

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/29/2022	0.00000 %	4,149,914,829.78	0.00	67,278,343.34	0.00	4,082,636,486.45	67,278,343.34	0.00
1M-1	30711XUS1	08/24/2022	2.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	08/24/2022	4.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	08/24/2022	4.65900 %	32,808,526.93	131,625.08	2,553,027.55	0.00	30,255,499.38	2,684,652.63	0.00
1M-BH		07/29/2022	0.00000 %	58,471,106.43	0.00	4,549,986.22	0.00	53,921,120.21	4,549,986.22	0.00
1M-2C	30711XUV4	08/24/2022	4.65900 %	51,159,561.03	205,247.90	0.00	0.00	51,159,561.03	205,247.90	0.00
1M-CH		07/29/2022	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	08/24/2022	4.65900 %	83,968,087.96	336,872.97	2,553,027.55	0.00	81,415,060.41	2,889,900.52	0.00
1M-2H		07/29/2022	0.00000 %	149,646,945.40	0.00	4,549,986.22	0.00	145,096,959.18	4,549,986.22	0.00
1B-1	30711XUW2	08/24/2022	6.25900 %	97,984,000.00	528,103.82	0.00	0.00	97,984,000.00	528,103.82	0.00
1B-1H		07/29/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		07/29/2022	0.00000 %	102,409,770.24	0.00	0.00	5,051.90	102,404,718.34	0.00	736,875.66
1A-I1	30711XUY8	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	08/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	08/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	08/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	08/24/2022	1.80000 %	0.00	50,853.22	0.00	0.00	0.00	50,853.22	0.00
1B-I2	30711XVJ0	08/24/2022	1.40000 %	0.00	39,552.50	0.00	0.00	0.00	39,552.50	0.00
1B-I3	30711XVL5	08/24/2022	1.00000 %	0.00	28,251.79	0.00	0.00	0.00	28,251.79	0.00
1B-I4	30711XVN1	08/24/2022	0.60000 %	0.00	16,951.07	0.00	0.00	0.00	16,951.07	0.00
1C-I1	30711XVQ4	08/24/2022	1.80000 %	0.00	79,297.32	0.00	0.00	0.00	79,297.32	0.00
1C-I2	30711XVS0	08/24/2022	1.40000 %	0.00	61,675.69	0.00	0.00	0.00	61,675.69	0.00
1C-I3	30711XVU5	08/24/2022	1.00000 %	0.00	44,054.07	0.00	0.00	0.00	44,054.07	0.00
1C-I4	30711XVW1	08/24/2022	0.60000 %	0.00	26,432.44	0.00	0.00	0.00	26,432.44	0.00
1E-A1	30711XUZ5	08/24/2022	2.85900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	08/24/2022	3.25900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	08/24/2022	3.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	08/24/2022	4.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	08/24/2022	2.85900 %	32,808,526.93	80,771.86	2,553,027.55	0.00	30,255,499.38	2,633,799.41	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-Aug-2022
 05-Aug-2022 2:29:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	08/24/2022	3.25900 %	32,808,526.93	92,072.57	2,553,027.55	0.00	30,255,499.38	2,645,100.12	0.00
1E-B3	30711XVM3	08/24/2022	3.65900 %	32,808,526.93	103,373.29	2,553,027.55	0.00	30,255,499.38	2,656,400.84	0.00
1E-B4	30711XVP6	08/24/2022	4.05900 %	32,808,526.93	114,674.00	2,553,027.55	0.00	30,255,499.38	2,667,701.55	0.00
1E-C1	30711XVR2	08/24/2022	2.85900 %	51,159,561.03	125,950.58	0.00	0.00	51,159,561.03	125,950.58	0.00
1E-C2	30711XVT8	08/24/2022	3.25900 %	51,159,561.03	143,572.20	0.00	0.00	51,159,561.03	143,572.20	0.00
1E-C3	30711XVV3	08/24/2022	3.65900 %	51,159,561.03	161,193.83	0.00	0.00	51,159,561.03	161,193.83	0.00
1E-C4	30711XVX9	08/24/2022	4.05900 %	51,159,561.03	178,815.46	0.00	0.00	51,159,561.03	178,815.46	0.00
1E-D1	30711XVY7	08/24/2022	2.85900 %	32,808,526.93	80,771.86	2,553,027.55	0.00	30,255,499.38	2,633,799.41	0.00
1E-D2	30711XVZ4	08/24/2022	3.25900 %	32,808,526.93	92,072.57	2,553,027.55	0.00	30,255,499.38	2,645,100.12	0.00
1E-D3	30711XWA8	08/24/2022	3.65900 %	32,808,526.93	103,373.29	2,553,027.55	0.00	30,255,499.38	2,656,400.84	0.00
1E-D4	30711XWB6	08/24/2022	4.05900 %	32,808,526.93	114,674.00	2,553,027.55	0.00	30,255,499.38	2,667,701.55	0.00
1E-D5	30711XWC4	08/24/2022	4.65900 %	32,808,526.93	131,625.08	2,553,027.55	0.00	30,255,499.38	2,684,652.63	0.00
1E-F1	30711XWD2	08/24/2022	2.85900 %	83,968,087.96	206,722.44	2,553,027.55	0.00	81,415,060.41	2,759,749.99	0.00
1E-F2	30711XWE0	08/24/2022	3.25900 %	83,968,087.96	235,644.78	2,553,027.55	0.00	81,415,060.41	2,788,672.33	0.00
1E-F3	30711XWF7	08/24/2022	3.65900 %	83,968,087.96	264,567.12	2,553,027.55	0.00	81,415,060.41	2,817,594.67	0.00
1E-F4	30711XWG5	08/24/2022	4.05900 %	83,968,087.96	293,489.46	2,553,027.55	0.00	81,415,060.41	2,846,517.01	0.00
1E-F5	30711XWH3	08/24/2022	4.65900 %	83,968,087.96	336,872.97	2,553,027.55	0.00	81,415,060.41	2,889,900.52	0.00
1X-1	30711XWJ9	08/24/2022	1.80000 %	0.00	50,853.22	0.00	0.00	0.00	50,853.22	0.00
1X-2	30711XWK6	08/24/2022	1.40000 %	0.00	39,552.50	0.00	0.00	0.00	39,552.50	0.00
1X-3	30711XWL4	08/24/2022	1.00000 %	0.00	28,251.79	0.00	0.00	0.00	28,251.79	0.00
1X-4	30711XWM2	08/24/2022	0.60000 %	0.00	16,951.07	0.00	0.00	0.00	16,951.07	0.00
1Y-1	30711XWN0	08/24/2022	1.80000 %	0.00	130,150.54	0.00	0.00	0.00	130,150.54	0.00
1Y-2	30711XWP5	08/24/2022	1.40000 %	0.00	101,228.19	0.00	0.00	0.00	101,228.19	0.00
1Y-3	30711XWQ3	08/24/2022	1.00000 %	0.00	72,305.85	0.00	0.00	0.00	72,305.85	0.00
1Y-4	30711XWR1	08/24/2022	0.60000 %	0.00	43,383.51	0.00	0.00	0.00	43,383.51	0.00
2A-H		07/29/2022	0.00000 %	2,154,901,331.47	0.00	40,837,457.72	0.00	2,114,063,873.74	40,837,457.72	0.00
2M-1	30711XWS9	08/24/2022	2.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	08/24/2022	4.75900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	08/24/2022	4.75900 %	63,602,293.01	260,643.96	5,513,624.30	0.00	58,088,668.71	5,774,268.26	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-Aug-2022
 05-Aug-2022 2:29:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		07/29/2022	0.00000 %	3,348,138.64	0.00	290,247.06	0.00	3,057,891.58	290,247.06	0.00
2M-2C	30711XWV2	08/24/2022	4.75900 %	101,332,000.00	415,261.35	0.00	0.00	101,332,000.00	415,261.35	0.00
2M-CH		07/29/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	08/24/2022	4.75900 %	164,934,293.01	675,905.31	5,513,624.30	0.00	159,420,668.71	6,189,529.61	0.00
2M-2H		07/29/2022	0.00000 %	8,682,436.64	0.00	290,247.06	0.00	8,392,189.58	290,247.06	0.00
2B-1	30711XWW0	08/24/2022	6.70900 %	63,333,000.00	365,887.06	0.00	0.00	63,333,000.00	365,887.06	0.00
2B-1H		07/29/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		07/29/2022	0.00000 %	66,437,408.91	0.00	0.00	140,111.88	66,297,297.03	0.00	369,139.97
2A-I1	30711XWY6	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	08/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	08/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	08/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	08/24/2022	1.80000 %	0.00	98,583.55	0.00	0.00	0.00	98,583.55	0.00
2B-I2	30711XXH2	08/24/2022	1.40000 %	0.00	76,676.10	0.00	0.00	0.00	76,676.10	0.00
2B-I3	30711XXK5	08/24/2022	1.00000 %	0.00	54,768.64	0.00	0.00	0.00	54,768.64	0.00
2B-I4	30711XXM1	08/24/2022	0.60000 %	0.00	32,861.18	0.00	0.00	0.00	32,861.18	0.00
2C-I1	30711XXP4	08/24/2022	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	08/24/2022	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	08/24/2022	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	08/24/2022	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	08/24/2022	2.95900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	08/24/2022	3.35900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	08/24/2022	3.75900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	08/24/2022	4.15900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	08/24/2022	2.95900 %	63,602,293.01	162,060.41	5,513,624.30	0.00	58,088,668.71	5,675,684.71	0.00
2E-B2	30711XXJ8	08/24/2022	3.35900 %	63,602,293.01	183,967.87	5,513,624.30	0.00	58,088,668.71	5,697,592.17	0.00
2E-B3	30711XXL3	08/24/2022	3.75900 %	63,602,293.01	205,875.32	5,513,624.30	0.00	58,088,668.71	5,719,499.62	0.00
2E-B4	30711XXN9	08/24/2022	4.15900 %	63,602,293.01	227,782.78	5,513,624.30	0.00	58,088,668.71	5,741,407.08	0.00
2E-C1	30711XXQ2	08/24/2022	2.95900 %	101,332,000.00	258,196.75	0.00	0.00	101,332,000.00	258,196.75	0.00
2E-C2	30711XXS8	08/24/2022	3.35900 %	101,332,000.00	293,100.00	0.00	0.00	101,332,000.00	293,100.00	0.00
2E-C3	30711XXU3	08/24/2022	3.75900 %	101,332,000.00	328,003.24	0.00	0.00	101,332,000.00	328,003.24	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-Aug-2022
 05-Aug-2022 2:29:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	08/24/2022	4.15900 %	101,332,000.00	362,906.48	0.00	0.00	101,332,000.00	362,906.48	0.00
2E-D1	30711XXX7	08/24/2022	2.95900 %	63,602,293.01	162,060.41	5,513,624.30	0.00	58,088,668.71	5,675,684.71	0.00
2E-D2	30711XXY5	08/24/2022	3.35900 %	63,602,293.01	183,967.87	5,513,624.30	0.00	58,088,668.71	5,697,592.17	0.00
2E-D3	30711XXZ2	08/24/2022	3.75900 %	63,602,293.01	205,875.32	5,513,624.30	0.00	58,088,668.71	5,719,499.62	0.00
2E-D4	30711XYA6	08/24/2022	4.15900 %	63,602,293.01	227,782.78	5,513,624.30	0.00	58,088,668.71	5,741,407.08	0.00
2E-D5	30711XYB4	08/24/2022	4.75900 %	63,602,293.01	260,643.96	5,513,624.30	0.00	58,088,668.71	5,774,268.26	0.00
2E-F1	30711XYC2	08/24/2022	2.95900 %	164,934,293.01	420,257.16	5,513,624.30	0.00	159,420,668.71	5,933,881.46	0.00
2E-F2	30711XYD0	08/24/2022	3.35900 %	164,934,293.01	477,067.86	5,513,624.30	0.00	159,420,668.71	5,990,692.16	0.00
2E-F3	30711XYE8	08/24/2022	3.75900 %	164,934,293.01	533,878.56	5,513,624.30	0.00	159,420,668.71	6,047,502.86	0.00
2E-F4	30711XYF5	08/24/2022	4.15900 %	164,934,293.01	590,689.26	5,513,624.30	0.00	159,420,668.71	6,104,313.56	0.00
2E-F5	30711XYG3	08/24/2022	4.75900 %	164,934,293.01	675,905.31	5,513,624.30	0.00	159,420,668.71	6,189,529.61	0.00
2X-1	30711XYH1	08/24/2022	1.80000 %	0.00	98,583.55	0.00	0.00	0.00	98,583.55	0.00
2X-2	30711XYJ7	08/24/2022	1.40000 %	0.00	76,676.10	0.00	0.00	0.00	76,676.10	0.00
2X-3	30711XYK4	08/24/2022	1.00000 %	0.00	54,768.64	0.00	0.00	0.00	54,768.64	0.00
2X-4	30711XYL2	08/24/2022	0.60000 %	0.00	32,861.18	0.00	0.00	0.00	32,861.18	0.00
2Y-1	30711XYM0	08/24/2022	1.80000 %	0.00	255,648.15	0.00	0.00	0.00	255,648.15	0.00
2Y-2	30711XYN8	08/24/2022	1.40000 %	0.00	198,837.45	0.00	0.00	0.00	198,837.45	0.00
2Y-3	30711XYP3	08/24/2022	1.00000 %	0.00	142,026.75	0.00	0.00	0.00	142,026.75	0.00
2Y-4	30711XYQ1	08/24/2022	0.60000 %	0.00	85,216.05	0.00	0.00	0.00	85,216.05	0.00
Totals				10,180,110,424.85	13,995,897.20	246,862,697.22	145,163.78	9,933,102,563.85	260,858,594.42	1,106,015.63

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.

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,149,914,829.78	8,110,460.30	59,167,883.04	0.00	0.00	67,278,343.34	4,082,636,486.45	0.20616059	67,278,343.34
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	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.60009324	2,553,027.55
1M-BH	89,854,570.52	58,471,106.43	549,797.61	4,000,188.61	0.00	0.00	4,549,986.22	53,921,120.21	0.60009324	4,549,986.22
1M-2C	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1M-CH	91,175,838.97	91,175,838.97	0.00	0.00	0.00	0.00	0.00	91,175,838.97	1.00000000	0.00
1M-2	151,995,556.00	83,968,087.96	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	81,415,060.41	0.53564106	2,553,027.55
1M-2H	270,884,980.00	149,646,945.40	549,797.61	4,000,188.61	0.00	0.00	4,549,986.22	145,096,959.18	0.53564047	4,549,986.22
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,409,770.24	0.00	0.00	0.00	5,051.90	5,051.90	102,404,718.34	0.99285569	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	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.60009324	2,553,027.55
1E-B2	50,417,997.48	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.60009324	2,553,027.55
1E-B3	50,417,997.48	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.60009324	2,553,027.55

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.60009324	2,553,027.55
1E-C1	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C2	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C3	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C4	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-D1	100,835,994.97	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.30004662	2,553,027.55
1E-D2	100,835,994.97	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.30004662	2,553,027.55
1E-D3	100,835,994.97	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.30004662	2,553,027.55
1E-D4	100,835,994.97	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.30004662	2,553,027.55
1E-D5	100,835,994.97	32,808,526.93	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	30,255,499.38	0.30004662	2,553,027.55
1E-F1	101,577,558.52	83,968,087.96	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	81,415,060.41	0.80150637	2,553,027.55
1E-F2	101,577,558.52	83,968,087.96	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	81,415,060.41	0.80150637	2,553,027.55
1E-F3	101,577,558.52	83,968,087.96	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	81,415,060.41	0.80150637	2,553,027.55
1E-F4	101,577,558.52	83,968,087.96	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	81,415,060.41	0.80150637	2,553,027.55
1E-F5	101,577,558.52	83,968,087.96	308,495.10	2,244,532.45	0.00	0.00	2,553,027.55	81,415,060.41	0.80150637	2,553,027.55
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,154,901,331.47	3,843,682.67	36,993,775.05	0.00	0.00	40,837,457.72	2,114,063,873.74	0.16559304	40,837,457.72
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.57325098	5,513,624.30
2M-BH	5,334,298.00	3,348,138.64	27,359.81	262,887.25	0.00	0.00	290,247.06	3,057,891.58	0.57325098	290,247.06
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	164,934,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	159,420,668.71	0.52441699	5,513,624.30

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	8,682,436.64	27,359.81	262,887.25	0.00	0.00	290,247.06	8,392,189.58	0.52441699	290,247.06
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,437,408.91	0.00	0.00	0.00	140,111.88	140,111.88	66,297,297.03	0.99446288	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.57325098	5,513,624.30
2E-B2	101,332,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.57325098	5,513,624.30
2E-B3	101,332,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.57325098	5,513,624.30
2E-B4	101,332,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.57325098	5,513,624.30
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.28662549	5,513,624.30
2E-D2	202,664,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.28662549	5,513,624.30
2E-D3	202,664,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.28662549	5,513,624.30
2E-D4	202,664,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.28662549	5,513,624.30
2E-D5	202,664,000.00	63,602,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	58,088,668.71	0.28662549	5,513,624.30

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	164,934,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	159,420,668.71	0.78662549	5,513,624.30
2E-F2	202,664,000.00	164,934,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	159,420,668.71	0.78662549	5,513,624.30
2E-F3	202,664,000.00	164,934,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	159,420,668.71	0.78662549	5,513,624.30
2E-F4	202,664,000.00	164,934,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	159,420,668.71	0.78662549	5,513,624.30
2E-F5	202,664,000.00	164,934,293.01	519,735.57	4,993,888.73	0.00	0.00	5,513,624.30	159,420,668.71	0.78662549	5,513,624.30
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,567,159,564.41	10,180,110,424.85	26,360,148.53	220,502,548.69	0.00	145,163.78	247,007,861.00	9,933,102,563.85	0.25104412	246,862,697.22

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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:08 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	209.55793745	0.40955330	2.98779615	0.00000000	0.00000000	3.39734945	206.16058800	0.20616059	3.39734945
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	650.73046471	6.11874956	44.51847678	0.00000000	0.00000000	50.63722634	600.09323837	0.60009324	50.63722634
1M-BH	89,854,570.52	650.73046470	6.11874952	44.51847677	0.00000000	0.00000000	50.63722628	600.09323842	0.60009324	50.63722628
1M-2C	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	91,175,838.97	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	151,995,556.00	552.43778285	2.02963237	14.76709260	0.00000000	0.00000000	16.79672496	535.64105789	0.53564106	16.79672496
1M-2H	270,884,980.00	552.43722040	2.02963490	14.76711116	0.00000000	0.00000000	16.79674606	535.64047434	0.53564047	16.79674606
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.90466890	0.00000000	0.00000000	0.00000000	0.04898024	0.04898024	992.85568866	0.99285569	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	650.73046471	6.11874956	44.51847678	0.00000000	0.00000000	50.63722634	600.09323837	0.60009324	50.63722634
1E-B2	50,417,997.48	650.73046471	6.11874956	44.51847678	0.00000000	0.00000000	50.63722634	600.09323837	0.60009324	50.63722634
1E-B3	50,417,997.48	650.73046471	6.11874956	44.51847678	0.00000000	0.00000000	50.63722634	600.09323837	0.60009324	50.63722634

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:08 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	650.73046471	6.11874956	44.51847678	0.00000000	0.00000000	50.63722634	600.09323837	0.60009324	50.63722634
1E-C1	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,835,994.97	325.36523232	3.05937478	22.25923839	0.00000000	0.00000000	25.31861317	300.04661916	0.30004662	25.31861317
1E-D2	100,835,994.97	325.36523232	3.05937478	22.25923839	0.00000000	0.00000000	25.31861317	300.04661916	0.30004662	25.31861317
1E-D3	100,835,994.97	325.36523232	3.05937478	22.25923839	0.00000000	0.00000000	25.31861317	300.04661916	0.30004662	25.31861317
1E-D4	100,835,994.97	325.36523232	3.05937478	22.25923839	0.00000000	0.00000000	25.31861317	300.04661916	0.30004662	25.31861317
1E-D5	100,835,994.97	325.36523232	3.05937478	22.25923839	0.00000000	0.00000000	25.31861317	300.04661916	0.30004662	25.31861317
1E-F1	101,577,558.52	826.64014752	3.03703992	22.09673557	0.00000000	0.00000000	25.13377548	801.50637204	0.80150637	25.13377548
1E-F2	101,577,558.52	826.64014752	3.03703992	22.09673557	0.00000000	0.00000000	25.13377548	801.50637204	0.80150637	25.13377548
1E-F3	101,577,558.52	826.64014752	3.03703992	22.09673557	0.00000000	0.00000000	25.13377548	801.50637204	0.80150637	25.13377548
1E-F4	101,577,558.52	826.64014752	3.03703992	22.09673557	0.00000000	0.00000000	25.13377548	801.50637204	0.80150637	25.13377548
1E-F5	101,577,558.52	826.64014752	3.03703992	22.09673557	0.00000000	0.00000000	25.13377548	801.50637204	0.80150637	25.13377548
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	168.79180961	0.30107279	2.89769473	0.00000000	0.00000000	3.19876752	165.59304209	0.16559304	3.19876752
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	627.66246605	5.12903693	49.28244513	0.00000000	0.00000000	54.41148206	573.25098399	0.57325098	54.41148206
2M-BH	5,334,298.00	627.66246655	5.12903666	49.28244541	0.00000000	0.00000000	54.41148207	573.25098448	0.57325098	54.41148207
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	542.55415535	1.70967898	16.42748171	0.00000000	0.00000000	18.13716069	524.41699466	0.52441699	18.13716069

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:09 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	542.55415552	1.70967889	16.42748180	0.00000000	0.00000000	18.13716069	524.41699483	0.52441699	18.13716069
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	996.56456681	0.00000000	0.00000000	0.00000000	2.10168544	2.10168544	994.46288137	0.99446288	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	627.66246605	5.12903693	49.28244513	0.00000000	0.00000000	54.41148206	573.25098399	0.57325098	54.41148206
2E-B2	101,332,000.00	627.66246605	5.12903693	49.28244513	0.00000000	0.00000000	54.41148206	573.25098399	0.57325098	54.41148206
2E-B3	101,332,000.00	627.66246605	5.12903693	49.28244513	0.00000000	0.00000000	54.41148206	573.25098399	0.57325098	54.41148206
2E-B4	101,332,000.00	627.66246605	5.12903693	49.28244513	0.00000000	0.00000000	54.41148206	573.25098399	0.57325098	54.41148206
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	313.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	286.62549200	0.28662549	27.20574103
2E-D2	202,664,000.00	313.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	286.62549200	0.28662549	27.20574103
2E-D3	202,664,000.00	313.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	286.62549200	0.28662549	27.20574103
2E-D4	202,664,000.00	313.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	286.62549200	0.28662549	27.20574103
2E-D5	202,664,000.00	313.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	286.62549200	0.28662549	27.20574103

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:09 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	813.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	786.62549200	0.78662549	27.20574103
2E-F2	202,664,000.00	813.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	786.62549200	0.78662549	27.20574103
2E-F3	202,664,000.00	813.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	786.62549200	0.78662549	27.20574103
2E-F4	202,664,000.00	813.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	786.62549200	0.78662549	27.20574103
2E-F5	202,664,000.00	813.83123303	2.56451846	24.64122257	0.00000000	0.00000000	27.20574103	786.62549200	0.78662549	27.20574103
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-Aug-2022
 05-Aug-2022 2:29:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,149,914,829.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,082,636,486.45
1M-1	N/A	N/A	2.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	4.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	07/25/22 - 08/24/22	31	4.65900 %	32,808,526.93	131,625.08	0.00	0.00	0.00	0.00	131,625.08	0.00	30,255,499.38
1M-BH	N/A	N/A	0.00000 %	58,471,106.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	53,921,120.21
1M-2C	07/25/22 - 08/24/22	31	4.65900 %	51,159,561.03	205,247.90	0.00	0.00	0.00	0.00	205,247.90	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	07/25/22 - 08/24/22	31	4.65900 %	83,968,087.96	336,872.97	0.00	0.00	0.00	0.00	336,872.97	0.00	81,415,060.41
1M-2H	N/A	N/A	0.00000 %	149,646,945.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	145,096,959.18
1B-1	07/25/22 - 08/24/22	31	6.25900 %	97,984,000.00	528,103.82	0.00	0.00	0.00	0.00	528,103.82	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,409,770.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,404,718.34
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	07/25/22 - 08/24/22	31	1.80000 %	32,808,526.93	50,853.22	0.00	0.00	0.00	0.00	50,853.22	0.00	30,255,499.38
1B-I2	07/25/22 - 08/24/22	31	1.40000 %	32,808,526.93	39,552.50	0.00	0.00	0.00	0.00	39,552.50	0.00	30,255,499.38
1B-I3	07/25/22 - 08/24/22	31	1.00000 %	32,808,526.93	28,251.79	0.00	0.00	0.00	0.00	28,251.79	0.00	30,255,499.38
1B-I4	07/25/22 - 08/24/22	31	0.60000 %	32,808,526.93	16,951.07	0.00	0.00	0.00	0.00	16,951.07	0.00	30,255,499.38
1C-I1	07/25/22 - 08/24/22	31	1.80000 %	51,159,561.03	79,297.32	0.00	0.00	0.00	0.00	79,297.32	0.00	51,159,561.03
1C-I2	07/25/22 - 08/24/22	31	1.40000 %	51,159,561.03	61,675.69	0.00	0.00	0.00	0.00	61,675.69	0.00	51,159,561.03
1C-I3	07/25/22 - 08/24/22	31	1.00000 %	51,159,561.03	44,054.07	0.00	0.00	0.00	0.00	44,054.07	0.00	51,159,561.03
1C-I4	07/25/22 - 08/24/22	31	0.60000 %	51,159,561.03	26,432.44	0.00	0.00	0.00	0.00	26,432.44	0.00	51,159,561.03
1E-A1	N/A	N/A	2.85900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.25900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/22 - 08/24/22	31	2.85900 %	32,808,526.93	80,771.86	0.00	0.00	0.00	0.00	80,771.86	0.00	30,255,499.38
1E-B2	07/25/22 - 08/24/22	31	3.25900 %	32,808,526.93	92,072.57	0.00	0.00	0.00	0.00	92,072.57	0.00	30,255,499.38

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/22 - 08/24/22	31	3.65900 %	32,808,526.93	103,373.29	0.00	0.00	0.00	0.00	103,373.29	0.00	30,255,499.38
1E-B4	07/25/22 - 08/24/22	31	4.05900 %	32,808,526.93	114,674.00	0.00	0.00	0.00	0.00	114,674.00	0.00	30,255,499.38
1E-C1	07/25/22 - 08/24/22	31	2.85900 %	51,159,561.03	125,950.58	0.00	0.00	0.00	0.00	125,950.58	0.00	51,159,561.03
1E-C2	07/25/22 - 08/24/22	31	3.25900 %	51,159,561.03	143,572.20	0.00	0.00	0.00	0.00	143,572.20	0.00	51,159,561.03
1E-C3	07/25/22 - 08/24/22	31	3.65900 %	51,159,561.03	161,193.83	0.00	0.00	0.00	0.00	161,193.83	0.00	51,159,561.03
1E-C4	07/25/22 - 08/24/22	31	4.05900 %	51,159,561.03	178,815.46	0.00	0.00	0.00	0.00	178,815.46	0.00	51,159,561.03
1E-D1	07/25/22 - 08/24/22	31	2.85900 %	32,808,526.93	80,771.86	0.00	0.00	0.00	0.00	80,771.86	0.00	30,255,499.38
1E-D2	07/25/22 - 08/24/22	31	3.25900 %	32,808,526.93	92,072.57	0.00	0.00	0.00	0.00	92,072.57	0.00	30,255,499.38
1E-D3	07/25/22 - 08/24/22	31	3.65900 %	32,808,526.93	103,373.29	0.00	0.00	0.00	0.00	103,373.29	0.00	30,255,499.38
1E-D4	07/25/22 - 08/24/22	31	4.05900 %	32,808,526.93	114,674.00	0.00	0.00	0.00	0.00	114,674.00	0.00	30,255,499.38
1E-D5	07/25/22 - 08/24/22	31	4.65900 %	32,808,526.93	131,625.08	0.00	0.00	0.00	0.00	131,625.08	0.00	30,255,499.38
1E-F1	07/25/22 - 08/24/22	31	2.85900 %	83,968,087.96	206,722.44	0.00	0.00	0.00	0.00	206,722.44	0.00	81,415,060.41
1E-F2	07/25/22 - 08/24/22	31	3.25900 %	83,968,087.96	235,644.78	0.00	0.00	0.00	0.00	235,644.78	0.00	81,415,060.41
1E-F3	07/25/22 - 08/24/22	31	3.65900 %	83,968,087.96	264,567.12	0.00	0.00	0.00	0.00	264,567.12	0.00	81,415,060.41
1E-F4	07/25/22 - 08/24/22	31	4.05900 %	83,968,087.96	293,489.46	0.00	0.00	0.00	0.00	293,489.46	0.00	81,415,060.41
1E-F5	07/25/22 - 08/24/22	31	4.65900 %	83,968,087.96	336,872.97	0.00	0.00	0.00	0.00	336,872.97	0.00	81,415,060.41
1X-1	07/25/22 - 08/24/22	31	1.80000 %	32,808,526.93	50,853.22	0.00	0.00	0.00	0.00	50,853.22	0.00	30,255,499.38
1X-2	07/25/22 - 08/24/22	31	1.40000 %	32,808,526.93	39,552.50	0.00	0.00	0.00	0.00	39,552.50	0.00	30,255,499.38
1X-3	07/25/22 - 08/24/22	31	1.00000 %	32,808,526.93	28,251.79	0.00	0.00	0.00	0.00	28,251.79	0.00	30,255,499.38
1X-4	07/25/22 - 08/24/22	31	0.60000 %	32,808,526.93	16,951.07	0.00	0.00	0.00	0.00	16,951.07	0.00	30,255,499.38
1Y-1	07/25/22 - 08/24/22	31	1.80000 %	83,968,087.97	130,150.54	0.00	0.00	0.00	0.00	130,150.54	0.00	81,415,060.42
1Y-2	07/25/22 - 08/24/22	31	1.40000 %	83,968,087.97	101,228.19	0.00	0.00	0.00	0.00	101,228.19	0.00	81,415,060.42
1Y-3	07/25/22 - 08/24/22	31	1.00000 %	83,968,087.97	72,305.85	0.00	0.00	0.00	0.00	72,305.85	0.00	81,415,060.42
1Y-4	07/25/22 - 08/24/22	31	0.60000 %	83,968,087.97	43,383.51	0.00	0.00	0.00	0.00	43,383.51	0.00	81,415,060.42
2A-H	N/A	N/A	0.00000 %	2,154,901,331.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,114,063,873.74
2M-1	N/A	N/A	2.90900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	4.75900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	07/25/22 - 08/24/22	31	4.75900 %	63,602,293.01	260,643.96	0.00	0.00	0.00	0.00	260,643.96	0.00	58,088,668.71
2M-BH	N/A	N/A	0.00000 %	3,348,138.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,057,891.58
2M-2C	07/25/22 - 08/24/22	31	4.75900 %	101,332,000.00	415,261.35	0.00	0.00	0.00	0.00	415,261.35	0.00	101,332,000.00

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-Aug-2022
 05-Aug-2022 2:29:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	07/25/22 - 08/24/22	31	4.75900 %	164,934,293.01	675,905.31	0.00	0.00	0.00	0.00	675,905.31	0.00	159,420,668.71
2M-2H	N/A	N/A	0.00000 %	8,682,436.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,392,189.58
2B-1	07/25/22 - 08/24/22	31	6.70900 %	63,333,000.00	365,887.06	0.00	0.00	0.00	0.00	365,887.06	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,437,408.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,297,297.03
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	07/25/22 - 08/24/22	31	1.80000 %	63,602,293.01	98,583.55	0.00	0.00	0.00	0.00	98,583.55	0.00	58,088,668.71
2B-I2	07/25/22 - 08/24/22	31	1.40000 %	63,602,293.01	76,676.10	0.00	0.00	0.00	0.00	76,676.10	0.00	58,088,668.71
2B-I3	07/25/22 - 08/24/22	31	1.00000 %	63,602,293.01	54,768.64	0.00	0.00	0.00	0.00	54,768.64	0.00	58,088,668.71
2B-I4	07/25/22 - 08/24/22	31	0.60000 %	63,602,293.01	32,861.18	0.00	0.00	0.00	0.00	32,861.18	0.00	58,088,668.71
2C-I1	07/25/22 - 08/24/22	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	07/25/22 - 08/24/22	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	07/25/22 - 08/24/22	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	07/25/22 - 08/24/22	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	2.95900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.35900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	3.75900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.15900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/22 - 08/24/22	31	2.95900 %	63,602,293.01	162,060.41	0.00	0.00	0.00	0.00	162,060.41	0.00	58,088,668.71
2E-B2	07/25/22 - 08/24/22	31	3.35900 %	63,602,293.01	183,967.87	0.00	0.00	0.00	0.00	183,967.87	0.00	58,088,668.71
2E-B3	07/25/22 - 08/24/22	31	3.75900 %	63,602,293.01	205,875.32	0.00	0.00	0.00	0.00	205,875.32	0.00	58,088,668.71
2E-B4	07/25/22 - 08/24/22	31	4.15900 %	63,602,293.01	227,782.78	0.00	0.00	0.00	0.00	227,782.78	0.00	58,088,668.71
2E-C1	07/25/22 - 08/24/22	31	2.95900 %	101,332,000.00	258,196.75	0.00	0.00	0.00	0.00	258,196.75	0.00	101,332,000.00
2E-C2	07/25/22 - 08/24/22	31	3.35900 %	101,332,000.00	293,100.00	0.00	0.00	0.00	0.00	293,100.00	0.00	101,332,000.00
2E-C3	07/25/22 - 08/24/22	31	3.75900 %	101,332,000.00	328,003.24	0.00	0.00	0.00	0.00	328,003.24	0.00	101,332,000.00
2E-C4	07/25/22 - 08/24/22	31	4.15900 %	101,332,000.00	362,906.48	0.00	0.00	0.00	0.00	362,906.48	0.00	101,332,000.00
2E-D1	07/25/22 - 08/24/22	31	2.95900 %	63,602,293.01	162,060.41	0.00	0.00	0.00	0.00	162,060.41	0.00	58,088,668.71
2E-D2	07/25/22 - 08/24/22	31	3.35900 %	63,602,293.01	183,967.87	0.00	0.00	0.00	0.00	183,967.87	0.00	58,088,668.71

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	07/25/22 - 08/24/22	31	3.75900 %	63,602,293.01	205,875.32	0.00	0.00	0.00	0.00	205,875.32	0.00	58,088,668.71
2E-D4	07/25/22 - 08/24/22	31	4.15900 %	63,602,293.01	227,782.78	0.00	0.00	0.00	0.00	227,782.78	0.00	58,088,668.71
2E-D5	07/25/22 - 08/24/22	31	4.75900 %	63,602,293.01	260,643.96	0.00	0.00	0.00	0.00	260,643.96	0.00	58,088,668.71
2E-F1	07/25/22 - 08/24/22	31	2.95900 %	164,934,293.01	420,257.16	0.00	0.00	0.00	0.00	420,257.16	0.00	159,420,668.71
2E-F2	07/25/22 - 08/24/22	31	3.35900 %	164,934,293.01	477,067.86	0.00	0.00	0.00	0.00	477,067.86	0.00	159,420,668.71
2E-F3	07/25/22 - 08/24/22	31	3.75900 %	164,934,293.01	533,878.56	0.00	0.00	0.00	0.00	533,878.56	0.00	159,420,668.71
2E-F4	07/25/22 - 08/24/22	31	4.15900 %	164,934,293.01	590,689.26	0.00	0.00	0.00	0.00	590,689.26	0.00	159,420,668.71
2E-F5	07/25/22 - 08/24/22	31	4.75900 %	164,934,293.01	675,905.31	0.00	0.00	0.00	0.00	675,905.31	0.00	159,420,668.71
2X-1	07/25/22 - 08/24/22	31	1.80000 %	63,602,293.01	98,583.55	0.00	0.00	0.00	0.00	98,583.55	0.00	58,088,668.71
2X-2	07/25/22 - 08/24/22	31	1.40000 %	63,602,293.01	76,676.10	0.00	0.00	0.00	0.00	76,676.10	0.00	58,088,668.71
2X-3	07/25/22 - 08/24/22	31	1.00000 %	63,602,293.01	54,768.64	0.00	0.00	0.00	0.00	54,768.64	0.00	58,088,668.71
2X-4	07/25/22 - 08/24/22	31	0.60000 %	63,602,293.01	32,861.18	0.00	0.00	0.00	0.00	32,861.18	0.00	58,088,668.71
2Y-1	07/25/22 - 08/24/22	31	1.80000 %	164,934,293.01	255,648.15	0.00	0.00	0.00	0.00	255,648.15	0.00	159,420,668.71
2Y-2	07/25/22 - 08/24/22	31	1.40000 %	164,934,293.01	198,837.45	0.00	0.00	0.00	0.00	198,837.45	0.00	159,420,668.71
2Y-3	07/25/22 - 08/24/22	31	1.00000 %	164,934,293.01	142,026.75	0.00	0.00	0.00	0.00	142,026.75	0.00	159,420,668.71
2Y-4	07/25/22 - 08/24/22	31	0.60000 %	164,934,293.01	85,216.05	0.00	0.00	0.00	0.00	85,216.05	0.00	159,420,668.71
Totals					13,995,897.20	0.00	0.00	0.00	0.00	13,995,897.20	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:09 PM

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 %	209.55793745	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	206.16058800
1M-1	186,170,000.00	2.90900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	4.65900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	4.65900 %	650.73046471	2.61067648	0.00000000	0.00000000	0.00000000	0.00000000	2.61067648	0.00000000	600.09323837
1M-BH	89,854,570.52	0.00000 %	650.73046470	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	600.09323842
1M-2C	51,159,561.03	4.65900 %	1000.00000000	4.01191675	0.00000000	0.00000000	0.00000000	0.00000000	4.01191675	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	4.65900 %	552.43778285	2.21633434	0.00000000	0.00000000	0.00000000	0.00000000	2.21633434	0.00000000	535.64105789
1M-2H	270,884,980.00	0.00000 %	552.43722040	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	535.64047434
1B-1	97,984,000.00	6.25900 %	1000.00000000	5.38969444	0.00000000	0.00000000	0.00000000	0.00000000	5.38969444	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.90466890	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.85568866
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 %	650.73046471	1.00863228	0.00000000	0.00000000	0.00000000	0.00000000	1.00863228	0.00000000	600.09323837
1B-I2	0.00	1.40000 %	650.73046471	0.78449169	0.00000000	0.00000000	0.00000000	0.00000000	0.78449169	0.00000000	600.09323837
1B-I3	0.00	1.00000 %	650.73046471	0.56035129	0.00000000	0.00000000	0.00000000	0.00000000	0.56035129	0.00000000	600.09323837
1B-I4	0.00	0.60000 %	650.73046471	0.33621070	0.00000000	0.00000000	0.00000000	0.00000000	0.33621070	0.00000000	600.09323837
1C-I1	0.00	1.80000 %	1000.00000000	1.55000001	0.00000000	0.00000000	0.00000000	0.00000000	1.55000001	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555550	0.00000000	0.00000000	0.00000000	0.00000000	1.20555550	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111118	0.00000000	0.00000000	0.00000000	0.00000000	0.86111118	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	50,417,997.48	2.85900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	3.25900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	3.65900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:09 PM

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	4.05900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	2.85900 %	650.73046471	1.60204419	0.00000000	0.00000000	0.00000000	0.00000000	1.60204419	0.00000000	600.09323837
1E-B2	50,417,997.48	3.25900 %	650.73046471	1.82618459	0.00000000	0.00000000	0.00000000	0.00000000	1.82618459	0.00000000	600.09323837
1E-B3	50,417,997.48	3.65900 %	650.73046471	2.05032518	0.00000000	0.00000000	0.00000000	0.00000000	2.05032518	0.00000000	600.09323837
1E-B4	50,417,997.48	4.05900 %	650.73046471	2.27446558	0.00000000	0.00000000	0.00000000	0.00000000	2.27446558	0.00000000	600.09323837
1E-C1	51,159,561.03	2.85900 %	1000.00000000	2.46191675	0.00000000	0.00000000	0.00000000	0.00000000	2.46191675	0.00000000	1000.00000000
1E-C2	51,159,561.03	3.25900 %	1000.00000000	2.80636106	0.00000000	0.00000000	0.00000000	0.00000000	2.80636106	0.00000000	1000.00000000
1E-C3	51,159,561.03	3.65900 %	1000.00000000	3.15080557	0.00000000	0.00000000	0.00000000	0.00000000	3.15080557	0.00000000	1000.00000000
1E-C4	51,159,561.03	4.05900 %	1000.00000000	3.49525008	0.00000000	0.00000000	0.00000000	0.00000000	3.49525008	0.00000000	1000.00000000
1E-D1	100,835,994.97	2.85900 %	325.36523232	0.80102210	0.00000000	0.00000000	0.00000000	0.00000000	0.80102210	0.00000000	300.04661916
1E-D2	100,835,994.97	3.25900 %	325.36523232	0.91309229	0.00000000	0.00000000	0.00000000	0.00000000	0.91309229	0.00000000	300.04661916
1E-D3	100,835,994.97	3.65900 %	325.36523232	1.02516259	0.00000000	0.00000000	0.00000000	0.00000000	1.02516259	0.00000000	300.04661916
1E-D4	100,835,994.97	4.05900 %	325.36523232	1.13723279	0.00000000	0.00000000	0.00000000	0.00000000	1.13723279	0.00000000	300.04661916
1E-D5	100,835,994.97	4.65900 %	325.36523232	1.30533824	0.00000000	0.00000000	0.00000000	0.00000000	1.30533824	0.00000000	300.04661916
1E-F1	101,577,558.52	2.85900 %	826.64014752	2.03511920	0.00000000	0.00000000	0.00000000	0.00000000	2.03511920	0.00000000	801.50637204
1E-F2	101,577,558.52	3.25900 %	826.64014752	2.31985080	0.00000000	0.00000000	0.00000000	0.00000000	2.31985080	0.00000000	801.50637204
1E-F3	101,577,558.52	3.65900 %	826.64014752	2.60458239	0.00000000	0.00000000	0.00000000	0.00000000	2.60458239	0.00000000	801.50637204
1E-F4	101,577,558.52	4.05900 %	826.64014752	2.88931398	0.00000000	0.00000000	0.00000000	0.00000000	2.88931398	0.00000000	801.50637204
1E-F5	101,577,558.52	4.65900 %	826.64014752	3.31641137	0.00000000	0.00000000	0.00000000	0.00000000	3.31641137	0.00000000	801.50637204
1X-1	0.00	1.80000 %	325.36523232	0.50431614	0.00000000	0.00000000	0.00000000	0.00000000	0.50431614	0.00000000	300.04661916
1X-2	0.00	1.40000 %	325.36523232	0.39224584	0.00000000	0.00000000	0.00000000	0.00000000	0.39224584	0.00000000	300.04661916
1X-3	0.00	1.00000 %	325.36523232	0.28017565	0.00000000	0.00000000	0.00000000	0.00000000	0.28017565	0.00000000	300.04661916
1X-4	0.00	0.60000 %	325.36523232	0.16810535	0.00000000	0.00000000	0.00000000	0.00000000	0.16810535	0.00000000	300.04661916
1Y-1	0.00	1.80000 %	826.64014762	1.28129226	0.00000000	0.00000000	0.00000000	0.00000000	1.28129226	0.00000000	801.50637214
1Y-2	0.00	1.40000 %	826.64014762	0.99656057	0.00000000	0.00000000	0.00000000	0.00000000	0.99656057	0.00000000	801.50637214
1Y-3	0.00	1.00000 %	826.64014762	0.71182898	0.00000000	0.00000000	0.00000000	0.00000000	0.71182898	0.00000000	801.50637214
1Y-4	0.00	0.60000 %	826.64014762	0.42709739	0.00000000	0.00000000	0.00000000	0.00000000	0.42709739	0.00000000	801.50637214
2A-H	12,766,622,601.00	0.00000 %	168.79180961	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	165.59304209
2M-1	107,666,000.00	2.90900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:09 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	4.7590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	4.7590 %	627.66246605	2.57217819	0.00000000	0.00000000	0.00000000	0.00000000	2.57217819	0.00000000	573.25098399
2M-BH	5,334,298.00	0.0000 %	627.66246655	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	573.25098448
2M-2C	101,332,000.00	4.7590 %	1000.00000000	4.09802777	0.00000000	0.00000000	0.00000000	0.00000000	4.09802777	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	4.7590 %	542.55415535	2.22340199	0.00000000	0.00000000	0.00000000	0.00000000	2.22340199	0.00000000	524.41699466
2M-2H	16,002,894.00	0.0000 %	542.55415552	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	524.41699483
2B-1	63,333,000.00	6.7090 %	1000.00000000	5.77719451	0.00000000	0.00000000	0.00000000	0.00000000	5.77719451	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	996.56456681	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.46288137
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	627.66246605	0.97287678	0.00000000	0.00000000	0.00000000	0.00000000	0.97287678	0.00000000	573.25098399
2B-I2	0.00	1.4000 %	627.66246605	0.75668200	0.00000000	0.00000000	0.00000000	0.00000000	0.75668200	0.00000000	573.25098399
2B-I3	0.00	1.0000 %	627.66246605	0.54048711	0.00000000	0.00000000	0.00000000	0.00000000	0.54048711	0.00000000	573.25098399
2B-I4	0.00	0.6000 %	627.66246605	0.32429223	0.00000000	0.00000000	0.00000000	0.00000000	0.32429223	0.00000000	573.25098399
2C-I1	0.00	1.8000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.9590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	3.3590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	3.7590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	4.1590 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	2.9590 %	627.66246605	1.59930141	0.00000000	0.00000000	0.00000000	0.00000000	1.59930141	0.00000000	573.25098399

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:09 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	3.35900 %	627.66246605	1.81549629	0.00000000	0.00000000	0.00000000	0.00000000	1.81549629	0.00000000	573.25098399
2E-B3	101,332,000.00	3.75900 %	627.66246605	2.03169107	0.00000000	0.00000000	0.00000000	0.00000000	2.03169107	0.00000000	573.25098399
2E-B4	101,332,000.00	4.15900 %	627.66246605	2.24788596	0.00000000	0.00000000	0.00000000	0.00000000	2.24788596	0.00000000	573.25098399
2E-C1	101,332,000.00	2.95900 %	1000.00000000	2.54802777	0.00000000	0.00000000	0.00000000	0.00000000	2.54802777	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.35900 %	1000.00000000	2.89247227	0.00000000	0.00000000	0.00000000	0.00000000	2.89247227	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.75900 %	1000.00000000	3.23691667	0.00000000	0.00000000	0.00000000	0.00000000	3.23691667	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.15900 %	1000.00000000	3.58136107	0.00000000	0.00000000	0.00000000	0.00000000	3.58136107	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.95900 %	313.83123303	0.79965070	0.00000000	0.00000000	0.00000000	0.00000000	0.79965070	0.00000000	286.62549200
2E-D2	202,664,000.00	3.35900 %	313.83123303	0.90774814	0.00000000	0.00000000	0.00000000	0.00000000	0.90774814	0.00000000	286.62549200
2E-D3	202,664,000.00	3.75900 %	313.83123303	1.01584554	0.00000000	0.00000000	0.00000000	0.00000000	1.01584554	0.00000000	286.62549200
2E-D4	202,664,000.00	4.15900 %	313.83123303	1.12394298	0.00000000	0.00000000	0.00000000	0.00000000	1.12394298	0.00000000	286.62549200
2E-D5	202,664,000.00	4.75900 %	313.83123303	1.28608909	0.00000000	0.00000000	0.00000000	0.00000000	1.28608909	0.00000000	286.62549200
2E-F1	202,664,000.00	2.95900 %	813.83123303	2.07366459	0.00000000	0.00000000	0.00000000	0.00000000	2.07366459	0.00000000	786.62549200
2E-F2	202,664,000.00	3.35900 %	813.83123303	2.35398423	0.00000000	0.00000000	0.00000000	0.00000000	2.35398423	0.00000000	786.62549200
2E-F3	202,664,000.00	3.75900 %	813.83123303	2.63430387	0.00000000	0.00000000	0.00000000	0.00000000	2.63430387	0.00000000	786.62549200
2E-F4	202,664,000.00	4.15900 %	813.83123303	2.91462351	0.00000000	0.00000000	0.00000000	0.00000000	2.91462351	0.00000000	786.62549200
2E-F5	202,664,000.00	4.75900 %	813.83123303	3.33510298	0.00000000	0.00000000	0.00000000	0.00000000	3.33510298	0.00000000	786.62549200
2X-1	0.00	1.80000 %	313.83123303	0.48643839	0.00000000	0.00000000	0.00000000	0.00000000	0.48643839	0.00000000	286.62549200
2X-2	0.00	1.40000 %	313.83123303	0.37834100	0.00000000	0.00000000	0.00000000	0.00000000	0.37834100	0.00000000	286.62549200
2X-3	0.00	1.00000 %	313.83123303	0.27024356	0.00000000	0.00000000	0.00000000	0.00000000	0.27024356	0.00000000	286.62549200
2X-4	0.00	0.60000 %	313.83123303	0.16214611	0.00000000	0.00000000	0.00000000	0.00000000	0.16214611	0.00000000	286.62549200
2Y-1	0.00	1.80000 %	813.83123303	1.26143839	0.00000000	0.00000000	0.00000000	0.00000000	1.26143839	0.00000000	786.62549200
2Y-2	0.00	1.40000 %	813.83123303	0.98111875	0.00000000	0.00000000	0.00000000	0.00000000	0.98111875	0.00000000	786.62549200
2Y-3	0.00	1.00000 %	813.83123303	0.70079911	0.00000000	0.00000000	0.00000000	0.00000000	0.70079911	0.00000000	786.62549200
2Y-4	0.00	0.60000 %	813.83123303	0.42047946	0.00000000	0.00000000	0.00000000	0.00000000	0.42047946	0.00000000	786.62549200

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

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-Aug-2022
 05-Aug-2022 2:29:09 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	10,137,751.45
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(145,163.78)
Total Deposits	9,992,587.67
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,973,421.01
Total Withdrawals (Pool Distribution Amount)	9,992,587.67
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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:09 PM

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.259000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	74,386,409.01
Total Principal Reduction Cumulative	16,113,624,015.31
Scheduled Principal Current	8,968,753.01
Scheduled Principal Cumulative	1,177,347,606.48
Unscheduled Principal Current	65,412,604.10
Unscheduled Principal Cumulative	14,935,539,532.43
Senior Reduction Amount	67,278,343.34
Subordinate Reduction Amount	7,103,013.77
Calculated Tranche Write-Down Amount	5,051.90
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	59,484.05
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	46,781,440.96
Total Principal Reduction Cumulative	10,918,446,846.61
Scheduled Principal Current	4,390,778.05
Scheduled Principal Cumulative	721,060,378.27
Unscheduled Principal Current	42,250,551.03
Unscheduled Principal Cumulative	10,197,017,826.65
Senior Reduction Amount	40,837,457.72
Subordinate Reduction Amount	5,803,871.36
Calculated Tranche Write-Down Amount	140,111.88
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	68,752.27
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:09 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	26138
Period Reference Pool Removal Loan Count	375
Period Ending Loan Count	25763
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,514,694,818.34
Period PIF Loan Count Current	374
PIF Loan Count Cumulative	62581
Period PIF Loan UPB Current	62,392,939.26
PIF Loan UPB Cumulative	14,495,209,656.54
Period Partial Prepayment Amount	3,045,060.72
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	163,273.29
Credit Event Amount Cumulative	5,489,303.00
Total Active Modified Loan Count	383
Total Active Modified Loan UPB	99,333,029.87
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	14294
Period Reference Pool Removal Loan Count	236
Period Ending Loan Count	14058
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,414,840,465.07
Period PIF Loan Count Current	235
PIF Loan Count Cumulative	42076
Period PIF Loan UPB Current	40,957,049.44
PIF Loan UPB Cumulative	10,019,761,140.28
Period Partial Prepayment Amount	1,330,280.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	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-Aug-2022
 05-Aug-2022 2:29:09 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	201,791.42
Credit Event Amount Cumulative	14,486,508.24
Total Active Modified Loan Count	385
Total Active Modified Loan UPB	96,357,325.32
Structural Reporting	
Group 1	
Senior Percentage	90.430189%
Subordinate Percentage	9.569811%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.539899%
Subordinate Percentage	12.460101%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:10 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	7.580000 %	7.710000 %
1M-2C	0.00	0.00	1.000000 %	4.480000 %	4.550000 %
1M-2	0.00	0.00	1.000000 %	4.480000 %	4.550000 %
1M-2H	0.00	0.00	1.000000 %	4.480000 %	4.550000 %
1B-1	0.00	0.00	0.500000 %	2.230000 %	2.270000 %
1B-1H	0.00	0.00	0.500000 %	2.230000 %	2.270000 %
1B-2H	5,051.90	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.460000 %	12.460000 %
2M-1	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-1H	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-2A	0.00	0.00	2.600000 %	12.460000 %	12.460000 %
2M-2B	0.00	0.00	1.800000 %	9.740000 %	9.920000 %
2M-2C	0.00	0.00	1.000000 %	5.410000 %	5.510000 %
2B-1	0.00	0.00	0.500000 %	2.700000 %	2.750000 %
2B-1H	0.00	0.00	0.500000 %	2.700000 %	2.750000 %
2B-2H	140,111.88	0.00	0.000000 %	0.000000 %	0.000000 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	587	107,311,754.96	1.474097 %	1.548614 %
60 Days	143	30,399,629.71	0.359107 %	0.438697 %
90 Days	72	14,588,888.22	0.180809 %	0.210532 %
120 Days	60	13,004,075.02	0.150674 %	0.187662 %
150 Days	45	7,611,711.69	0.113006 %	0.109844 %
180+ Days	549	120,843,765.25	1.378670 %	1.743894 %
Totals	1456	293,759,824.85	3.656362 %	4.239243 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	330	59,450,704.99	1.280907 %	1.316827 %
60 Days	76	17,100,287.44	0.294997 %	0.378770 %
90 Days	34	6,992,677.67	0.131972 %	0.154887 %
120 Days	34	7,197,084.21	0.131972 %	0.159415 %
150 Days	22	3,272,881.00	0.085394 %	0.072494 %
180+ Days	300	67,283,672.00	1.164461 %	1.490326 %
Totals	796	161,297,307.31	3.089702 %	3.572718 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	257	47,861,049.97	1.828141 %	1.981955 %
60 Days	67	13,299,342.27	0.476597 %	0.550734 %
90 Days	38	7,596,210.55	0.270309 %	0.314564 %
120 Days	26	5,806,990.81	0.184948 %	0.240471 %
150 Days	23	4,338,830.69	0.163608 %	0.179674 %
180+ Days	249	53,560,093.25	1.771233 %	2.217956 %
Totals	660	132,462,517.54	4.694836 %	5.485353 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	167	46,188,649.05	59,484.05	0.128785
Group 2	235	63,398,667.64	68,752.27	0.108444

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	289,523.59	331.75	0.114585
Group 1	0044805914	458,859.50	716.97	0.156250
Group 1	0044806054	153,482.68	223.83	0.145834
Group 1	0044806072	159,972.16	199.97	0.125003
Group 1	0044806448	294,597.11	429.62	0.145833
Group 1	0044806688	395,323.65	418.51	0.105865
Group 1	0044806745	192,617.74	120.39	0.062502
Group 1	0044807295	230,217.77	287.77	0.124999
Group 1	0044807364	205,808.43	257.26	0.125000
Group 1	0044807768	285,799.57	357.25	0.125000
Group 1	0044808210	400,380.73	542.18	0.135416
Group 1	0044808465	370,524.17	77.19	0.020833
Group 1	0044808483	999,699.36	1,145.49	0.114583
Group 1	0044808487	235,220.87	269.52	0.114582
Group 1	0044809764	154,130.12	80.28	0.052086
Group 1	0044809973	143,933.69	149.93	0.104166
Group 1	0044812046	420,274.82	262.67	0.062500
Group 1	0044812987	207,536.03	0.24	0.000116
Group 1	0044813124	404,186.45	715.75	0.177084
Group 1	0044813191	565,021.97	882.85	0.156251
Group 1	0044813223	638,410.11	997.52	0.156251
Group 1	0044813232	117,257.99	39.07	0.033320
Group 1	0044813559	69,821.66	101.82	0.145829
Group 1	0044813561	183,188.57	50.31	0.027464

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044814635	166,469.02	7.58	0.004553
Group 1	0044814794	226,192.02	245.98	0.108748
Group 1	0044815492	207,519.09	216.17	0.104169
Group 1	0044815627	181,830.66	151.53	0.083336
Group 1	0044815760	360,218.04	337.70	0.093749
Group 1	0044816052	295,203.45	307.50	0.104165
Group 1	0044816392	237,364.50	321.43	0.135416
Group 1	0044817798	374,037.86	7.72	0.002064
Group 1	0044818208	185,309.33	328.15	0.177082
Group 1	0044818277	240,477.30	400.80	0.166669
Group 1	0044818389	399,305.03	291.16	0.072917
Group 1	0044818457	251,156.66	313.95	0.125002
Group 1	0044818923	193,969.60	242.46	0.124999
Group 1	0044819021	247,315.88	283.38	0.114582
Group 1	0044819057	339,974.10	460.38	0.135416
Group 1	0044819609	336,987.14	456.34	0.135418
Group 1	0044819660	524,611.47	437.18	0.083334
Group 1	0044819897	370,249.34	269.97	0.072916
Group 1	0044820223	72,550.42	158.70	0.218744
Group 1	0044820644	163,125.11	203.91	0.125002
Group 1	0044821335	131,432.98	219.05	0.166663
Group 1	0044821589	198,768.68	331.28	0.166666
Group 1	0044822792	468,781.76	781.30	0.166666
Group 1	0044822833	384,147.44	640.25	0.166668
Group 1	0044824330	298,609.20	528.79	0.177084
Group 1	0044824735	243,752.36	177.74	0.072918
Group 1	0044824753	316,785.62	230.99	0.072917
Group 1	0044825421	310,137.74	323.06	0.104167
Group 1	0044825822	194,059.32	323.43	0.166666
Group 1	0044826299	654,407.30	1,022.51	0.156250
Group 1	0044826309	402,782.96	419.57	0.104168
Group 1	0044826791	150,961.06	283.05	0.187499
Group 1	0044827108	341,454.59	462.39	0.135418
Group 1	0044827499	662,205.13	896.74	0.135417

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827509	67,652.84	112.75	0.166660
Group 1	0044827806	162,286.90	118.33	0.072914
Group 1	0044827828	258,661.07	240.34	0.092917
Group 1	0044828502	172,448.48	269.45	0.156250
Group 1	0044828810	246,543.11	333.86	0.135416
Group 1	0044828911	321,285.58	502.01	0.156250
Group 1	0044828949	243,975.45	355.80	0.145834
Group 1	0044829078	357,102.56	557.97	0.156249
Group 1	0044829321	138,568.69	144.34	0.104165
Group 1	0044830027	338,078.75	118.71	0.035113
Group 1	0044830936	326,939.73	238.39	0.072916
Group 1	0044831220	97,641.80	25.57	0.026188
Group 1	0044831561	304,685.95	380.86	0.125001
Group 1	0044832141	320,771.83	200.48	0.062499
Group 1	0044832707	289,156.51	512.05	0.177084
Group 1	0044833659	115,650.50	144.56	0.124997
Group 1	0044834537	413,524.41	603.06	0.145834
Group 1	0044835751	116,691.33	158.02	0.135417
Group 1	0044836020	137,831.56	186.65	0.135419
Group 1	0044836102	196,261.32	347.55	0.177085
Group 1	0044836184	65,760.55	123.30	0.187498
Group 1	0044837128	227,869.48	308.57	0.135415
Group 1	0044837217	159,506.43	216.00	0.135418
Group 1	0044837378	217,732.07	383.75	0.176249
Group 1	0044838036	314,073.37	458.02	0.145832
Group 1	0044838642	356,481.20	557.00	0.156249
Group 1	0044839660	241,151.18	477.28	0.197917
Group 1	0044839829	73,215.91	122.70	0.167587
Group 1	0044839996	406,229.90	592.42	0.145834
Group 1	0044840174	415,183.80	691.97	0.166666
Group 1	0044840478	120,289.59	200.48	0.166664
Group 1	0044841406	271,705.32	311.33	0.114584
Group 1	0044841534	320,181.45	466.93	0.145833
Group 1	0044841572	510,485.66	1,116.69	0.218751

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044841818	126,675.77	171.54	0.135417
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	456,465.00	570.58	0.125000
Group 1	0044843227	115,173.61	179.96	0.156251
Group 1	0044843375	117,518.10	159.14	0.135417
Group 1	0044844111	412,950.04	645.23	0.156249
Group 1	0044845082	79,083.84	98.85	0.124994
Group 1	0044845523	118,920.23	210.59	0.177085
Group 1	0044845586	318,782.73	664.13	0.208333
Group 1	0044845787	351,675.30	439.59	0.124999
Group 1	0044846014	215,612.26	224.60	0.104168
Group 1	0044847282	474,803.46	642.96	0.135416
Group 1	0044848246	387,119.98	483.90	0.125000
Group 1	0044850962	237,481.90	197.90	0.083333
Group 1	0044851303	116,227.16	181.60	0.156246
Group 1	0044851394	89,357.42	138.88	0.155421
Group 1	0044851511	237,677.94	172.45	0.072556
Group 1	0044851529	387,629.25	726.80	0.187499
Group 1	0044851626	109,247.70	192.55	0.176251
Group 1	0044851808	151,278.33	220.61	0.145831
Group 1	0044852769	277,023.75	346.28	0.125000
Group 1	0044852811	175,558.87	365.75	0.208335
Group 1	0044853089	121,174.49	110.29	0.091018
Group 1	0044853799	207,153.32	302.10	0.145834
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	305,833.35	539.03	0.176250
Group 1	0044854061	387,217.61	645.36	0.166666
Group 1	0044854381	108,762.80	158.61	0.145831
Group 1	0044854412	121,158.35	138.83	0.114586
Group 1	0044855740	256,799.16	401.25	0.156251
Group 1	0044856837	114,529.43	11.93	0.010417
Group 1	0044857956	259,949.90	297.86	0.114584
Group 1	0044858421	222,409.92	254.84	0.114581
Group 1	0044858907	169,797.34	229.93	0.135414

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044859311	218,695.96	273.37	0.125000
Group 1	0044859930	165,700.39	327.95	0.197917
Group 1	0044860921	388,038.08	323.37	0.083335
Group 1	0044861837	239,343.04	224.38	0.093748
Group 1	0044864798	175,501.02	109.69	0.062501
Group 1	0044869452	102,783.04	171.31	0.166671
Group 1	0044869954	429,117.60	107.45	0.025040
Group 1	0044871012	265,404.17	469.99	0.177085
Group 1	0044872567	444,790.78	509.66	0.114584
Group 1	0044872600	446,690.31	604.89	0.135416
Group 1	0044874465	488,070.10	758.54	0.155416
Group 1	0044874522	182,539.66	190.15	0.104169
Group 1	0044874903	160,344.92	300.65	0.187502
Group 1	0044877322	545,083.60	794.91	0.145833
Group 1	0044877340	173,355.48	150.49	0.086810
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	379,676.66	474.60	0.125001
Group 1	0044878458	194,022.22	325.67	0.167852
Group 1	0044881228	337,490.64	594.83	0.176251
Group 1	0044881278	202,954.12	317.12	0.156252
Group 1	0044882773	904,947.28	1,508.25	0.166667
Group 1	0044883436	285,530.68	356.91	0.124999
Group 1	0044884394	346,358.70	541.19	0.156251
Group 1	0044885516	137,232.71	250.58	0.182595
Group 1	0044886117	134,259.24	251.74	0.187503
Group 1	0044886172	195,344.39	325.57	0.166665
Group 1	0044886499	556,258.95	869.15	0.156249
Group 1	0044886650	336,890.02	421.11	0.124999
Group 1	0044887098	399,344.99	665.57	0.166665
Group 1	0044887309	416,694.68	651.09	0.156251
Group 1	0044888520	123,937.35	64.55	0.052083
Group 1	0044890890	281,167.47	263.59	0.093748
Group 1	0044890987	177,379.09	277.15	0.156247
Group 1	0044891053	237,689.85	198.07	0.083331

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044891490	399,979.17	666.63	0.166666
Group 1	0044891943	93,377.41	145.90	0.156248
Group 1	0044893376	297,015.73	340.33	0.114583
Group 1	0044893553	274,154.23	257.02	0.093750
Group 1	0044893739	65,651.97	102.58	0.156248
Group 1	0044896416	315,438.47	394.30	0.125001
Group 1	0044896786	605,676.87	883.28	0.145834
Group 2	0044747820	289,628.82	178.22	0.061534
Group 2	0044748576	250,605.83	339.36	0.135416
Group 2	0044748760	126,338.36	197.40	0.156247
Group 2	0044748771	105,255.17	120.60	0.114579
Group 2	0044748804	274,144.86	342.68	0.125000
Group 2	0044748806	304,928.26	317.63	0.104165
Group 2	0044749167	388,905.36	526.64	0.135416
Group 2	0044749531	261,789.55	136.35	0.052084
Group 2	0044749583	272,823.83	284.19	0.104166
Group 2	0044749674	449,627.80	515.20	0.114584
Group 2	0044749735	297,479.96	340.86	0.114583
Group 2	0044749811	392,641.02	531.70	0.135416
Group 2	0044749868	368,490.22	422.23	0.114584
Group 2	0044749952	378,533.82	776.79	0.205210
Group 2	0044750162	475,711.45	709.88	0.149225
Group 2	0044750426	194,728.27	62.02	0.031850
Group 2	0044750681	464,357.43	151.34	0.032591
Group 2	0044750687	360,122.83	600.20	0.166665
Group 2	0044750693	261,606.66	272.51	0.104168
Group 2	0044750776	273,565.02	80.51	0.029430
Group 2	0044750829	192,943.38	341.67	0.177083
Group 2	0044751285	184,805.85	211.76	0.114585
Group 2	0044751437	362,416.89	528.52	0.145832
Group 2	0044751696	154,264.92	257.11	0.166668
Group 2	0044751748	150,799.86	296.43	0.196572
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	408,708.84	255.44	0.062499

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044752585	166,974.56	292.62	0.175248
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	72,941.21	182.35	0.249996
Group 2	0044753109	62,937.50	18.59	0.029537
Group 2	0044753161	89,664.88	93.40	0.104166
Group 2	0044753298	133,376.49	236.19	0.177085
Group 2	0044753431	217,612.62	294.68	0.135415
Group 2	0044753433	336,773.85	456.05	0.135417
Group 2	0044753482	131,044.02	88.23	0.067329
Group 2	0044753485	153,530.21	191.91	0.124998
Group 2	0044753494	190,575.51	198.52	0.104169
Group 2	0044754446	340,588.25	570.88	0.167616
Group 2	0044754904	165,552.01	275.92	0.166667
Group 2	0044755313	243,452.61	278.96	0.114585
Group 2	0044755505	647,094.72	808.87	0.125000
Group 2	0044756174	188,006.97	16.66	0.008861
Group 2	0044756304	71,797.10	22.44	0.031255
Group 2	0044756498	262,359.61	546.58	0.208332
Group 2	0044756551	203,602.40	318.13	0.156251
Group 2	0044757058	309,874.33	646.03	0.208481
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	168,066.25	77.91	0.046357
Group 2	0044758371	106,631.55	157.73	0.147921
Group 2	0044758489	139,884.02	247.71	0.177082
Group 2	0044758625	200,996.72	376.87	0.187501
Group 2	0044758640	126,020.07	196.91	0.156253
Group 2	0044758660	182,057.31	75.86	0.041668
Group 2	0044758666	236,036.15	319.63	0.135416
Group 2	0044758724	196,964.85	108.23	0.054949
Group 2	0044758823	164,152.11	170.99	0.104166
Group 2	0044758955	589,499.90	798.28	0.135416
Group 2	0044759268	252,125.96	341.42	0.135416
Group 2	0044759277	364,909.02	570.17	0.156250
Group 2	0044759604	156,600.14	55.04	0.035147

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044759749	320,981.65	501.53	0.156249
Group 2	0044759896	262,875.30	37.12	0.014121
Group 2	0044760644	240,106.27	250.11	0.104166
Group 2	0044760650	97,666.99	91.56	0.093747
Group 2	0044760774	271,883.20	283.21	0.104166
Group 2	0044760857	262,376.06	91.71	0.034954
Group 2	0044761419	389,237.42	648.73	0.166667
Group 2	0044761489	174,333.58	117.14	0.067193
Group 2	0044761553	206,156.28	66.15	0.032087
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,322.53	43.60	0.051100
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	318,258.96	99.46	0.031251
Group 2	0044762564	395,106.24	535.04	0.135417
Group 2	0044762765	114,834.33	94.80	0.082554
Group 2	0044762776	203,294.45	232.94	0.114583
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763001	169,514.88	300.18	0.177082
Group 2	0044763194	87,900.11	192.28	0.218748
Group 2	0044763976	392,264.10	295.75	0.075396
Group 2	0044763998	372,775.21	349.48	0.093751
Group 2	0044764439	248,389.94	284.61	0.114582
Group 2	0044764724	474,539.10	296.57	0.062496
Group 2	0044765019	349,280.28	363.83	0.104166
Group 2	0044765396	268,769.86	102.53	0.038148
Group 2	0044765513	345,707.70	150.98	0.043673
Group 2	0044766070	116,710.80	230.99	0.197917
Group 2	0044766135	305,527.56	254.61	0.083335
Group 2	0044767025	346,713.47	758.44	0.218751
Group 2	0044767243	454,445.43	710.07	0.156250
Group 2	0044767644	382,840.26	518.43	0.135417
Group 2	0044768165	475,964.27	644.53	0.135416
Group 2	0044768220	251,414.17	209.51	0.083333

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768223	206,634.51	258.29	0.124998
Group 2	0044768338	134,380.34	250.84	0.186664
Group 2	0044768786	155,595.57	47.82	0.030734
Group 2	0044769181	90,211.25	48.55	0.053818
Group 2	0044769400	303,636.46	253.03	0.083333
Group 2	0044769588	256,291.60	373.76	0.145834
Group 2	0044769843	250,109.68	390.80	0.156251
Group 2	0044770000	235,288.87	294.11	0.125000
Group 2	0044770245	296,043.89	154.19	0.052083
Group 2	0044770455	288,031.46	450.05	0.156250
Group 2	0044771203	337,481.16	632.78	0.187501
Group 2	0044771262	87,555.00	58.84	0.067203
Group 2	0044771856	311,325.40	511.63	0.164339
Group 2	0044772342	379,811.24	129.70	0.034149
Group 2	0044772687	254,631.24	318.29	0.125000
Group 2	0044772744	164,621.69	196.02	0.119073
Group 2	0044772895	334,048.68	164.77	0.049325
Group 2	0044773059	339,941.31	614.27	0.180699
Group 2	0044773158	264,850.37	145.50	0.054937
Group 2	0044773412	256,120.47	266.79	0.104166
Group 2	0044773738	123,285.60	205.48	0.166670
Group 2	0044773900	149,701.04	16.20	0.010822
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	306,033.96	478.18	0.156251
Group 2	0044774693	204,052.23	212.55	0.104165
Group 2	0044775457	180,265.85	151.10	0.083821
Group 2	0044775468	149,701.81	124.75	0.083332
Group 2	0044775546	360,709.56	300.59	0.083333
Group 2	0044775587	488,754.29	661.85	0.135416
Group 2	0044776032	153,209.51	64.87	0.042341
Group 2	0044776233	215,390.35	107.93	0.050109
Group 2	0044776810	379,070.67	750.24	0.197916
Group 2	0044776861	200,605.73	125.38	0.062501
Group 2	0044777714	154,205.12	112.44	0.072916

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044778088	247,794.52	77.44	0.031252
Group 2	0044778151	396,489.63	536.91	0.135416
Group 2	0044779309	107,281.94	89.40	0.083332
Group 2	0044779844	201,410.03	42.99	0.021345
Group 2	0044780048	126,841.21	79.28	0.062503
Group 2	0044780062	86,413.62	63.01	0.072917
Group 2	0044780495	217,103.50	271.38	0.125000
Group 2	0044780719	429,526.27	492.17	0.114584
Group 2	0044781122	396,875.68	578.78	0.145834
Group 2	0044781165	222,696.64	148.66	0.066754
Group 2	0044781185	266,851.18	277.97	0.104167
Group 2	0044781195	320,368.56	316.10	0.098668
Group 2	0044781674	350,677.23	362.37	0.103334
Group 2	0044781752	227,980.66	12.12	0.005316
Group 2	0044781936	83,319.86	86.79	0.104165
Group 2	0044782011	353,881.85	244.65	0.069133
Group 2	0044782210	494,402.01	721.00	0.145833
Group 2	0044782242	268,170.98	419.02	0.156251
Group 2	0044782356	133,840.35	41.83	0.031254
Group 2	0044782683	299,891.64	86.45	0.028827
Group 2	0044782878	149,987.88	92.13	0.061425
Group 2	0044783524	171,604.51	63.62	0.037074
Group 2	0044783715	220,470.74	252.62	0.114582
Group 2	0044783732	90,081.68	34.51	0.038310
Group 2	0044785725	345,911.58	396.36	0.114584
Group 2	0044785902	67,073.57	97.82	0.145840
Group 2	0044786096	197,781.41	185.42	0.093750
Group 2	0044786483	261,605.94	461.08	0.176250
Group 2	0044786559	408,597.24	154.94	0.037920
Group 2	0044787155	113,079.94	200.25	0.177087
Group 2	0044787213	319,997.98	230.67	0.072085
Group 2	0044787215	298,635.34	279.97	0.093750
Group 2	0044787378	230,612.07	78.57	0.034070
Group 2	0044787721	250,938.69	418.23	0.166666

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788031	508,425.69	635.53	0.125000
Group 2	0044788172	376,250.76	352.74	0.093751
Group 2	0044788401	439,005.20	594.12	0.135333
Group 2	0044788554	151,718.96	67.97	0.044800
Group 2	0044788704	639,914.32	99.48	0.015546
Group 2	0044788812	189,001.76	318.60	0.168570
Group 2	0044789903	450,036.51	890.70	0.197917
Group 2	0044790206	221,090.73	21.19	0.009584
Group 2	0044790339	280,188.47	458.10	0.163497
Group 2	0044790382	358,091.91	362.28	0.101170
Group 2	0044790766	98,974.14	184.06	0.185968
Group 2	0044790879	285,705.53	327.37	0.114583
Group 2	0044790949	178,177.99	250.19	0.140416
Group 2	0044791507	253,228.23	158.27	0.062501
Group 2	0044791639	349,872.74	364.45	0.104166
Group 2	0044792074	356,500.69	318.80	0.089425
Group 2	0044792593	282,166.89	293.92	0.104165
Group 2	0044792673	244,540.52	28.40	0.011614
Group 2	0044792912	342,207.57	570.35	0.166668
Group 2	0044792982	680,153.40	1,062.74	0.156250
Group 2	0044793087	296,005.63	215.84	0.072918
Group 2	0044793723	306,294.15	446.68	0.145834
Group 2	0044793820	188,266.93	214.68	0.114030
Group 2	0044793994	436,379.41	143.26	0.032829
Group 2	0044794339	347,118.43	674.87	0.194421
Group 2	0044794431	290,715.98	147.92	0.050881
Group 2	0044795027	225,610.65	423.02	0.187500
Group 2	0044795082	448,248.14	700.39	0.156251
Group 2	0044795432	260,295.50	325.37	0.125000
Group 2	0044795509	414,851.58	561.78	0.135417
Group 2	0044795768	207,616.99	259.52	0.124999
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	357,986.82	410.19	0.114582
Group 2	0044796618	245,555.83	153.47	0.062499

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796878	146,371.14	167.72	0.114585
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	375,855.16	469.82	0.125000
Group 2	0044797958	403,718.00	265.78	0.065833
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	209,987.76	240.61	0.114583
Group 2	0044799092	382,508.88	478.14	0.125001
Group 2	0044799101	457,764.52	748.37	0.163484
Group 2	0044799300	161,972.94	133.63	0.082501
Group 2	0044799362	423,408.43	157.66	0.037236
Group 2	0044799417	294,448.02	429.40	0.145832
Group 2	0044799466	264,679.95	385.99	0.145833
Group 2	0044799812	357,675.67	447.09	0.124999
Group 2	0044799964	222,534.78	70.50	0.031680
Group 2	0044800532	263,822.22	329.78	0.125001
Group 2	0044800978	244,701.83	254.90	0.104168
Group 2	0044801084	110,492.51	41.53	0.037586
Group 2	0044801175	185,266.94	192.99	0.104169
Group 2	0044801377	262,302.00	300.55	0.114582
Group 2	0044801461	124,034.90	44.59	0.035950
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	263,531.83	301.96	0.114582
Group 2	0044801610	385,452.10	269.84	0.070006
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	431,578.51	584.43	0.135417
Group 2	0044802638	293,246.33	244.37	0.083333
Group 2	0044802909	347,201.65	325.50	0.093750
Group 2	0044803047	319,645.98	99.92	0.031260
Group 2	0044803082	280,804.41	234.00	0.083332
Group 2	0044803218	705,968.21	1,103.08	0.156251
Group 2	0044803223	597,966.44	934.32	0.156250
Group 2	0044803260	321,192.00	501.86	0.156249
Group 2	0044803492	344,307.13	394.52	0.114584
Group 2	0044803568	179,685.95	56.66	0.031533

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-Aug-2022
05-Aug-2022 2:29:10 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044804224	228,782.46	238.32	0.104169
Group 2	0044804262	315,587.36	295.86	0.093749
Group 2	0044804420	102,885.02	9.39	0.009127
Group 2	0044805165	333,335.06	381.95	0.114584

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:10 PM

Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	365,064.71	113,936.01	31.210

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044754916	201,791.42	108,884.11	53.959
0044828429	163,273.29	5,051.90	3.094

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	211,200.15	31,227.77	6,938.62	3.285

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044798155	211,200.15	31,227.77	6,938.62	3.285

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
121	19,975,811.24	1,106,018.09	5.537

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748623	213,865.61	6,986.79	3.267
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753935	59,563.42	5,088.26	8.543
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	108,884.11	53.959
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,407.15)	(26.759)
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,439.27)	(5.641)
0044771695	80,466.96	(4,215.36)	(5.239)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044773175	59,777.54	(5,943.67)	(9.943)
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	6,938.62	3.285
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044809085	199,862.17	5,786.55	2.895
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	24,542.80	14.823
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044828429	163,273.29	5,051.90	3.094
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866363	70,610.20	3,060.13	4.334
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

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	1	163,273.29	5,051.90	0.000 %	0	0.00	0.00	0.000 %	1	163,273.29	5,051.90	0.000 %
Group 2	2	412,991.57	140,111.88	0.006 %	0	0.00	0.00	0.000 %	2	412,991.57	140,111.88	0.006 %
Total	3	576,264.86	145,163.78	0.002 %	0	0.00	0.00	0.000 %	3	576,264.86	145,163.78	0.002 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044828429	173,000.00	4.375 %	MI	80.00	360	163,273.29	07/31/2022	5,051.90	5,051.90
Group 2	0044754916	209,000.00	4.500 %	PA	97.00	360	201,791.42	07/31/2022	108,884.11	108,884.11
Group 2	0044798155	218,000.00	4.375 %	FL	97.00	360	211,200.15	12/31/2021	31,227.77	6,938.62

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

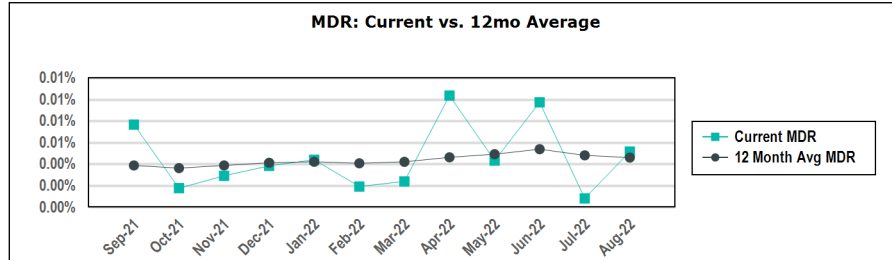
Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:10 PM

Realized Loss Report - Collateral

Summary

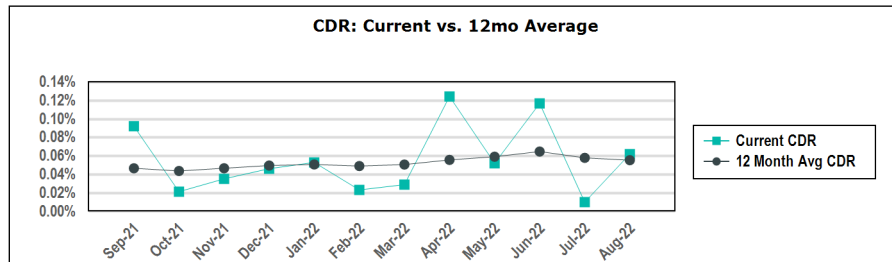
MDR

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



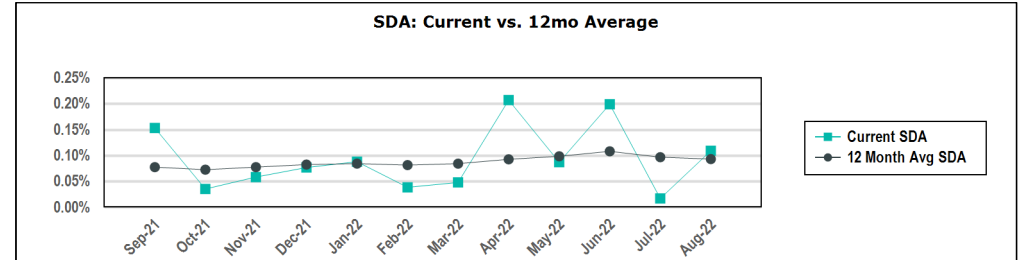
CDR

Current Month 0.062 %
 3 Month Average 0.063 %
 12 Month Average 0.056 %



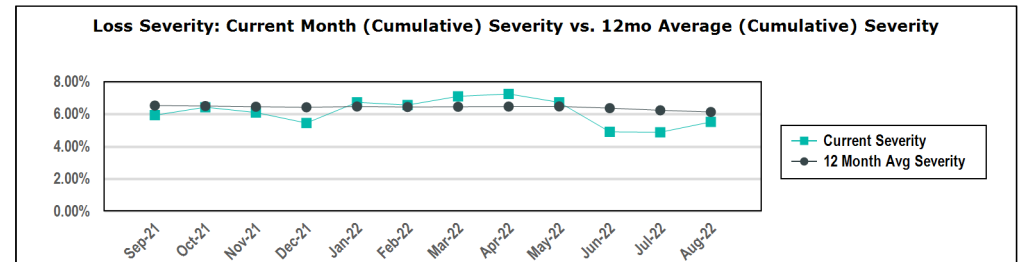
SDA

Current Month 0.109 %
 3 Month Average 0.109 %
 12 Month Average 0.094 %



Loss Severity

Current Month (Cumulative) 5.537 %
 3 Month Average (Cumulative) 5.121 %
 12 Month Average (Cumulative) 6.152 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

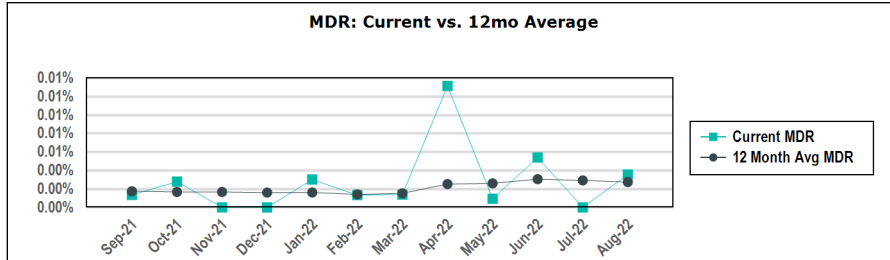
Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:11 PM

Realized Loss Report - Collateral

Group 1

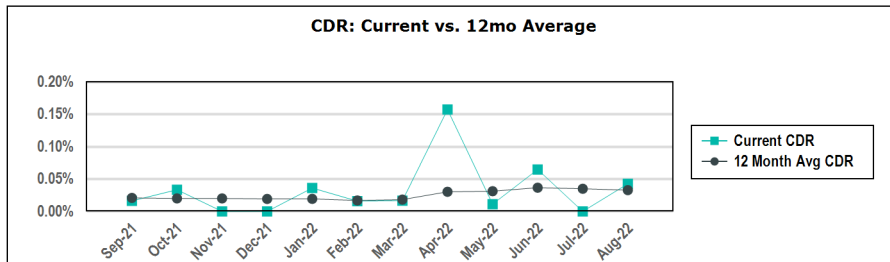
MDR

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



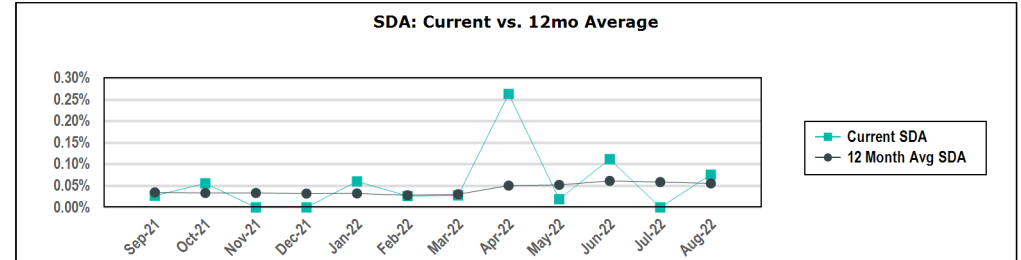
CDR

Current Month 0.043 %
 3 Month Average 0.036 %
 12 Month Average 0.033 %



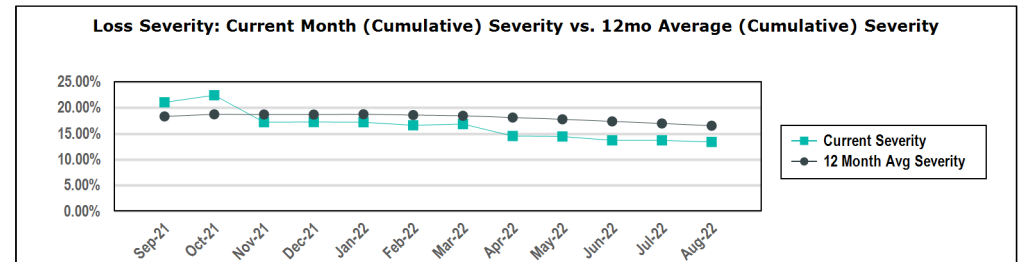
SDA

Current Month 0.076 %
 3 Month Average 0.063 %
 12 Month Average 0.056 %



Loss Severity

Current Month (Cumulative) 13.424 %
 3 Month Average (Cumulative) 13.635 %
 12 Month Average (Cumulative) 16.572 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

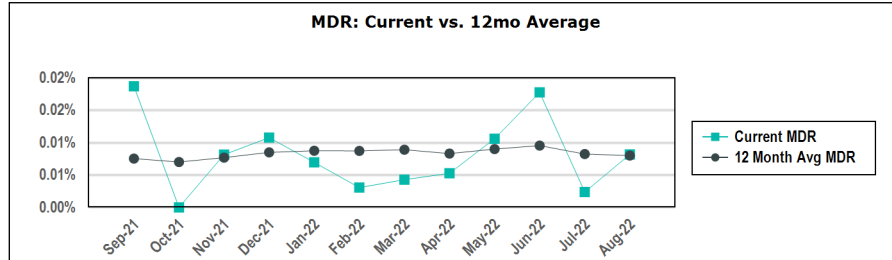
Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:12 PM

Realized Loss Report - Collateral

Group 2

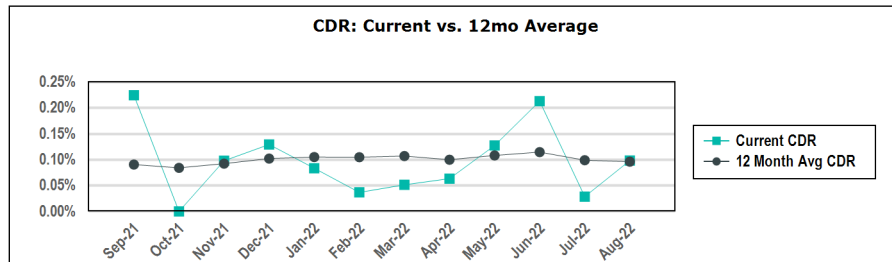
MDR

Current Month 0.008 %
3 Month Average 0.009 %
12 Month Average 0.008 %



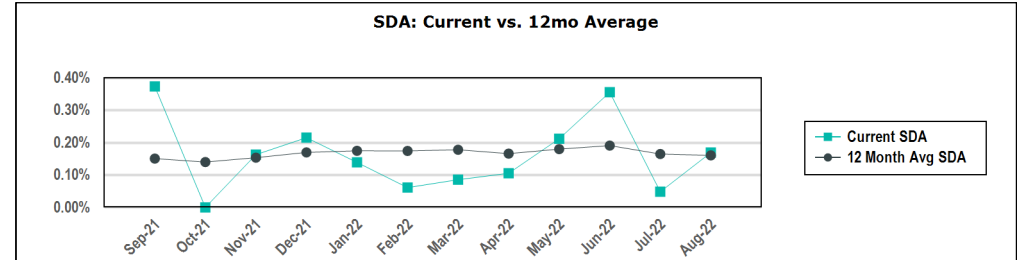
CDR

Current Month 0.098 %
3 Month Average 0.113 %
12 Month Average 0.096 %



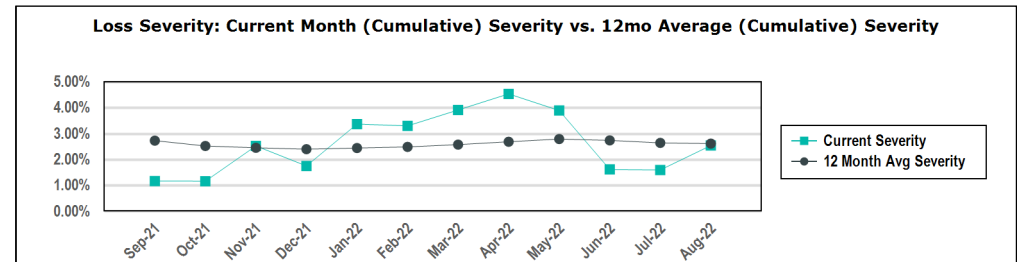
SDA

Current Month 0.170 %
3 Month Average 0.191 %
12 Month Average 0.161 %



Loss Severity

Current Month (Cumulative) 2.548 %
3 Month Average (Cumulative) 1.925 %
12 Month Average (Cumulative) 2.622 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Aug-2022
05-Aug-2022 2:29:12 PM

Prepayment Rates

Summary

SMM

Current Month 1.532 %
3 Month Average 1.666 %
12 Month Average 2.873 %

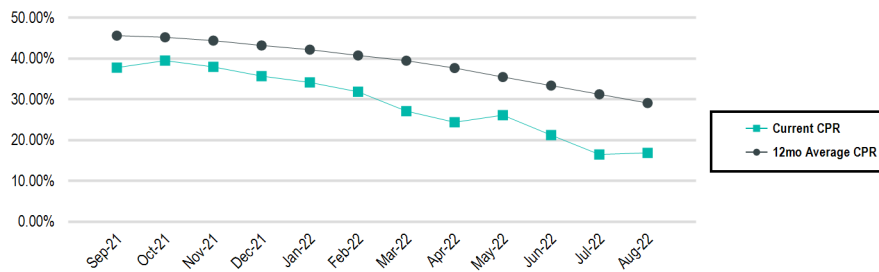
CPR

Current Month 16.911 %
3 Month Average 18.229 %
12 Month Average 29.125 %

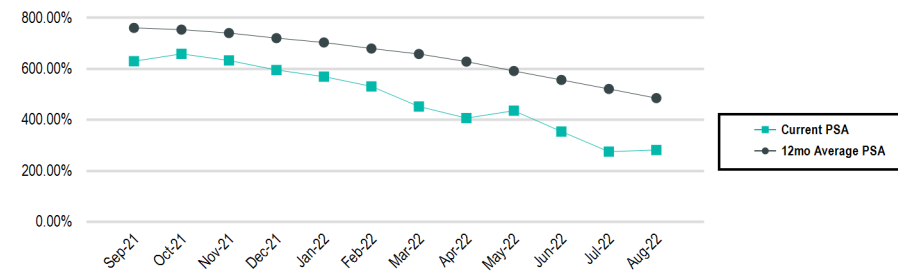
PSA

Current Month 281.848 %
3 Month Average 303.812 %
12 Month Average 485.419 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.428 %
3 Month Average 1.543 %
12 Month Average 2.669 %

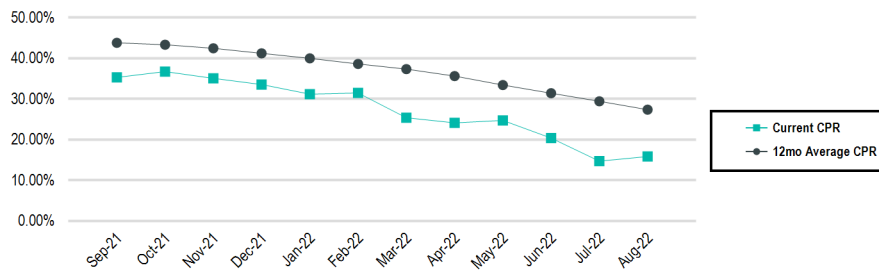
CPR

Current Month 15.855 %
3 Month Average 16.991 %
12 Month Average 27.386 %

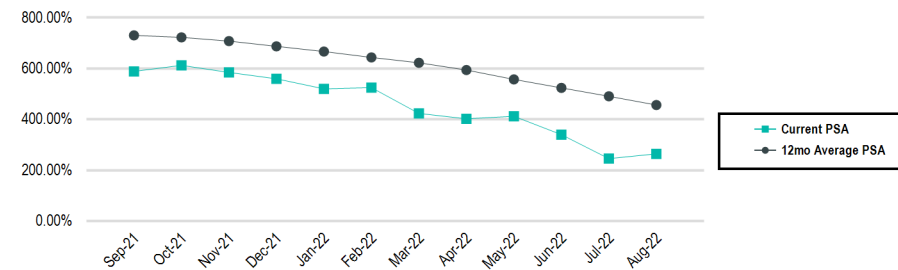
PSA

Current Month 264.254 %
3 Month Average 283.190 %
12 Month Average 456.429 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:13 PM

Prepayment Rates

Group 2

SMM

Current Month	1.725 %
3 Month Average	1.893 %
12 Month Average	3.242 %

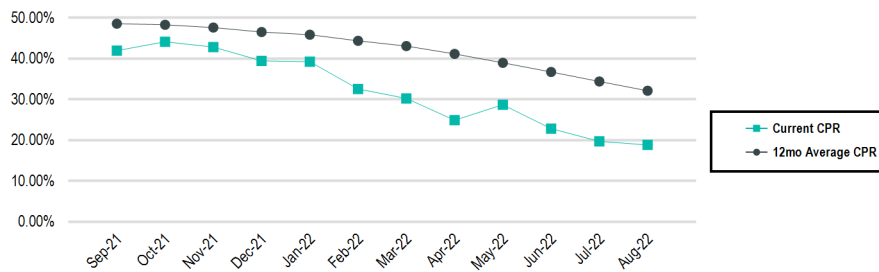
CPR

Current Month	18.846 %
3 Month Average	20.477 %
12 Month Average	32.132 %

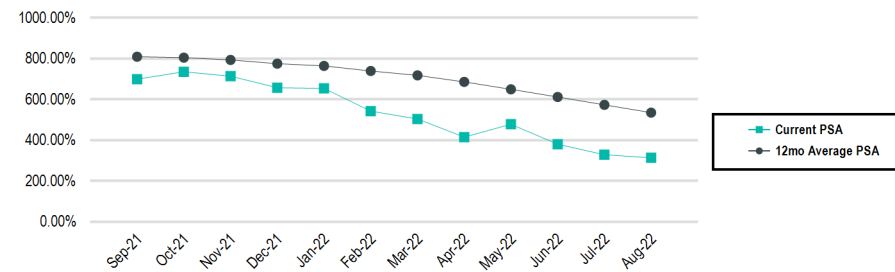
PSA

Current Month	314.102 %
3 Month Average	341.284 %
12 Month Average	535.537 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:13 PM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
180	34,037,518.31

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-Aug-2022
05-Aug-2022 2:29:13 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2022
 05-Aug-2022 2:29:13 PM

Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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