 0.159581        |
| Group 2 | 0044762306  | 300,166.95  | 93.80                  | 0.031249        |
| Group 2 | 0044762564  | 382,524.91  | 518.00                 | 0.135416        |
| Group 2 | 0044762765  | 110,583.79  | 94.80                  | 0.085727        |
| Group 2 | 0044762776  | 198,356.91  | 227.28                 | 0.114581        |
| Group 2 | 0044762870  | 376,689.21  | 365.92                 | 0.097141        |
| Group 2 | 0044763194  | 85,196.18   | 186.37                 | 0.218754        |
| Group 2 | 0044763976  | 388,730.56  | 295.02                 | 0.075893        |
| Group 2 | 0044763998  | 364,382.30  | 341.61                 | 0.093750        |
| Group 2 | 0044764439  | 241,840.22  | 277.11                 | 0.114584        |
| Group 2 | 0044764724  | 464,111.94  | 293.31                 | 0.063198        |
| Group 2 | 0044764890  | 424,904.40  | 116.58                 | 0.027437        |
| Group 2 | 0044765019  | 340,447.78  | 354.63                 | 0.104166        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044765071  | 341,083.26  | 487.01                 | 0.142783        |
| Group 2 | 0044765475  | 106,171.52  | 199.07                 | 0.187498        |
| Group 2 | 0044765513  | 415,201.13  | 497.06                 | 0.119715        |
| Group 2 | 0044766070  | 113,412.78  | 224.46                 | 0.197914        |
| Group 2 | 0044766135  | 297,714.23  | 248.10                 | 0.083335        |
| Group 2 | 0044766541  | 145,445.66  | 142.06                 | 0.097672        |
| Group 2 | 0044766618  | 380,357.74  | 170.41                 | 0.044803        |
| Group 2 | 0044767025  | 336,074.91  | 735.16                 | 0.218749        |
| Group 2 | 0044767069  | 195,154.46  | 209.32                 | 0.107259        |
| Group 2 | 0044767243  | 440,709.47  | 688.61                 | 0.156250        |
| Group 2 | 0044767644  | 376,368.83  | 509.67                 | 0.135418        |
| Group 2 | 0044767648  | 337,355.22  | 351.41                 | 0.104166        |
| Group 2 | 0044768165  | 461,527.28  | 624.98                 | 0.135416        |
| Group 2 | 0044768220  | 244,477.44  | 203.73                 | 0.083333        |
| Group 2 | 0044768223  | 209,461.35  | 261.83                 | 0.125002        |
| Group 2 | 0044768266  | 383,522.41  | 94.93                  | 0.024752        |
| Group 2 | 0044768338  | 130,086.52  | 242.83                 | 0.186668        |
| Group 2 | 0044768569  | 299,867.63  | 312.36                 | 0.104166        |
| Group 2 | 0044768571  | 346,501.95  | 469.22                 | 0.135416        |
| Group 2 | 0044768786  | 147,324.28  | 46.96                  | 0.031875        |
| Group 2 | 0044769400  | 294,100.37  | 245.08                 | 0.083332        |
| Group 2 | 0044769588  | 257,430.51  | 375.42                 | 0.145834        |
| Group 2 | 0044769843  | 256,043.06  | 479.08                 | 0.187109        |
| Group 2 | 0044770245  | 277,127.36  | 144.34                 | 0.052084        |
| Group 2 | 0044770421  | 251,325.10  | 78.54                  | 0.031250        |
| Group 2 | 0044770455  | 279,294.71  | 436.40                 | 0.156251        |
| Group 2 | 0044771203  | 327,388.21  | 613.85                 | 0.187499        |
| Group 2 | 0044771262  | 85,811.41   | 58.84                  | 0.068569        |
| Group 2 | 0044771856  | 302,083.43  | 497.19                 | 0.164587        |
| Group 2 | 0044772205  | 217,903.42  | 136.50                 | 0.062642        |
| Group 2 | 0044772207  | 421,193.78  | 307.12                 | 0.072917        |
| Group 2 | 0044772687  | 246,961.88  | 308.70                 | 0.124999        |
| Group 2 | 0044772744  | 159,488.34  | 190.57                 | 0.119488        |
| Group 2 | 0044772895  | 333,155.92  | 164.49                 | 0.049373        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044773059  | 331,723.52  | 602.29                 | 0.181564        |
| Group 2 | 0044773158  | 260,114.22  | 145.50                 | 0.055937        |
| Group 2 | 0044773738  | 119,227.55  | 198.71                 | 0.166664        |
| Group 2 | 0044773900  | 146,325.75  | 16.20                  | 0.011071        |
| Group 2 | 0044773907  | 215,856.27  | 152.72                 | 0.070751        |
| Group 2 | 0044774367  | 623,380.26  | 752.59                 | 0.120727        |
| Group 2 | 0044774428  | 55,985.12   | 81.64                  | 0.145824        |
| Group 2 | 0044774693  | 197,883.39  | 206.13                 | 0.104167        |
| Group 2 | 0044775457  | 177,130.45  | 151.10                 | 0.085304        |
| Group 2 | 0044775468  | 145,637.29  | 121.36                 | 0.083330        |
| Group 2 | 0044775546  | 408,118.35  | 533.46                 | 0.130712        |
| Group 2 | 0044775587  | 465,230.02  | 630.00                 | 0.135417        |
| Group 2 | 0044775838  | 463,282.48  | 561.99                 | 0.121306        |
| Group 2 | 0044776233  | 208,943.88  | 106.59                 | 0.051014        |
| Group 2 | 0044776861  | 187,730.29  | 117.33                 | 0.062499        |
| Group 2 | 0044777714  | 149,843.85  | 109.26                 | 0.072916        |
| Group 2 | 0044779309  | 99,986.46   | 83.32                  | 0.083331        |
| Group 2 | 0044779312  | 110,558.27  | 172.75                 | 0.156252        |
| Group 2 | 0044779480  | 224,630.81  | 237.83                 | 0.105876        |
| Group 2 | 0044779844  | 196,460.50  | 42.99                  | 0.021882        |
| Group 2 | 0044780048  | 143,803.50  | 89.88                  | 0.062502        |
| Group 2 | 0044780062  | 84,140.64   | 63.01                  | 0.074887        |
| Group 2 | 0044780466  | 149,003.54  | 186.25                 | 0.124997        |
| Group 2 | 0044780495  | 210,777.90  | 263.47                 | 0.124999        |
| Group 2 | 0044780530  | 106,303.17  | 88.59                  | 0.083337        |
| Group 2 | 0044781122  | 385,829.28  | 562.67                 | 0.145834        |
| Group 2 | 0044781165  | 216,308.20  | 144.66                 | 0.066877        |
| Group 2 | 0044781185  | 265,452.12  | 276.51                 | 0.104166        |
| Group 2 | 0044781334  | 210,564.02  | 175.47                 | 0.083333        |
| Group 2 | 0044781674  | 340,151.93  | 351.49                 | 0.103333        |
| Group 2 | 0044781752  | 222,986.94  | 12.12                  | 0.005435        |
| Group 2 | 0044781936  | 80,919.25   | 84.29                  | 0.104166        |
| Group 2 | 0044782011  | 344,789.36  | 239.92                 | 0.069585        |
| Group 2 | 0044782242  | 260,262.03  | 406.66                 | 0.156250        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044782356  | 130,485.83  | 40.78                  | 0.031252        |
| Group 2 | 0044782425  | 119,138.09  | 136.51                 | 0.114581        |
| Group 2 | 0044782683  | 292,822.00  | 86.45                  | 0.029523        |
| Group 2 | 0044782878  | 146,705.38  | 91.51                  | 0.062377        |
| Group 2 | 0044783715  | 213,251.46  | 244.35                 | 0.114583        |
| Group 2 | 0044783732  | 87,955.88   | 34.07                  | 0.038735        |
| Group 2 | 0044784174  | 123,225.55  | 144.48                 | 0.117248        |
| Group 2 | 0044784764  | 415,931.66  | 272.98                 | 0.065631        |
| Group 2 | 0044785549  | 428,068.47  | 312.13                 | 0.072916        |
| Group 2 | 0044785566  | 206,804.12  | 107.71                 | 0.052083        |
| Group 2 | 0044785725  | 334,383.06  | 383.15                 | 0.114584        |
| Group 2 | 0044785902  | 64,965.76   | 94.74                  | 0.145831        |
| Group 2 | 0044786096  | 191,843.32  | 179.85                 | 0.093748        |
| Group 2 | 0044786483  | 254,298.90  | 448.20                 | 0.176249        |
| Group 2 | 0044786559  | 403,034.09  | 154.36                 | 0.038299        |
| Group 2 | 0044787155  | 111,272.27  | 197.04                 | 0.177079        |
| Group 2 | 0044787215  | 322,978.92  | 639.23                 | 0.197917        |
| Group 2 | 0044787378  | 224,202.33  | 78.57                  | 0.035044        |
| Group 2 | 0044787721  | 243,327.02  | 405.55                 | 0.166669        |
| Group 2 | 0044788172  | 364,838.33  | 342.04                 | 0.093751        |
| Group 2 | 0044788401  | 425,735.93  | 576.16                 | 0.135333        |
| Group 2 | 0044788553  | 300,515.62  | 219.13                 | 0.072918        |
| Group 2 | 0044788704  | 637,938.37  | 99.48                  | 0.015594        |
| Group 2 | 0044788884  | 191,795.13  | 179.81                 | 0.093751        |
| Group 2 | 0044789396  | 173,413.97  | 188.44                 | 0.108665        |
| Group 2 | 0044789903  | 437,734.39  | 866.35                 | 0.197917        |
| Group 2 | 0044790339  | 274,531.60  | 452.80                 | 0.164935        |
| Group 2 | 0044790382  | 351,936.62  | 362.28                 | 0.102939        |
| Group 2 | 0044790949  | 177,029.97  | 248.58                 | 0.140417        |
| Group 2 | 0044791507  | 239,115.59  | 149.45                 | 0.062501        |
| Group 2 | 0044791639  | 339,032.72  | 353.16                 | 0.104167        |
| Group 2 | 0044791967  | 142,102.82  | 44.41                  | 0.031252        |
| Group 2 | 0044792074  | 370,809.52  | 540.06                 | 0.145644        |
| Group 2 | 0044792593  | 282,334.44  | 294.10                 | 0.104167        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044792673  | 236,831.20  | 27.60                  | 0.011654        |
| Group 2 | 0044792982  | 676,090.66  | 1,378.37               | 0.203874        |
| Group 2 | 0044793723  | 303,506.61  | 442.61                 | 0.145832        |
| Group 2 | 0044794339  | 338,497.62  | 661.40                 | 0.195393        |
| Group 2 | 0044794431  | 284,060.24  | 146.53                 | 0.051584        |
| Group 2 | 0044795045  | 186,347.00  | 155.29                 | 0.083334        |
| Group 2 | 0044795082  | 434,703.58  | 679.22                 | 0.156249        |
| Group 2 | 0044795768  | 202,240.69  | 252.80                 | 0.125000        |
| Group 2 | 0044796062  | 95,091.07   | 9.91                   | 0.010422        |
| Group 2 | 0044796426  | 347,124.53  | 397.75                 | 0.114584        |
| Group 2 | 0044796618  | 238,333.55  | 148.96                 | 0.062501        |
| Group 2 | 0044796651  | 132,245.91  | 163.74                 | 0.123815        |
| Group 2 | 0044797267  | 122,504.69  | 12.76                  | 0.010416        |
| Group 2 | 0044797940  | 389,865.47  | 732.76                 | 0.187952        |
| Group 2 | 0044797958  | 392,542.79  | 258.42                 | 0.065832        |
| Group 2 | 0044798616  | 351,056.63  | 402.25                 | 0.114583        |
| Group 2 | 0044798781  | 243,609.32  | 25.38                  | 0.010418        |
| Group 2 | 0044798857  | 139,051.50  | 266.41                 | 0.191591        |
| Group 2 | 0044798892  | 261,424.40  | 47.11                  | 0.018021        |
| Group 2 | 0044799003  | 174,349.77  | 128.15                 | 0.073502        |
| Group 2 | 0044799092  | 371,278.16  | 464.10                 | 0.125001        |
| Group 2 | 0044799362  | 430,747.21  | 420.57                 | 0.097637        |
| Group 2 | 0044799459  | 375,336.21  | 435.34                 | 0.115987        |
| Group 2 | 0044799812  | 359,744.64  | 449.68                 | 0.125000        |
| Group 2 | 0044799964  | 217,148.93  | 70.50                  | 0.032466        |
| Group 2 | 0044800532  | 256,339.67  | 320.42                 | 0.124998        |
| Group 2 | 0044800592  | 264,007.03  | 153.47                 | 0.058131        |
| Group 2 | 0044801121  | 356,374.72  | 185.61                 | 0.052083        |
| Group 2 | 0044801175  | 179,922.98  | 187.42                 | 0.104167        |
| Group 2 | 0044801299  | 162,391.42  | 188.47                 | 0.116059        |
| Group 2 | 0044801377  | 254,373.77  | 291.47                 | 0.114583        |
| Group 2 | 0044801511  | 322,637.93  | 206.73                 | 0.064075        |
| Group 2 | 0044801593  | 256,084.03  | 293.43                 | 0.114583        |
| Group 2 | 0044802184  | 419,019.51  | 567.42                 | 0.135416        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044802342  | 214,611.33  | 201.20                 | 0.093751        |
| Group 2 | 0044802638  | 284,754.33  | 237.30                 | 0.083335        |
| Group 2 | 0044802731  | 231,840.62  | 217.35                 | 0.093750        |
| Group 2 | 0044802909  | 339,236.89  | 318.03                 | 0.093749        |
| Group 2 | 0044803047  | 313,391.50  | 99.92                  | 0.031883        |
| Group 2 | 0044803082  | 272,613.56  | 227.18                 | 0.083334        |
| Group 2 | 0044803218  | 685,330.30  | 1,070.83               | 0.156250        |
| Group 2 | 0044803223  | 615,192.99  | 1,353.39               | 0.219994        |
| Group 2 | 0044803260  | 341,387.19  | 533.42                 | 0.156251        |
| Group 2 | 0044803492  | 333,786.88  | 382.46                 | 0.114582        |
| Group 2 | 0044803568  | 176,126.03  | 56.66                  | 0.032170        |
| Group 2 | 0044803642  | 437,346.79  | 637.80                 | 0.145834        |
| Group 2 | 0044803957  | 274,637.28  | 134.10                 | 0.048828        |
| Group 2 | 0044804224  | 222,392.95  | 231.66                 | 0.104167        |
| Group 2 | 0044804262  | 306,046.26  | 286.92                 | 0.093751        |
| Group 2 | 0044804420  | 100,419.14  | 9.39                   | 0.009351        |
| Group 2 | 0044805162  | 330,801.42  | 137.83                 | 0.041665        |
| Group 2 | 0044805165  | 323,343.71  | 370.50                 | 0.114584        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 4          | 1,042,566.84      | 186,157.26            | 17.856             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0044775571     | 128,793.47        | (23,699.25)           | (18.401)           |
| 0044780746     | 344,324.88        | 36,349.44             | 10.557             |
| 0044797296     | 499,225.91        | 134,665.78            | 26.975             |
| 0044851041     | 70,222.58         | 38,841.29             | 55.312             |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 5          | 1,028,036.85      | 21,049.31             | 142,030.38                  | 13.816             |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0044750346     | 171,583.19        | 13,922.96             | 23,857.11                   | 13.904             |
| 0044761956     | 179,594.84        | 6,543.26              | 15,290.05                   | 8.514              |
| 0044794492     | 196,179.18        | 470.00                | 76,364.68                   | 38.926             |
| 0044848568     | 84,308.84         | 83.09                 | (28,817.21)                 | (34.181)           |
| 0044866778     | 396,370.80        | 30.00                 | 55,335.75                   | 13.961             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 228            | 40,550,610.34     | 4,563,400.49          | 11.254             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0044748219     | 218,519.26        | (2,015.79)            | (0.922)            |
| 0044748623     | 213,865.61        | (1,329.84)            | (0.622)            |
| 0044749194     | 225,283.79        | (23,957.31)           | (10.634)           |
| 0044749446     | 327,117.67        | 105,522.88            | 32.258             |
| 0044749681     | 236,616.19        | 2,834.73              | 1.198              |
| 0044749981     | 305,739.97        | 3,185.97              | 1.042              |
| 0044750346     | 171,583.19        | 23,857.11             | 13.904             |
| 0044751216     | 79,437.15         | (1,202.26)            | (1.513)            |
| 0044751509     | 55,464.43         | 6,263.90              | 11.294             |
| 0044751925     | 147,222.23        | 20,334.79             | 13.812             |
| 0044752015     | 174,276.86        | 1,490.71              | 0.855              |
| 0044752026     | 330,230.00        | (1,207.33)            | (0.366)            |
| 0044752427     | 212,783.26        | 5,126.30              | 2.409              |
| 0044753480     | 29,707.43         | 1,479.87              | 4.981              |
| 0044753935     | 59,563.42         | 2,546.07              | 4.275              |
| 0044754914     | 148,553.61        | 4,612.59              | 3.105              |
| 0044754916     | 201,791.42        | 76,281.25             | 37.802             |
| 0044754955     | 215,467.69        | (24,190.92)           | (11.227)           |
| 0044755334     | 219,393.60        | 15,178.64             | 6.918              |
| 0044755351     | 73,916.06         | 8,011.18              | 10.838             |
| 0044755417     | 200,594.01        | 2,700.07              | 1.346              |
| 0044755657     | 86,052.76         | 242.70                | 0.282              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044755728  | 292,662.84     | (42,370.08)        | (14.477)        |
| 0044755792  | 228,435.64     | 5,645.30           | 2.471           |
| 0044756060  | 112,805.29     | 3,445.93           | 3.055           |
| 0044756303  | 81,375.84      | 1,504.32           | 1.849           |
| 0044756480  | 397,523.84     | (413.89)           | (0.104)         |
| 0044757090  | 132,002.55     | 7,770.36           | 5.887           |
| 0044757315  | 297,867.40     | (36,884.96)        | (12.383)        |
| 0044757478  | 49,858.58      | 15,702.21          | 31.493          |
| 0044758204  | 218,222.88     | 56,909.08          | 26.078          |
| 0044758476  | 191,274.89     | 19,305.73          | 10.093          |
| 0044758497  | 118,149.32     | 32,292.22          | 27.332          |
| 0044758509  | 160,506.51     | 5,842.32           | 3.640           |
| 0044758998  | 169,360.27     | 41,296.60          | 24.384          |
| 0044759320  | 261,251.60     | 24,633.50          | 9.429           |
| 0044760659  | 163,665.98     | (5,918.51)         | (3.616)         |
| 0044760857  | 317,084.32     | 123,945.29         | 39.089          |
| 0044761042  | 204,105.41     | 3,454.67           | 1.693           |
| 0044761182  | 248,071.68     | 14,741.16          | 5.942           |
| 0044761553  | 205,861.31     | 76,720.94          | 37.268          |
| 0044761674  | 341,600.17     | (91,407.15)        | (26.759)        |
| 0044761774  | 74,655.59      | 76,630.99          | 102.646         |
| 0044761887  | 209,413.12     | 14,156.22          | 6.760           |
| 0044761956  | 179,594.84     | 15,290.05          | 8.514           |
| 0044762167  | 222,260.64     | 532.33             | 0.240           |
| 0044762571  | 73,677.01      | 6,684.98           | 9.073           |
| 0044764437  | 183,295.89     | (44.15)            | (0.024)         |
| 0044764548  | 239,747.30     | 6,937.53           | 2.894           |
| 0044764706  | 236,579.21     | 58,087.27          | 24.553          |
| 0044765212  | 345,681.49     | 62,995.57          | 18.224          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044765219  | 322,524.95     | 48,739.47          | 15.112          |
| 0044765376  | 161,134.60     | (1,480.95)         | (0.919)         |
| 0044765437  | 92,682.10      | 35,174.37          | 37.952          |
| 0044765836  | 250,658.42     | (6,562.38)         | (2.618)         |
| 0044766865  | 211,351.57     | 2,063.49           | 0.976           |
| 0044767397  | 99,317.27      | (2,528.53)         | (2.546)         |
| 0044767901  | 107,172.81     | 21,933.32          | 20.465          |
| 0044768913  | 116,742.26     | 1,273.27           | 1.091           |
| 0044768986  | 219,816.61     | 41,370.82          | 18.821          |
| 0044769904  | 330,881.81     | 7,705.65           | 2.329           |
| 0044769988  | 258,709.79     | 21,438.34          | 8.287           |
| 0044770011  | 109,263.76     | 2,495.11           | 2.284           |
| 0044770134  | 147,091.37     | 14,707.77          | 9.999           |
| 0044770270  | 589,571.98     | 130,374.65         | 22.113          |
| 0044770296  | 94,821.06      | 31,150.07          | 32.851          |
| 0044770440  | 342,151.11     | 136,907.23         | 40.014          |
| 0044770943  | 149,615.30     | (8,439.27)         | (5.641)         |
| 0044770981  | 69,732.06      | 1,629.29           | 2.337           |
| 0044771326  | 92,504.19      | (91.34)            | (0.099)         |
| 0044771695  | 80,466.96      | (4,251.36)         | (5.283)         |
| 0044772090  | 63,059.37      | 4,702.70           | 7.458           |
| 0044772371  | 72,696.72      | 7,020.54           | 9.657           |
| 0044772546  | 244,358.71     | 8,185.57           | 3.350           |
| 0044772563  | 410,099.39     | 6,395.64           | 1.560           |
| 0044772608  | 326,590.24     | 147,729.53         | 45.234          |
| 0044772924  | 68,511.58      | 1,922.19           | 2.806           |
| 0044773175  | 59,777.54      | (5,943.67)         | (9.943)         |
| 0044773707  | 305,130.59     | 6,449.73           | 2.114           |
| 0044773956  | 294,698.22     | 74,117.45          | 25.150          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044774169  | 89,009.68      | (5,196.78)         | (5.838)         |
| 0044775571  | 128,793.47     | (23,699.25)        | (18.401)        |
| 0044775858  | 83,441.97      | 1,877.58           | 2.250           |
| 0044776681  | 38,012.08      | (450.20)           | (1.184)         |
| 0044777303  | 241,257.02     | (15,594.24)        | (6.464)         |
| 0044777309  | 85,535.40      | 22,431.91          | 26.225          |
| 0044777594  | 343,123.67     | (2,198.49)         | (0.641)         |
| 0044777791  | 291,650.94     | (12,465.65)        | (4.274)         |
| 0044778846  | 115,905.27     | 12,208.97          | 10.534          |
| 0044780223  | 77,666.67      | (777.74)           | (1.001)         |
| 0044780395  | 191,222.35     | 1,085.59           | 0.568           |
| 0044780746  | 344,324.88     | 36,349.44          | 10.557          |
| 0044781418  | 181,245.45     | 4,779.96           | 2.637           |
| 0044781952  | 81,828.87      | 24,977.92          | 30.525          |
| 0044782210  | 494,402.01     | 4,355.93           | 0.881           |
| 0044782214  | 57,261.93      | 4,293.20           | 7.497           |
| 0044783328  | 67,874.89      | 1,133.55           | 1.670           |
| 0044783443  | 141,907.44     | 1,700.53           | 1.198           |
| 0044783482  | 128,165.38     | (53,230.68)        | (41.533)        |
| 0044783507  | 51,281.38      | (11,537.78)        | (22.499)        |
| 0044785239  | 138,084.49     | 23,078.29          | 16.713          |
| 0044785735  | 408,642.14     | 49,857.78          | 12.201          |
| 0044785788  | 282,960.19     | 72,274.82          | 25.542          |
| 0044786024  | 133,106.00     | 2,987.08           | 2.244           |
| 0044789567  | 120,393.26     | 43,860.45          | 36.431          |
| 0044789580  | 106,331.95     | (52,083.33)        | (48.982)        |
| 0044790866  | 390,757.15     | 3,328.64           | 0.852           |
| 0044790997  | 128,337.51     | (7,309.15)         | (5.695)         |
| 0044792087  | 115,311.44     | (1,351.52)         | (1.172)         |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044792367  | 62,639.20      | 30,014.48          | 47.916          |
| 0044792492  | 476,941.25     | 68,139.93          | 14.287          |
| 0044792959  | 313,175.92     | 68,809.02          | 21.971          |
| 0044793033  | 93,624.45      | (46,360.18)        | (49.517)        |
| 0044793689  | 63,561.48      | 21,995.52          | 34.605          |
| 0044793721  | 193,637.99     | 2,548.06           | 1.316           |
| 0044793838  | 235,758.87     | (2,961.67)         | (1.256)         |
| 0044794492  | 196,179.18     | 76,364.68          | 38.926          |
| 0044795134  | 223,231.95     | 32,875.65          | 14.727          |
| 0044795975  | 84,919.92      | 1,622.16           | 1.910           |
| 0044796106  | 69,244.05      | (1,733.52)         | (2.503)         |
| 0044796259  | 115,452.52     | 81,129.13          | 70.271          |
| 0044797296  | 499,225.91     | 134,665.78         | 26.975          |
| 0044797657  | 145,799.88     | 71,932.94          | 49.337          |
| 0044797688  | 71,005.83      | 5,483.71           | 7.723           |
| 0044797794  | 370,164.35     | (57,249.07)        | (15.466)        |
| 0044797808  | 214,719.53     | 13,974.62          | 6.508           |
| 0044797878  | 140,304.55     | 18,898.59          | 13.470          |
| 0044798155  | 211,200.15     | (1,627.38)         | (0.771)         |
| 0044798167  | 276,279.69     | 10,807.56          | 3.912           |
| 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           |
| 0044801764  | 40,152.30      | 96,889.88          | 241.306         |
| 0044801855  | 42,036.08      | 9,887.78           | 23.522          |
| 0044804043  | 63,817.02      | (33,677.31)        | (52.772)        |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044804144  | 368,947.61     | (265.88)           | (0.072)         |
| 0044804252  | 80,592.03      | 6,103.00           | 7.573           |
| 0044804672  | 143,574.24     | 89,568.29          | 62.385          |
| 0044807002  | 257,251.04     | (2,521.84)         | (0.980)         |
| 0044809085  | 199,862.17     | 5,786.55           | 2.895           |
| 0044810839  | 236,574.15     | 103,879.04         | 43.910          |
| 0044811285  | 158,668.82     | 3,866.53           | 2.437           |
| 0044812180  | 282,811.50     | 25,085.12          | 8.870           |
| 0044812676  | 65,813.90      | 15,255.43          | 23.180          |
| 0044812677  | 34,976.14      | 11,526.95          | 32.957          |
| 0044816335  | 308,128.36     | 30,279.38          | 9.827           |
| 0044818514  | 141,504.14     | 13,001.63          | 9.188           |
| 0044818537  | 189,838.49     | 38,219.12          | 20.132          |
| 0044818674  | 137,217.92     | 75,941.00          | 55.343          |
| 0044819176  | 211,563.10     | 56,256.21          | 26.591          |
| 0044820242  | 59,036.79      | 25,422.99          | 43.063          |
| 0044820498  | 95,599.70      | 90,559.61          | 94.728          |
| 0044820537  | 85,022.87      | 24,355.33          | 28.646          |
| 0044820668  | 163,428.04     | (390.41)           | (0.239)         |
| 0044820701  | 165,574.88     | 22,518.67          | 13.600          |
| 0044820772  | 86,673.96      | 4,250.54           | 4.904           |
| 0044820883  | 72,416.33      | 35,406.58          | 48.893          |
| 0044821329  | 129,902.14     | 59,269.63          | 45.626          |
| 0044823539  | 187,852.73     | 42,484.95          | 22.616          |
| 0044824715  | 367,864.35     | 52,085.13          | 14.159          |
| 0044824830  | 464,767.84     | 159,187.97         | 34.251          |
| 0044825727  | 415,508.11     | (250.97)           | (0.060)         |
| 0044826929  | 250,523.90     | 92,345.11          | 36.861          |
| 0044828429  | 163,273.29     | 5,051.90           | 3.094           |

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 Customer Service - CTSLink  
 Computershare Trust Company, N.A.  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044830137  | 52,064.35      | 406.37             | 0.781           |
| 0044832967  | 151,901.55     | 3,814.37           | 2.511           |
| 0044838453  | 171,619.92     | 5,152.12           | 3.002           |
| 0044838936  | 414,498.72     | (4,708.27)         | (1.136)         |
| 0044840533  | 65,734.93      | 4,355.55           | 6.626           |
| 0044840747  | 17,771.34      | (35,437.12)        | (199.406)       |
| 0044840858  | 306,160.23     | 147,240.07         | 48.092          |
| 0044842073  | 145,232.38     | (258.11)           | (0.178)         |
| 0044842136  | 45,893.16      | 1,967.47           | 4.287           |
| 0044842394  | 91,514.55      | (1,112.16)         | (1.215)         |
| 0044845153  | 98,456.90      | 8,424.25           | 8.556           |
| 0044846915  | 62,416.15      | 12,900.13          | 20.668          |
| 0044846963  | 605,526.64     | 62,284.09          | 10.286          |
| 0044848568  | 84,308.84      | (28,817.21)        | (34.181)        |
| 0044848575  | 86,244.13      | (16,406.01)        | (19.023)        |
| 0044851041  | 70,222.58      | 38,841.29          | 55.312          |
| 0044852135  | 76,012.44      | 3,970.46           | 5.223           |
| 0044852320  | 57,671.65      | 19,031.10          | 32.999          |
| 0044853639  | 77,057.23      | 4,052.54           | 5.259           |
| 0044854365  | 409,144.52     | 155,734.39         | 38.063          |
| 0044855999  | 289,014.42     | (5,198.61)         | (1.799)         |
| 0044856794  | 382,226.84     | 72,867.39          | 19.064          |
| 0044857724  | 42,921.30      | 1,217.33           | 2.836           |
| 0044858948  | 170,464.06     | 82,000.70          | 48.104          |
| 0044859719  | 142,264.34     | 24,025.11          | 16.888          |
| 0044864037  | 70,926.29      | 19,929.50          | 28.099          |
| 0044865885  | 141,866.29     | 42,334.21          | 29.841          |
| 0044866008  | 96,794.94      | 4,368.36           | 4.513           |
| 0044866363  | 70,610.20      | 44.09              | 0.062           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:39 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044866365  | 110,954.97     | 40,191.46          | 36.223          |
| 0044866778  | 396,370.80     | 55,335.75          | 13.961          |
| 0044866817  | 159,988.28     | 35,758.60          | 22.351          |
| 0044867788  | 298,611.43     | 123,474.05         | 41.349          |
| 0044868502  | 91,132.65      | 15,130.33          | 16.603          |
| 0044870057  | 67,341.58      | 34,646.95          | 51.450          |
| 0044870157  | 82,835.89      | 21,135.11          | 25.514          |
| 0044870236  | 24,260.08      | 23,945.76          | 98.704          |
| 0044871742  | 66,802.48      | 4,215.02           | 6.310           |
| 0044875065  | 319,977.86     | 44,625.95          | 13.947          |
| 0044875934  | 116,310.68     | 27,872.28          | 23.964          |
| 0044876276  | 87,864.09      | 16,028.15          | 18.242          |
| 0044878148  | 88,078.90      | (12,475.65)        | (14.164)        |
| 0044878279  | 67,349.94      | 2,746.21           | 4.078           |
| 0044878797  | 120,472.23     | 34,315.77          | 28.484          |
| 0044879621  | 121,513.13     | 47,300.49          | 38.926          |
| 0044884041  | 193,444.60     | 3,825.62           | 1.978           |
| 0044884468  | 76,127.26      | (4,920.53)         | (6.464)         |
| 0044884842  | 116,825.95     | (11,787.36)        | (10.090)        |
| 0044886241  | 120,826.01     | 790.56             | 0.654           |
| 0044888011  | 128,820.78     | 3,345.17           | 2.597           |
| 0044889705  | 71,388.48      | 1,385.37           | 1.941           |
| 0044891734  | 270,663.30     | 2,990.60           | 1.105           |
| 0044892267  | 63,367.40      | 28,381.20          | 44.788          |
| 0044893201  | 409,316.23     | 49,862.82          | 12.182          |
| 0044893384  | 88,161.31      | 3,266.77           | 3.705           |
| 0044893485  | 111,708.27     | 858.65             | 0.769           |
| 0044894515  | 81,106.38      | 11,711.30          | 14.439          |
| 0044895543  | 44,450.28      | 5,195.10           | 11.687          |

Contact:  
Customer Service - CTSLink  
Computershare Trust Company, N.A.  
9062 Old Annapolis Road  
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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044896076  | 69,743.76      | 24,806.42          | 35.568          |
| 0044896323  | 339,918.16     | 83,490.50          | 24.562          |
| 0044896962  | 29,480.46      | 21,796.19          | 73.934          |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2024  
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## Realized Loss Detail Report - Loans with Losses during Current Period

|         | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|---------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group   | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group 1 | 3                   | 550,902.22                | 38,954.38                   | 0.001 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 3                   | 550,902.22                          | 38,954.38                   | 0.001 %                 |
| Group 2 | 6                   | 1,519,701.47              | 168,252.19                  | 0.009 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 6                   | 1,519,701.47                        | 168,252.19                  | 0.009 %                 |
| Total   | 9                   | 2,070,603.69              | 207,206.57                  | 0.004 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 9                   | 2,070,603.69                        | 207,206.57                  | 0.004 %                 |

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

| Group   | Loan Number | Original Securitized Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|------------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 0044848568  | 88,000.00                    | 4.625 %           | TX    | 75.00              | 360           | 84,308.84                           | 08/31/2024                 | 83.09                | (28,817.21)                     |
| Group 1 | 0044851041  | 67,000.00                    | 4.375 %           | MD    | 80.00              | 360           | 70,222.58                           | 09/30/2024                 | 38,841.29            | 38,841.29                       |
| Group 1 | 0044866778  | 424,000.00                   | 4.750 %           | AZ    | 80.00              | 360           | 396,370.80                          | 04/30/2024                 | 30.00                | 55,335.75                       |
| Group 2 | 0044750346  | 190,000.00                   | 4.375 %           | FL    | 95.00              | 360           | 171,583.19                          | 03/31/2024                 | 13,922.96            | 23,857.11                       |
| Group 2 | 0044761956  | 189,000.00                   | 4.500 %           | LA    | 91.00              | 360           | 179,594.84                          | 03/31/2024                 | 6,543.26             | 15,290.05                       |
| Group 2 | 0044775571  | 138,000.00                   | 4.875 %           | VA    | 95.00              | 360           | 128,793.47                          | 09/30/2024                 | (23,699.25)          | (23,699.25)                     |
| Group 2 | 0044780746  | 376,000.00                   | 4.625 %           | LA    | 95.00              | 360           | 344,324.88                          | 09/30/2024                 | 36,349.44            | 36,349.44                       |
| Group 2 | 0044794492  | 208,000.00                   | 4.625 %           | MD    | 97.00              | 360           | 196,179.18                          | 08/31/2024                 | 470.00               | 76,364.68                       |
| Group 2 | 0044797296  | 402,000.00                   | 2.875 %           | CA    | 95.00              | 360           | 499,225.91                          | 09/30/2024                 | 134,665.78           | 134,665.78                      |

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

\* This data is currently not provided for reporting.

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

# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

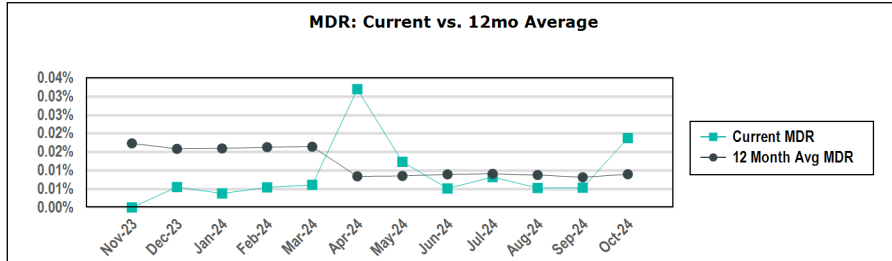
Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:40 AM

## Realized Loss Report - Collateral

### Summary

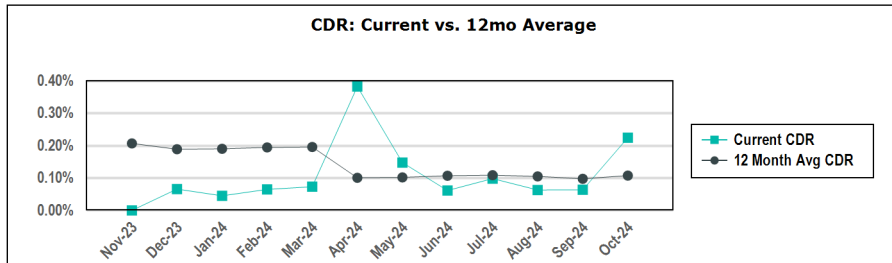
#### MDR

|                  |         |
|------------------|---------|
| Current Month    | 0.019 % |
| 3 Month Average  | 0.010 % |
| 12 Month Average | 0.009 % |



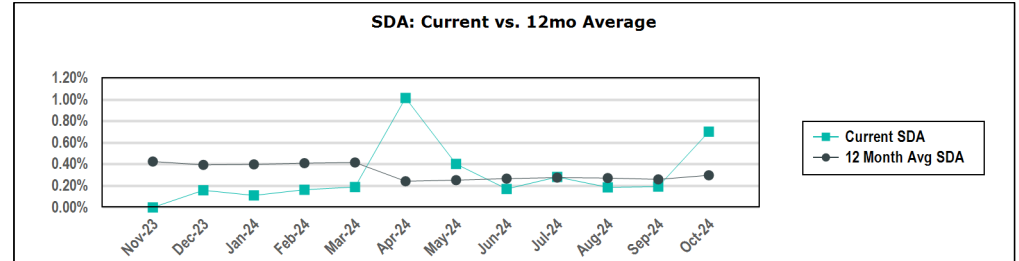
#### CDR

|                  |         |
|------------------|---------|
| Current Month    | 0.225 % |
| 3 Month Average  | 0.117 % |
| 12 Month Average | 0.108 % |



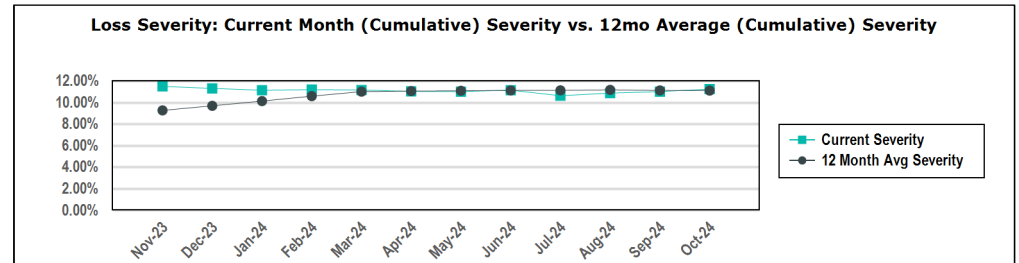
#### SDA

|                  |         |
|------------------|---------|
| Current Month    | 0.703 % |
| 3 Month Average  | 0.361 % |
| 12 Month Average | 0.298 % |



#### Loss Severity

|                               |          |
|-------------------------------|----------|
| Current Month (Cumulative)    | 11.254 % |
| 3 Month Average (Cumulative)  | 11.056 % |
| 12 Month Average (Cumulative) | 11.120 % |



# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

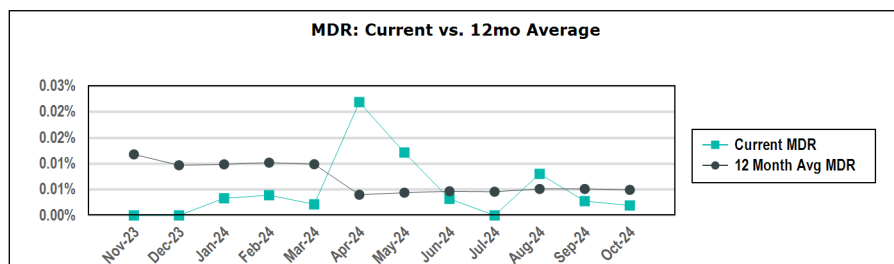
Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:40 AM

## Realized Loss Report - Collateral

### Group 1

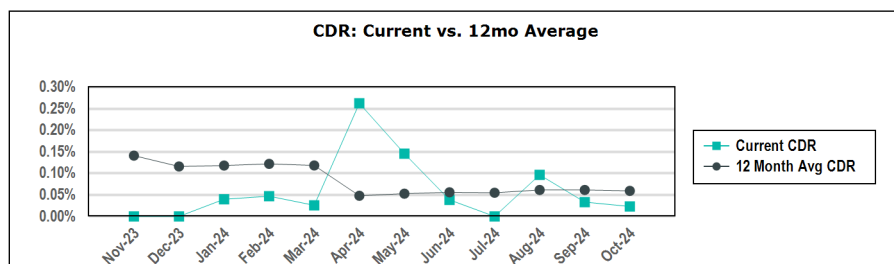
#### MDR

Current Month 0.002 %  
 3 Month Average 0.004 %  
 12 Month Average 0.005 %



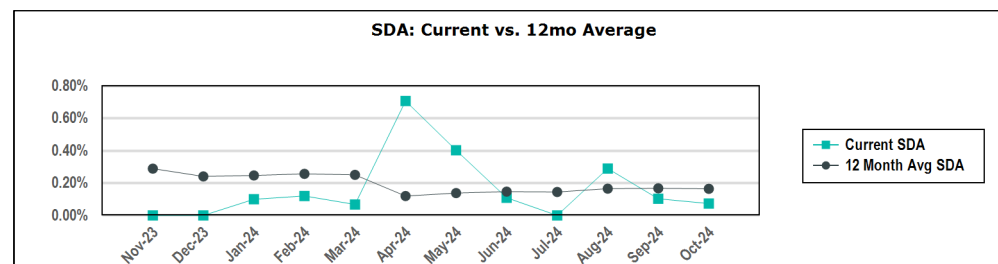
#### CDR

Current Month 0.023 %  
 3 Month Average 0.051 %  
 12 Month Average 0.059 %



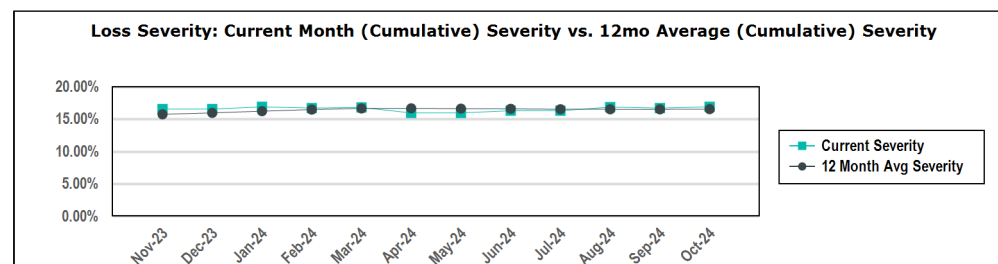
#### SDA

Current Month 0.074 %  
 3 Month Average 0.156 %  
 12 Month Average 0.165 %



#### Loss Severity

Current Month (Cumulative) 16.959 %  
 3 Month Average (Cumulative) 16.879 %  
 12 Month Average (Cumulative) 16.597 %



# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

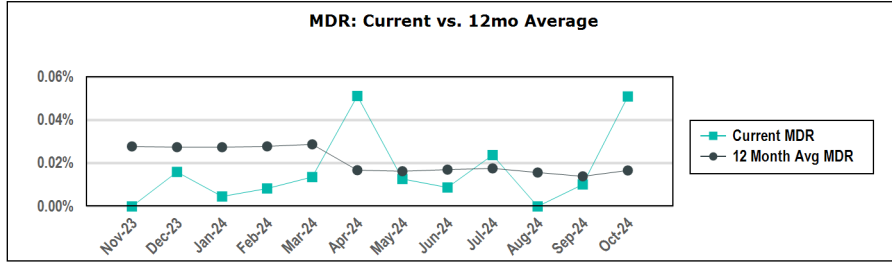
Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:41 AM

## Realized Loss Report - Collateral

### Group 2

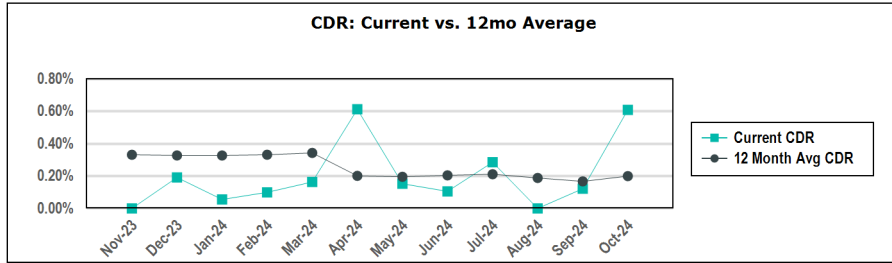
#### MDR

Current Month 0.051 %  
 3 Month Average 0.020 %  
 12 Month Average 0.017 %



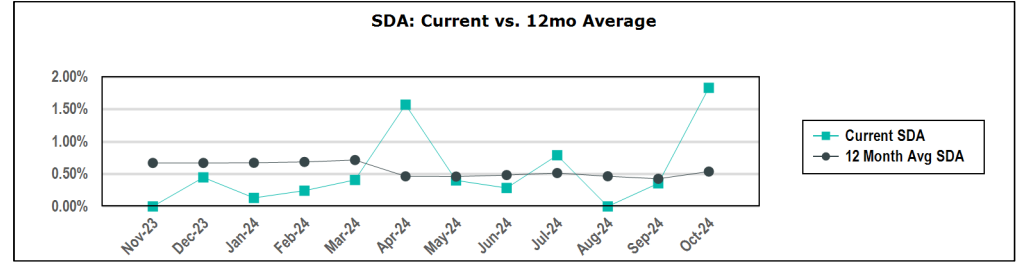
#### CDR

Current Month 0.610 %  
 3 Month Average 0.244 %  
 12 Month Average 0.200 %



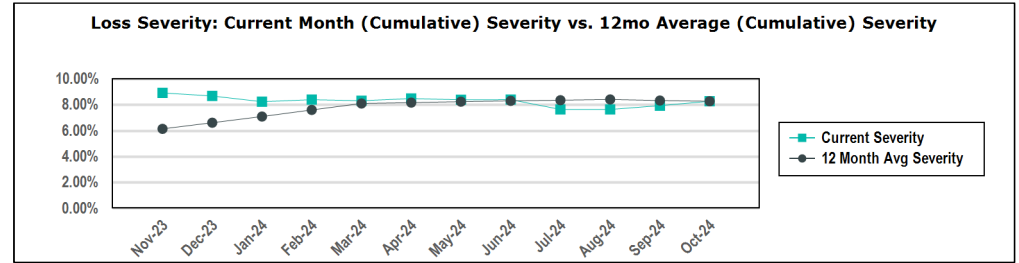
#### SDA

Current Month 1.834 %  
 3 Month Average 0.730 %  
 12 Month Average 0.540 %



#### Loss Severity

Current Month (Cumulative) 8.290 %  
 3 Month Average (Cumulative) 7.965 %  
 12 Month Average (Cumulative) 8.291 %



### Calculation Methodology:

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

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

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

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07

Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:41 AM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.662 % |
| 3 Month Average  | 0.695 % |
| 12 Month Average | 0.569 % |

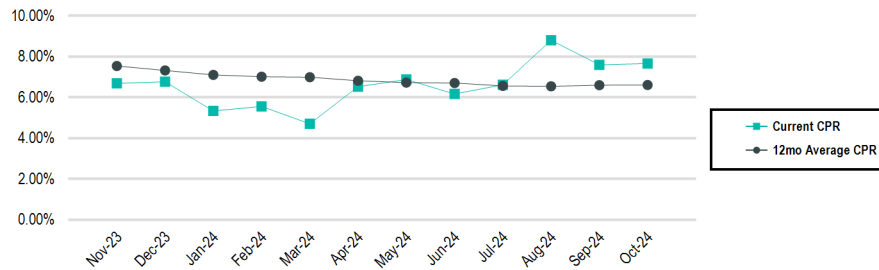
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 7.663 % |
| 3 Month Average  | 8.023 % |
| 12 Month Average | 6.612 % |

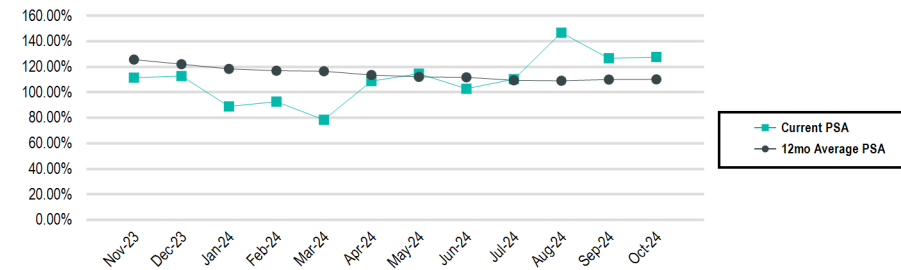
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 127.708 % |
| 3 Month Average  | 133.724 % |
| 12 Month Average | 110.197 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



### Group 1

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.531 % |
| 3 Month Average  | 0.598 % |
| 12 Month Average | 0.536 % |

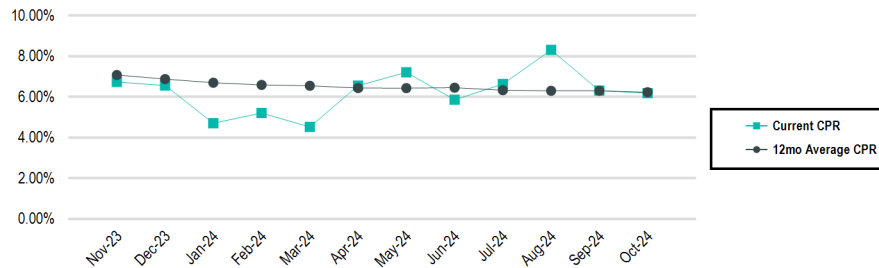
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 6.188 % |
| 3 Month Average  | 6.939 % |
| 12 Month Average | 6.237 % |

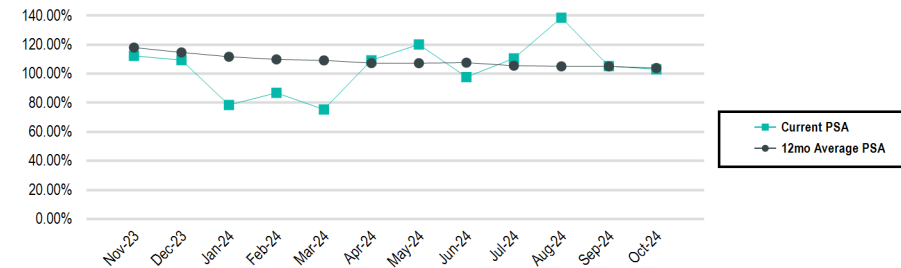
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 103.126 % |
| 3 Month Average  | 115.656 % |
| 12 Month Average | 103.942 % |

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07

Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:41 AM

## Prepayment Rates

### Group 2

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.913 % |
| 3 Month Average  | 0.879 % |
| 12 Month Average | 0.632 % |

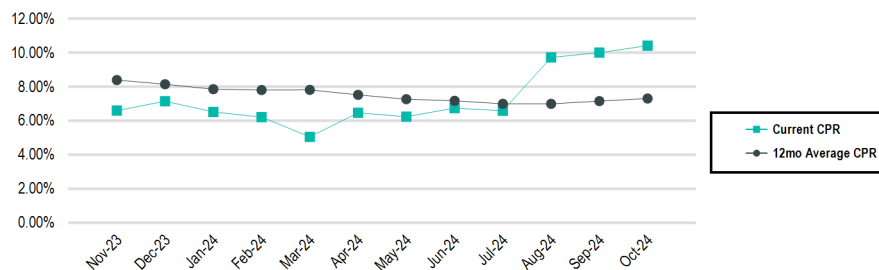
#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 10.425 % |
| 3 Month Average  | 10.057 % |
| 12 Month Average | 7.317 %  |

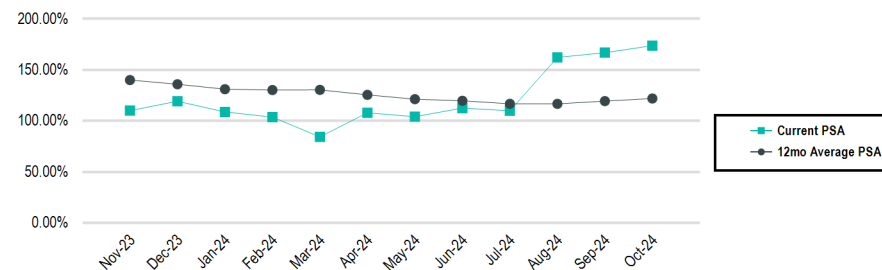
#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 173.752 % |
| 3 Month Average  | 167.609 % |
| 12 Month Average | 121.944 % |

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



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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

Distribution Date: 25-Oct-2024  
03-Oct-2024 11:19:41 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C07



Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:41 AM

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

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

### Bond Retirement Detail – Effective December 2022

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Oct-2024  
 03-Oct-2024 11:19:42 AM

## Supplemental Reporting

### Bond Retirement Detail – Effective October 2023

| Class | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>Face Amount |
|-------|-----------|-------------------------|------------------------------|---------------------------------|
| 1B-1  | 30711XUW2 | 97,984,000              | 70,783,000                   | 27,201,000                      |
| 1B-1H | N/A       | 5,157,594               | (70,783,000)                 | 75,940,594                      |
| 2B-1  | 30711XWW0 | 63,333,000              | 61,333,000                   | 2,000,000                       |
| 2B-1H | N/A       | 3,333,436               | (61,333,000)                 | 64,666,436                      |

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

### Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.