

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-Sep-2023
 07-Sep-2023 12:31:44 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		08/31/2023	0.00000 %	3,647,399,569.77	0.00	27,471,673.94	0.00	3,619,927,895.83	27,471,673.94	0.00
1M-1	30711XUS1	09/22/2023	6.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	09/22/2023	7.80206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	09/22/2023	7.80206 %	13,888,920.22	93,311.88	1,038,678.10	0.00	12,850,242.12	1,131,989.98	0.00
1M-BH		08/31/2023	0.00000 %	24,752,727.67	0.00	1,851,124.19	0.00	22,901,603.49	1,851,124.19	0.00
1M-2C	30711XUV4	09/22/2023	7.80206 %	51,159,561.03	343,712.47	0.00	0.00	51,159,561.03	343,712.47	0.00
1M-CH		08/31/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	09/22/2023	7.80206 %	65,048,481.25	437,024.35	1,038,678.10	0.00	64,009,803.15	1,475,702.45	0.00
1M-2H		08/31/2023	0.00000 %	115,928,566.64	0.00	1,851,124.19	0.00	114,077,442.46	1,851,124.19	0.00
1B-1	30711XUW2	09/22/2023	9.40206 %	97,984,000.00	793,299.86	0.00	0.00	97,984,000.00	793,299.86	0.00
1B-1H		08/31/2023	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		08/31/2023	0.00000 %	101,210,885.85	0.00	0.00	(6,070.23)	101,216,956.08	0.00	1,924,637.92
1A-I1	30711XUY8	09/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	09/22/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	09/22/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	09/22/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	09/22/2023	1.80000 %	0.00	21,527.83	0.00	0.00	0.00	21,527.83	0.00
1B-I2	30711XVJ0	09/22/2023	1.40000 %	0.00	16,743.86	0.00	0.00	0.00	16,743.86	0.00
1B-I3	30711XVL5	09/22/2023	1.00000 %	0.00	11,959.90	0.00	0.00	0.00	11,959.90	0.00
1B-I4	30711XVN1	09/22/2023	0.60000 %	0.00	7,175.94	0.00	0.00	0.00	7,175.94	0.00
1C-I1	30711XVQ4	09/22/2023	1.80000 %	0.00	79,297.32	0.00	0.00	0.00	79,297.32	0.00
1C-I2	30711XVS0	09/22/2023	1.40000 %	0.00	61,675.69	0.00	0.00	0.00	61,675.69	0.00
1C-I3	30711XVU5	09/22/2023	1.00000 %	0.00	44,054.07	0.00	0.00	0.00	44,054.07	0.00
1C-I4	30711XVW1	09/22/2023	0.60000 %	0.00	26,432.44	0.00	0.00	0.00	26,432.44	0.00
1E-A1	30711XUZ5	09/22/2023	6.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	09/22/2023	6.40206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	09/22/2023	6.80206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	09/22/2023	7.20206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	09/22/2023	6.00206 %	13,888,920.22	71,784.06	1,038,678.10	0.00	12,850,242.12	1,110,462.16	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-Sep-2023
 07-Sep-2023 12:31:44 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	09/22/2023	6.40206 %	13,888,920.22	76,568.02	1,038,678.10	0.00	12,850,242.12	1,115,246.12	0.00
1E-B3	30711XVM3	09/22/2023	6.80206 %	13,888,920.22	81,351.98	1,038,678.10	0.00	12,850,242.12	1,120,030.08	0.00
1E-B4	30711XVP6	09/22/2023	7.20206 %	13,888,920.22	86,135.94	1,038,678.10	0.00	12,850,242.12	1,124,814.04	0.00
1E-C1	30711XVR2	09/22/2023	6.00206 %	51,159,561.03	264,415.15	0.00	0.00	51,159,561.03	264,415.15	0.00
1E-C2	30711XVT8	09/22/2023	6.40206 %	51,159,561.03	282,036.78	0.00	0.00	51,159,561.03	282,036.78	0.00
1E-C3	30711XVV3	09/22/2023	6.80206 %	51,159,561.03	299,658.40	0.00	0.00	51,159,561.03	299,658.40	0.00
1E-C4	30711XVX9	09/22/2023	7.20206 %	51,159,561.03	317,280.03	0.00	0.00	51,159,561.03	317,280.03	0.00
1E-D1	30711XVY7	09/22/2023	6.00206 %	13,888,920.22	71,784.06	1,038,678.10	0.00	12,850,242.12	1,110,462.16	0.00
1E-D2	30711XVZ4	09/22/2023	6.40206 %	13,888,920.22	76,568.02	1,038,678.10	0.00	12,850,242.12	1,115,246.12	0.00
1E-D3	30711XWA8	09/22/2023	6.80206 %	13,888,920.22	81,351.98	1,038,678.10	0.00	12,850,242.12	1,120,030.08	0.00
1E-D4	30711XWB6	09/22/2023	7.20206 %	13,888,920.22	86,135.94	1,038,678.10	0.00	12,850,242.12	1,124,814.04	0.00
1E-D5	30711XWC4	09/22/2023	7.80206 %	13,888,920.22	93,311.88	1,038,678.10	0.00	12,850,242.12	1,131,989.98	0.00
1E-F1	30711XWD2	09/22/2023	6.00206 %	65,048,481.25	336,199.21	1,038,678.10	0.00	64,009,803.15	1,374,877.31	0.00
1E-F2	30711XWE0	09/22/2023	6.40206 %	65,048,481.25	358,604.80	1,038,678.10	0.00	64,009,803.15	1,397,282.90	0.00
1E-F3	30711XWF7	09/22/2023	6.80206 %	65,048,481.25	381,010.38	1,038,678.10	0.00	64,009,803.15	1,419,688.48	0.00
1E-F4	30711XWG5	09/22/2023	7.20206 %	65,048,481.25	403,415.97	1,038,678.10	0.00	64,009,803.15	1,442,094.07	0.00
1E-F5	30711XWH3	09/22/2023	7.80206 %	65,048,481.25	437,024.35	1,038,678.10	0.00	64,009,803.15	1,475,702.45	0.00
1X-1	30711XWJ9	09/22/2023	1.80000 %	0.00	21,527.83	0.00	0.00	0.00	21,527.83	0.00
1X-2	30711XWK6	09/22/2023	1.40000 %	0.00	16,743.86	0.00	0.00	0.00	16,743.86	0.00
1X-3	30711XWL4	09/22/2023	1.00000 %	0.00	11,959.90	0.00	0.00	0.00	11,959.90	0.00
1X-4	30711XWM2	09/22/2023	0.60000 %	0.00	7,175.94	0.00	0.00	0.00	7,175.94	0.00
1Y-1	30711XWN0	09/22/2023	1.80000 %	0.00	100,825.15	0.00	0.00	0.00	100,825.15	0.00
1Y-2	30711XWP5	09/22/2023	1.40000 %	0.00	78,419.56	0.00	0.00	0.00	78,419.56	0.00
1Y-3	30711XWQ3	09/22/2023	1.00000 %	0.00	56,013.97	0.00	0.00	0.00	56,013.97	0.00
1Y-4	30711XWR1	09/22/2023	0.60000 %	0.00	33,608.38	0.00	0.00	0.00	33,608.38	0.00
2A-H		08/31/2023	0.00000 %	1,861,589,556.90	0.00	16,302,472.64	0.00	1,845,287,084.25	16,302,472.64	0.00
2M-1	30711XWS9	09/22/2023	6.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	09/22/2023	7.90206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	09/22/2023	7.90206 %	1,101,653.05	7,496.26	96,608.44	0.00	1,005,044.61	104,104.70	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-Sep-2023
 07-Sep-2023 12:31:44 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		08/31/2023	0.00000 %	25,038,174.78	0.00	2,195,699.37	0.00	22,842,475.41	2,195,699.37	0.00
2M-2C	30711XWV2	09/22/2023	7.90206 %	4,495,410.33	30,589.25	0.00	0.00	4,495,410.33	30,589.25	0.00
2M-CH		08/31/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	09/22/2023	7.90206 %	5,597,063.38	38,085.51	96,608.44	0.00	5,500,454.94	134,693.95	0.00
2M-2H		08/31/2023	0.00000 %	127,209,062.45	0.00	2,195,699.37	0.00	125,013,363.08	2,195,699.37	0.00
2B-1	30711XWW0	09/22/2023	9.85206 %	63,333,000.00	537,299.33	0.00	0.00	63,333,000.00	537,299.33	0.00
2B-1H		08/31/2023	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		08/31/2023	0.00000 %	65,136,796.13	0.00	0.00	493,638.78	64,643,157.35	0.00	2,023,279.65
2A-I1	30711XWY6	09/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	09/22/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	09/22/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	09/22/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	09/22/2023	1.80000 %	0.00	1,707.56	0.00	0.00	0.00	1,707.56	0.00
2B-I2	30711XXH2	09/22/2023	1.40000 %	0.00	1,328.10	0.00	0.00	0.00	1,328.10	0.00
2B-I3	30711XXK5	09/22/2023	1.00000 %	0.00	948.65	0.00	0.00	0.00	948.65	0.00
2B-I4	30711XXM1	09/22/2023	0.60000 %	0.00	569.19	0.00	0.00	0.00	569.19	0.00
2C-I1	30711XXP4	09/22/2023	1.80000 %	0.00	6,967.89	0.00	0.00	0.00	6,967.89	0.00
2C-I2	30711XXR0	09/22/2023	1.40000 %	0.00	5,419.47	0.00	0.00	0.00	5,419.47	0.00
2C-I3	30711XXT6	09/22/2023	1.00000 %	0.00	3,871.05	0.00	0.00	0.00	3,871.05	0.00
2C-I4	30711XXV1	09/22/2023	0.60000 %	0.00	2,322.63	0.00	0.00	0.00	2,322.63	0.00
2E-A1	30711XWZ3	09/22/2023	6.10206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	09/22/2023	6.50206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	09/22/2023	6.90206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	09/22/2023	7.30206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	09/22/2023	6.10206 %	1,101,653.05	5,788.69	96,608.44	0.00	1,005,044.61	102,397.13	0.00
2E-B2	30711XXJ8	09/22/2023	6.50206 %	1,101,653.05	6,168.15	96,608.44	0.00	1,005,044.61	102,776.59	0.00
2E-B3	30711XXL3	09/22/2023	6.90206 %	1,101,653.05	6,547.61	96,608.44	0.00	1,005,044.61	103,156.05	0.00
2E-B4	30711XXN9	09/22/2023	7.30206 %	1,101,653.05	6,927.07	96,608.44	0.00	1,005,044.61	103,535.51	0.00
2E-C1	30711XXQ2	09/22/2023	6.10206 %	4,495,410.33	23,621.37	0.00	0.00	4,495,410.33	23,621.37	0.00
2E-C2	30711XXS8	09/22/2023	6.50206 %	4,495,410.33	25,169.78	0.00	0.00	4,495,410.33	25,169.78	0.00
2E-C3	30711XXU3	09/22/2023	6.90206 %	4,495,410.33	26,718.20	0.00	0.00	4,495,410.33	26,718.20	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-Sep-2023
07-Sep-2023 12:31:44 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	09/22/2023	7.30206 %	4,495,410.33	28,266.62	0.00	0.00	4,495,410.33	28,266.62	0.00
2E-D1	30711XXY7	09/22/2023	6.10206 %	1,101,653.05	5,788.69	96,608.44	0.00	1,005,044.61	102,397.13	0.00
2E-D2	30711XXY5	09/22/2023	6.50206 %	1,101,653.05	6,168.15	96,608.44	0.00	1,005,044.61	102,776.59	0.00
2E-D3	30711XXZ2	09/22/2023	6.90206 %	1,101,653.05	6,547.61	96,608.44	0.00	1,005,044.61	103,156.05	0.00
2E-D4	30711XYA6	09/22/2023	7.30206 %	1,101,653.05	6,927.07	96,608.44	0.00	1,005,044.61	103,535.51	0.00
2E-D5	30711XYB4	09/22/2023	7.90206 %	1,101,653.05	7,496.26	96,608.44	0.00	1,005,044.61	104,104.70	0.00
2E-F1	30711XYC2	09/22/2023	6.10206 %	5,597,063.38	29,410.06	96,608.44	0.00	5,500,454.94	126,018.50	0.00
2E-F2	30711XYD0	09/22/2023	6.50206 %	5,597,063.38	31,337.94	96,608.44	0.00	5,500,454.94	127,946.38	0.00
2E-F3	30711XYE8	09/22/2023	6.90206 %	5,597,063.38	33,265.81	96,608.44	0.00	5,500,454.94	129,874.25	0.00
2E-F4	30711XYF5	09/22/2023	7.30206 %	5,597,063.38	35,193.69	96,608.44	0.00	5,500,454.94	131,802.13	0.00
2E-F5	30711XYG3	09/22/2023	7.90206 %	5,597,063.38	38,085.51	96,608.44	0.00	5,500,454.94	134,693.95	0.00
2X-1	30711XYH1	09/22/2023	1.80000 %	0.00	1,707.56	0.00	0.00	0.00	1,707.56	0.00
2X-2	30711XYJ7	09/22/2023	1.40000 %	0.00	1,328.10	0.00	0.00	0.00	1,328.10	0.00
2X-3	30711XYK4	09/22/2023	1.00000 %	0.00	948.65	0.00	0.00	0.00	948.65	0.00
2X-4	30711XYL2	09/22/2023	0.60000 %	0.00	569.19	0.00	0.00	0.00	569.19	0.00
2Y-1	30711XYM0	09/22/2023	1.80000 %	0.00	8,675.45	0.00	0.00	0.00	8,675.45	0.00
2Y-2	30711XYN8	09/22/2023	1.40000 %	0.00	6,747.57	0.00	0.00	0.00	6,747.57	0.00
2Y-3	30711XYP3	09/22/2023	1.00000 %	0.00	4,819.69	0.00	0.00	0.00	4,819.69	0.00
2Y-4	30711XYQ1	09/22/2023	0.60000 %	0.00	2,891.82	0.00	0.00	0.00	2,891.82	0.00
Totals				7,183,473,954.11	7,060,848.35	70,032,378.34	487,568.55	7,112,954,007.23	77,093,226.69	3,947,917.57

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2023
 07-Sep-2023 12:31:44 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	3,647,399,569.77	7,684,944.08	19,786,729.85	0.00	0.00	27,471,673.94	3,619,927,895.83	0.18279523	27,471,673.94
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	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.25487411	1,038,678.10
1M-BH	89,854,570.52	24,752,727.67	520,064.35	1,331,059.84	0.00	0.00	1,851,124.19	22,901,603.49	0.25487411	1,851,124.19
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	65,048,481.25	291,811.57	746,866.53	0.00	0.00	1,038,678.10	64,009,803.15	0.42112944	1,038,678.10
1M-2H	270,884,980.00	115,928,566.64	520,064.35	1,331,059.84	0.00	0.00	1,851,124.19	114,077,442.46	0.42112871	1,851,124.19
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	101,210,885.85	0.00	0.00	0.00	(6,070.23)	(6,070.23)	101,216,956.08	0.98133985	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	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.25487411	1,038,678.10
1E-B2	50,417,997.48	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.25487411	1,038,678.10
1E-B3	50,417,997.48	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.25487411	1,038,678.10

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-Sep-2023
07-Sep-2023 12:31:44 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	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.25487411	1,038,678.10
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	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.12743705	1,038,678.10
1E-D2	100,835,994.97	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.12743705	1,038,678.10
1E-D3	100,835,994.97	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.12743705	1,038,678.10
1E-D4	100,835,994.97	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.12743705	1,038,678.10
1E-D5	100,835,994.97	13,888,920.22	291,811.57	746,866.53	0.00	0.00	1,038,678.10	12,850,242.12	0.12743705	1,038,678.10
1E-F1	101,577,558.52	65,048,481.25	291,811.57	746,866.53	0.00	0.00	1,038,678.10	64,009,803.15	0.63015694	1,038,678.10
1E-F2	101,577,558.52	65,048,481.25	291,811.57	746,866.53	0.00	0.00	1,038,678.10	64,009,803.15	0.63015694	1,038,678.10
1E-F3	101,577,558.52	65,048,481.25	291,811.57	746,866.53	0.00	0.00	1,038,678.10	64,009,803.15	0.63015694	1,038,678.10
1E-F4	101,577,558.52	65,048,481.25	291,811.57	746,866.53	0.00	0.00	1,038,678.10	64,009,803.15	0.63015694	1,038,678.10
1E-F5	101,577,558.52	65,048,481.25	291,811.57	746,866.53	0.00	0.00	1,038,678.10	64,009,803.15	0.63015694	1,038,678.10
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,861,589,556.90	3,700,420.47	12,602,052.17	0.00	0.00	16,302,472.64	1,845,287,084.25	0.14453996	16,302,472.64
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.22357127	96,608.44
2M-BH	102,170,887.67	25,038,174.78	503,816.38	1,691,882.99	0.00	0.00	2,195,699.37	22,842,475.41	0.22357127	2,195,699.37
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	5,597,063.38	22,167.38	74,441.05	0.00	0.00	96,608.44	5,500,454.94	0.40785709	96,608.44

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-Sep-2023
 07-Sep-2023 12:31:44 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	127,209,062.45	503,816.38	1,691,882.99	0.00	0.00	2,195,699.37	125,013,363.08	0.40785709	2,195,699.37
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	65,136,796.13	0.00	0.00	0.00	493,638.78	493,638.78	64,643,157.35	0.96965070	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.22357127	96,608.44
2E-B2	4,495,410.33	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.22357127	96,608.44
2E-B3	4,495,410.33	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.22357127	96,608.44
2E-B4	4,495,410.33	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.22357127	96,608.44
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.11178564	96,608.44
2E-D2	8,990,820.67	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.11178564	96,608.44
2E-D3	8,990,820.67	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.11178564	96,608.44
2E-D4	8,990,820.67	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.11178564	96,608.44
2E-D5	8,990,820.67	1,101,653.05	22,167.38	74,441.05	0.00	0.00	96,608.44	1,005,044.61	0.11178564	96,608.44

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-Sep-2023
07-Sep-2023 12:31:44 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	5,597,063.38	22,167.38	74,441.05	0.00	0.00	96,608.44	5,500,454.94	0.61178564	96,608.44
2E-F2	8,990,820.67	5,597,063.38	22,167.38	74,441.05	0.00	0.00	96,608.44	5,500,454.94	0.61178564	96,608.44
2E-F3	8,990,820.67	5,597,063.38	22,167.38	74,441.05	0.00	0.00	96,608.44	5,500,454.94	0.61178564	96,608.44
2E-F4	8,990,820.67	5,597,063.38	22,167.38	74,441.05	0.00	0.00	96,608.44	5,500,454.94	0.61178564	96,608.44
2E-F5	8,990,820.67	5,597,063.38	22,167.38	74,441.05	0.00	0.00	96,608.44	5,500,454.94	0.61178564	96,608.44
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	7,183,473,954.11	18,456,789.21	51,575,588.96	0.00	487,568.55	70,519,946.89	7,112,954,007.23	0.19504437	70,032,378.34

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

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

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-Sep-2023
07-Sep-2023 12:31:44 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	184.18246211	0.38806604	0.99916901	0.00000000	0.00000000	1.38723506	182.79522705	0.18279523	1.38723506
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	275.47544358	5.78784530	14.81349057	0.00000000	0.00000000	20.60133587	254.87410771	0.25487411	20.60133587
1M-BH	89,854,570.52	275.47544356	5.78784526	14.81349065	0.00000000	0.00000000	20.60133591	254.87410777	0.25487411	20.60133591
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	427.96304683	1.91986909	4.91373925	0.00000000	0.00000000	6.83360835	421.12943848	0.42112944	6.83360835
1M-2H	270,884,980.00	427.96232792	1.91987149	4.91374546	0.00000000	0.00000000	6.83361695	421.12871101	0.42112871	6.83361695
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	981.28099368	0.00000000	0.00000000	0.00000000	(0.05885337)	(0.05885337)	981.33984705	0.98133985	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	275.47544358	5.78784530	14.81349057	0.00000000	0.00000000	20.60133587	254.87410771	0.25487411	20.60133587
1E-B2	50,417,997.48	275.47544358	5.78784530	14.81349057	0.00000000	0.00000000	20.60133587	254.87410771	0.25487411	20.60133587
1E-B3	50,417,997.48	275.47544358	5.78784530	14.81349057	0.00000000	0.00000000	20.60133587	254.87410771	0.25487411	20.60133587

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-Sep-2023
07-Sep-2023 12:31:44 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	275.47544358	5.78784530	14.81349057	0.00000000	0.00000000	20.60133587	254.87410771	0.25487411	20.60133587
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	137.73772177	2.89392265	7.40674528	0.00000000	0.00000000	10.30066793	127.43705384	0.12743705	10.30066793
1E-D2	100,835,994.97	137.73772177	2.89392265	7.40674528	0.00000000	0.00000000	10.30066793	127.43705384	0.12743705	10.30066793
1E-D3	100,835,994.97	137.73772177	2.89392265	7.40674528	0.00000000	0.00000000	10.30066793	127.43705384	0.12743705	10.30066793
1E-D4	100,835,994.97	137.73772177	2.89392265	7.40674528	0.00000000	0.00000000	10.30066793	127.43705384	0.12743705	10.30066793
1E-D5	100,835,994.97	137.73772177	2.89392265	7.40674528	0.00000000	0.00000000	10.30066793	127.43705384	0.12743705	10.30066793
1E-F1	101,577,558.52	640.38240530	2.87279567	7.35267259	0.00000000	0.00000000	10.22546825	630.15693705	0.63015694	10.22546825
1E-F2	101,577,558.52	640.38240530	2.87279567	7.35267259	0.00000000	0.00000000	10.22546825	630.15693705	0.63015694	10.22546825
1E-F3	101,577,558.52	640.38240530	2.87279567	7.35267259	0.00000000	0.00000000	10.22546825	630.15693705	0.63015694	10.22546825
1E-F4	101,577,558.52	640.38240530	2.87279567	7.35267259	0.00000000	0.00000000	10.22546825	630.15693705	0.63015694	10.22546825
1E-F5	101,577,558.52	640.38240530	2.87279567	7.35267259	0.00000000	0.00000000	10.22546825	630.15693705	0.63015694	10.22546825
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	145.81691768	0.28985117	0.98710932	0.00000000	0.00000000	1.27696049	144.53995719	0.14453996	1.27696049
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	245.06173389	4.93111382	16.55934487	0.00000000	0.00000000	21.49046092	223.57127297	0.22357127	21.49046092
2M-BH	102,170,887.67	245.06173286	4.93111484	16.55934512	0.00000000	0.00000000	21.49045995	223.57127290	0.22357127	21.49045995
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	415.02057765	1.64370461	5.51978162	0.00000000	0.00000000	7.16348697	407.85709069	0.40785709	7.16348697

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-Sep-2023
07-Sep-2023 12:31:44 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	306,512,663.00	415.02057763	1.64370495	5.51978171	0.00000000	0.00000000	7.16348665	407.85709098	0.40785709	7.16348665
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	977.05530791	0.00000000	0.00000000	0.00000000	7.40460721	7.40460721	969.65070070	0.96965070	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	245.06173389	4.93111382	16.55934487	0.00000000	0.00000000	21.49046092	223.57127297	0.22357127	21.49046092
2E-B2	4,495,410.33	245.06173389	4.93111382	16.55934487	0.00000000	0.00000000	21.49046092	223.57127297	0.22357127	21.49046092
2E-B3	4,495,410.33	245.06173389	4.93111382	16.55934487	0.00000000	0.00000000	21.49046092	223.57127297	0.22357127	21.49046092
2E-B4	4,495,410.33	245.06173389	4.93111382	16.55934487	0.00000000	0.00000000	21.49046092	223.57127297	0.22357127	21.49046092
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	122.53086681	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	111.78563636	0.11178564	10.74523045
2E-D2	8,990,820.67	122.53086681	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	111.78563636	0.11178564	10.74523045
2E-D3	8,990,820.67	122.53086681	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	111.78563636	0.11178564	10.74523045
2E-D4	8,990,820.67	122.53086681	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	111.78563636	0.11178564	10.74523045
2E-D5	8,990,820.67	122.53086681	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	111.78563636	0.11178564	10.74523045

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-Sep-2023
07-Sep-2023 12:31:44 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	8,990,820.67	622.53086625	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	611.78563580	0.61178564	10.74523045
2E-F2	8,990,820.67	622.53086625	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	611.78563580	0.61178564	10.74523045
2E-F3	8,990,820.67	622.53086625	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	611.78563580	0.61178564	10.74523045
2E-F4	8,990,820.67	622.53086625	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	611.78563580	0.61178564	10.74523045
2E-F5	8,990,820.67	622.53086625	2.46555691	8.27967243	0.00000000	0.00000000	10.74523045	611.78563580	0.61178564	10.74523045
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-Sep-2023
 07-Sep-2023 12:31:44 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 %	3,647,399,569.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,619,927,895.83
1M-1	N/A	N/A	6.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.80206 %	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	08/25/23 - 09/24/23	31	7.80206 %	13,888,920.22	93,311.88	0.00	0.00	0.00	0.00	93,311.88	0.00	12,850,242.12
1M-BH	N/A	N/A	0.00000 %	24,752,727.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,901,603.49
1M-2C	08/25/23 - 09/24/23	31	7.80206 %	51,159,561.03	343,712.47	0.00	0.00	0.00	0.00	343,712.47	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	08/25/23 - 09/24/23	31	7.80206 %	65,048,481.25	437,024.35	0.00	0.00	0.00	0.00	437,024.35	0.00	64,009,803.15
1M-2H	N/A	N/A	0.00000 %	115,928,566.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	114,077,442.46
1B-1	08/25/23 - 09/24/23	31	9.40206 %	97,984,000.00	793,299.86	0.00	0.00	0.00	0.00	793,299.86	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	101,210,885.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,216,956.08
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	08/25/23 - 09/24/23	31	1.80000 %	13,888,920.22	21,527.83	0.00	0.00	0.00	0.00	21,527.83	0.00	12,850,242.12
1B-I2	08/25/23 - 09/24/23	31	1.40000 %	13,888,920.22	16,743.86	0.00	0.00	0.00	0.00	16,743.86	0.00	12,850,242.12
1B-I3	08/25/23 - 09/24/23	31	1.00000 %	13,888,920.22	11,959.90	0.00	0.00	0.00	0.00	11,959.90	0.00	12,850,242.12
1B-I4	08/25/23 - 09/24/23	31	0.60000 %	13,888,920.22	7,175.94	0.00	0.00	0.00	0.00	7,175.94	0.00	12,850,242.12
1C-I1	08/25/23 - 09/24/23	31	1.80000 %	51,159,561.03	79,297.32	0.00	0.00	0.00	0.00	79,297.32	0.00	51,159,561.03
1C-I2	08/25/23 - 09/24/23	31	1.40000 %	51,159,561.03	61,675.69	0.00	0.00	0.00	0.00	61,675.69	0.00	51,159,561.03
1C-I3	08/25/23 - 09/24/23	31	1.00000 %	51,159,561.03	44,054.07	0.00	0.00	0.00	0.00	44,054.07	0.00	51,159,561.03
1C-I4	08/25/23 - 09/24/23	31	0.60000 %	51,159,561.03	26,432.44	0.00	0.00	0.00	0.00	26,432.44	0.00	51,159,561.03
1E-A1	N/A	N/A	6.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.40206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.80206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.20206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/23 - 09/24/23	31	6.00206 %	13,888,920.22	71,784.06	0.00	0.00	0.00	0.00	71,784.06	0.00	12,850,242.12
1E-B2	08/25/23 - 09/24/23	31	6.40206 %	13,888,920.22	76,568.02	0.00	0.00	0.00	0.00	76,568.02	0.00	12,850,242.12

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-Sep-2023
 07-Sep-2023 12:31:44 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	08/25/23 - 09/24/23	31	6.80206 %	13,888,920.22	81,351.98	0.00	0.00	0.00	0.00	81,351.98	0.00	12,850,242.12
1E-B4	08/25/23 - 09/24/23	31	7.20206 %	13,888,920.22	86,135.94	0.00	0.00	0.00	0.00	86,135.94	0.00	12,850,242.12
1E-C1	08/25/23 - 09/24/23	31	6.00206 %	51,159,561.03	264,415.15	0.00	0.00	0.00	0.00	264,415.15	0.00	51,159,561.03
1E-C2	08/25/23 - 09/24/23	31	6.40206 %	51,159,561.03	282,036.78	0.00	0.00	0.00	0.00	282,036.78	0.00	51,159,561.03
1E-C3	08/25/23 - 09/24/23	31	6.80206 %	51,159,561.03	299,658.40	0.00	0.00	0.00	0.00	299,658.40	0.00	51,159,561.03
1E-C4	08/25/23 - 09/24/23	31	7.20206 %	51,159,561.03	317,280.03	0.00	0.00	0.00	0.00	317,280.03	0.00	51,159,561.03
1E-D1	08/25/23 - 09/24/23	31	6.00206 %	13,888,920.22	71,784.06	0.00	0.00	0.00	0.00	71,784.06	0.00	12,850,242.12
1E-D2	08/25/23 - 09/24/23	31	6.40206 %	13,888,920.22	76,568.02	0.00	0.00	0.00	0.00	76,568.02	0.00	12,850,242.12
1E-D3	08/25/23 - 09/24/23	31	6.80206 %	13,888,920.22	81,351.98	0.00	0.00	0.00	0.00	81,351.98	0.00	12,850,242.12
1E-D4	08/25/23 - 09/24/23	31	7.20206 %	13,888,920.22	86,135.94	0.00	0.00	0.00	0.00	86,135.94	0.00	12,850,242.12
1E-D5	08/25/23 - 09/24/23	31	7.80206 %	13,888,920.22	93,311.88	0.00	0.00	0.00	0.00	93,311.88	0.00	12,850,242.12
1E-F1	08/25/23 - 09/24/23	31	6.00206 %	65,048,481.25	336,199.21	0.00	0.00	0.00	0.00	336,199.21	0.00	64,009,803.15
1E-F2	08/25/23 - 09/24/23	31	6.40206 %	65,048,481.25	358,604.80	0.00	0.00	0.00	0.00	358,604.80	0.00	64,009,803.15
1E-F3	08/25/23 - 09/24/23	31	6.80206 %	65,048,481.25	381,010.38	0.00	0.00	0.00	0.00	381,010.38	0.00	64,009,803.15
1E-F4	08/25/23 - 09/24/23	31	7.20206 %	65,048,481.25	403,415.97	0.00	0.00	0.00	0.00	403,415.97	0.00	64,009,803.15
1E-F5	08/25/23 - 09/24/23	31	7.80206 %	65,048,481.25	437,024.35	0.00	0.00	0.00	0.00	437,024.35	0.00	64,009,803.15
1X-1	08/25/23 - 09/24/23	31	1.80000 %	13,888,920.22	21,527.83	0.00	0.00	0.00	0.00	21,527.83	0.00	12,850,242.12
1X-2	08/25/23 - 09/24/23	31	1.40000 %	13,888,920.22	16,743.86	0.00	0.00	0.00	0.00	16,743.86	0.00	12,850,242.12
1X-3	08/25/23 - 09/24/23	31	1.00000 %	13,888,920.22	11,959.90	0.00	0.00	0.00	0.00	11,959.90	0.00	12,850,242.12
1X-4	08/25/23 - 09/24/23	31	0.60000 %	13,888,920.22	7,175.94	0.00	0.00	0.00	0.00	7,175.94	0.00	12,850,242.12
1Y-1	08/25/23 - 09/24/23	31	1.80000 %	65,048,481.26	100,825.15	0.00	0.00	0.00	0.00	100,825.15	0.00	64,009,803.16
1Y-2	08/25/23 - 09/24/23	31	1.40000 %	65,048,481.26	78,419.56	0.00	0.00	0.00	0.00	78,419.56	0.00	64,009,803.16
1Y-3	08/25/23 - 09/24/23	31	1.00000 %	65,048,481.26	56,013.97	0.00	0.00	0.00	0.00	56,013.97	0.00	64,009,803.16
1Y-4	08/25/23 - 09/24/23	31	0.60000 %	65,048,481.26	33,608.38	0.00	0.00	0.00	0.00	33,608.38	0.00	64,009,803.16
2A-H	N/A	N/A	0.00000 %	1,861,589,556.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,845,287,084.25
2M-1	N/A	N/A	6.05206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.90206 %	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	08/25/23 - 09/24/23	31	7.90206 %	1,101,653.05	7,496.26	0.00	0.00	0.00	0.00	7,496.26	0.00	1,005,044.61
2M-BH	N/A	N/A	0.00000 %	25,038,174.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,842,475.41
2M-2C	08/25/23 - 09/24/23	31	7.90206 %	4,495,410.33	30,589.25	0.00	0.00	0.00	0.00	30,589.25	0.00	4,495,410.33

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2023
 07-Sep-2023 12:31:45 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 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	08/25/23 - 09/24/23	31	7.90206 %	5,597,063.38	38,085.51	0.00	0.00	0.00	0.00	38,085.51	0.00	5,500,454.94
2M-2H	N/A	N/A	0.00000 %	127,209,062.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,013,363.08
2B-1	08/25/23 - 09/24/23	31	9.85206 %	63,333,000.00	537,299.33	0.00	0.00	0.00	0.00	537,299.33	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	65,136,796.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,643,157.35
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	08/25/23 - 09/24/23	31	1.80000 %	1,101,653.05	1,707.56	0.00	0.00	0.00	0.00	1,707.56	0.00	1,005,044.61
2B-I2	08/25/23 - 09/24/23	31	1.40000 %	1,101,653.05	1,328.10	0.00	0.00	0.00	0.00	1,328.10	0.00	1,005,044.61
2B-I3	08/25/23 - 09/24/23	31	1.00000 %	1,101,653.05	948.65	0.00	0.00	0.00	0.00	948.65	0.00	1,005,044.61
2B-I4	08/25/23 - 09/24/23	31	0.60000 %	1,101,653.05	569.19	0.00	0.00	0.00	0.00	569.19	0.00	1,005,044.61
2C-I1	08/25/23 - 09/24/23	31	1.80000 %	4,495,410.33	6,967.89	0.00	0.00	0.00	0.00	6,967.89	0.00	4,495,410.33
2C-I2	08/25/23 - 09/24/23	31	1.40000 %	4,495,410.33	5,419.47	0.00	0.00	0.00	0.00	5,419.47	0.00	4,495,410.33
2C-I3	08/25/23 - 09/24/23	31	1.00000 %	4,495,410.33	3,871.05	0.00	0.00	0.00	0.00	3,871.05	0.00	4,495,410.33
2C-I4	08/25/23 - 09/24/23	31	0.60000 %	4,495,410.33	2,322.63	0.00	0.00	0.00	0.00	2,322.63	0.00	4,495,410.33
2E-A1	N/A	N/A	6.10206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.50206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.90206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.30206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/23 - 09/24/23	31	6.10206 %	1,101,653.05	5,788.69	0.00	0.00	0.00	0.00	5,788.69	0.00	1,005,044.61
2E-B2	08/25/23 - 09/24/23	31	6.50206 %	1,101,653.05	6,168.15	0.00	0.00	0.00	0.00	6,168.15	0.00	1,005,044.61
2E-B3	08/25/23 - 09/24/23	31	6.90206 %	1,101,653.05	6,547.61	0.00	0.00	0.00	0.00	6,547.61	0.00	1,005,044.61
2E-B4	08/25/23 - 09/24/23	31	7.30206 %	1,101,653.05	6,927.07	0.00	0.00	0.00	0.00	6,927.07	0.00	1,005,044.61
2E-C1	08/25/23 - 09/24/23	31	6.10206 %	4,495,410.33	23,621.37	0.00	0.00	0.00	0.00	23,621.37	0.00	4,495,410.33
2E-C2	08/25/23 - 09/24/23	31	6.50206 %	4,495,410.33	25,169.78	0.00	0.00	0.00	0.00	25,169.78	0.00	4,495,410.33
2E-C3	08/25/23 - 09/24/23	31	6.90206 %	4,495,410.33	26,718.20	0.00	0.00	0.00	0.00	26,718.20	0.00	4,495,410.33
2E-C4	08/25/23 - 09/24/23	31	7.30206 %	4,495,410.33	28,266.62	0.00	0.00	0.00	0.00	28,266.62	0.00	4,495,410.33
2E-D1	08/25/23 - 09/24/23	31	6.10206 %	1,101,653.05	5,788.69	0.00	0.00	0.00	0.00	5,788.69	0.00	1,005,044.61
2E-D2	08/25/23 - 09/24/23	31	6.50206 %	1,101,653.05	6,168.15	0.00	0.00	0.00	0.00	6,168.15	0.00	1,005,044.61

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-Sep-2023
 07-Sep-2023 12:31:45 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	08/25/23 - 09/24/23	31	6.90206 %	1,101,653.05	6,547.61	0.00	0.00	0.00	0.00	6,547.61	0.00	1,005,044.61
2E-D4	08/25/23 - 09/24/23	31	7.30206 %	1,101,653.05	6,927.07	0.00	0.00	0.00	0.00	6,927.07	0.00	1,005,044.61
2E-D5	08/25/23 - 09/24/23	31	7.90206 %	1,101,653.05	7,496.26	0.00	0.00	0.00	0.00	7,496.26	0.00	1,005,044.61
2E-F1	08/25/23 - 09/24/23	31	6.10206 %	5,597,063.38	29,410.06	0.00	0.00	0.00	0.00	29,410.06	0.00	5,500,454.94
2E-F2	08/25/23 - 09/24/23	31	6.50206 %	5,597,063.38	31,337.94	0.00	0.00	0.00	0.00	31,337.94	0.00	5,500,454.94
2E-F3	08/25/23 - 09/24/23	31	6.90206 %	5,597,063.38	33,265.81	0.00	0.00	0.00	0.00	33,265.81	0.00	5,500,454.94
2E-F4	08/25/23 - 09/24/23	31	7.30206 %	5,597,063.38	35,193.69	0.00	0.00	0.00	0.00	35,193.69	0.00	5,500,454.94
2E-F5	08/25/23 - 09/24/23	31	7.90206 %	5,597,063.38	38,085.51	0.00	0.00	0.00	0.00	38,085.51	0.00	5,500,454.94
2X-1	08/25/23 - 09/24/23	31	1.80000 %	1,101,653.05	1,707.56	0.00	0.00	0.00	0.00	1,707.56	0.00	1,005,044.61
2X-2	08/25/23 - 09/24/23	31	1.40000 %	1,101,653.05	1,328.10	0.00	0.00	0.00	0.00	1,328.10	0.00	1,005,044.61
2X-3	08/25/23 - 09/24/23	31	1.00000 %	1,101,653.05	948.65	0.00	0.00	0.00	0.00	948.65	0.00	1,005,044.61
2X-4	08/25/23 - 09/24/23	31	0.60000 %	1,101,653.05	569.19	0.00	0.00	0.00	0.00	569.19	0.00	1,005,044.61
2Y-1	08/25/23 - 09/24/23	31	1.80000 %	5,597,063.38	8,675.45	0.00	0.00	0.00	0.00	8,675.45	0.00	5,500,454.95
2Y-2	08/25/23 - 09/24/23	31	1.40000 %	5,597,063.38	6,747.57	0.00	0.00	0.00	0.00	6,747.57	0.00	5,500,454.95
2Y-3	08/25/23 - 09/24/23	31	1.00000 %	5,597,063.38	4,819.69	0.00	0.00	0.00	0.00	4,819.69	0.00	5,500,454.95
2Y-4	08/25/23 - 09/24/23	31	0.60000 %	5,597,063.38	2,891.82	0.00	0.00	0.00	0.00	2,891.82	0.00	5,500,454.95
Totals					7,060,848.35	0.00	0.00	0.00	0.00	7,060,848.35	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-Sep-2023
 07-Sep-2023 12:31:45 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 %	184.18246211	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.79522705
1M-1	186,170,000.00	6.05206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.80206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.80206 %	275.47544358	1.85076530	0.00000000	0.00000000	0.00000000	0.00000000	1.85076530	0.00000000	254.87410771
1M-BH	89,854,570.52	0.00000 %	275.47544356	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	254.87410777
1M-2C	51,159,561.03	7.80206 %	1000.00000000	6.71844056	0.00000000	0.00000000	0.00000000	0.00000000	6.71844056	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.80206 %	427.96304683	2.87524426	0.00000000	0.00000000	0.00000000	0.00000000	2.87524426	0.00000000	421.12943848
1M-2H	270,884,980.00	0.00000 %	427.96232792	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	421.12871101
1B-1	97,984,000.00	9.40206 %	1000.00000000	8.09621836	0.00000000	0.00000000	0.00000000	0.00000000	8.09621836	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	981.28099368	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.33984705
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 %	275.47544358	0.42698701	0.00000000	0.00000000	0.00000000	0.00000000	0.42698701	0.00000000	254.87410771
1B-I2	0.00	1.40000 %	275.47544358	0.33210085	0.00000000	0.00000000	0.00000000	0.00000000	0.33210085	0.00000000	254.87410771
1B-I3	0.00	1.00000 %	275.47544358	0.23721490	0.00000000	0.00000000	0.00000000	0.00000000	0.23721490	0.00000000	254.87410771
1B-I4	0.00	0.60000 %	275.47544358	0.14232894	0.00000000	0.00000000	0.00000000	0.00000000	0.14232894	0.00000000	254.87410771
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	6.00206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.40206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.80206 %	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-Sep-2023
07-Sep-2023 12:31:45 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	7.20206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.00206 %	275.47544358	1.42377848	0.00000000	0.00000000	0.00000000	0.00000000	1.42377848	0.00000000	254.87410771
1E-B2	50,417,997.48	6.40206 %	275.47544358	1.51866444	0.00000000	0.00000000	0.00000000	0.00000000	1.51866444	0.00000000	254.87410771
1E-B3	50,417,997.48	6.80206 %	275.47544358	1.61355040	0.00000000	0.00000000	0.00000000	0.00000000	1.61355040	0.00000000	254.87410771
1E-B4	50,417,997.48	7.20206 %	275.47544358	1.70843636	0.00000000	0.00000000	0.00000000	0.00000000	1.70843636	0.00000000	254.87410771
1E-C1	51,159,561.03	6.00206 %	1000.00000000	5.16844055	0.00000000	0.00000000	0.00000000	0.00000000	5.16844055	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.40206 %	1000.00000000	5.51288507	0.00000000	0.00000000	0.00000000	0.00000000	5.51288507	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.80206 %	1000.00000000	5.85732938	0.00000000	0.00000000	0.00000000	0.00000000	5.85732938	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.20206 %	1000.00000000	6.20177389	0.00000000	0.00000000	0.00000000	0.00000000	6.20177389	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.00206 %	137.73772177	0.71188924	0.00000000	0.00000000	0.00000000	0.00000000	0.71188924	0.00000000	127.43705384
1E-D2	100,835,994.97	6.40206 %	137.73772177	0.75933222	0.00000000	0.00000000	0.00000000	0.00000000	0.75933222	0.00000000	127.43705384
1E-D3	100,835,994.97	6.80206 %	137.73772177	0.80677520	0.00000000	0.00000000	0.00000000	0.00000000	0.80677520	0.00000000	127.43705384
1E-D4	100,835,994.97	7.20206 %	137.73772177	0.85421818	0.00000000	0.00000000	0.00000000	0.00000000	0.85421818	0.00000000	127.43705384
1E-D5	100,835,994.97	7.80206 %	137.73772177	0.92538265	0.00000000	0.00000000	0.00000000	0.00000000	0.92538265	0.00000000	127.43705384
1E-F1	101,577,558.52	6.00206 %	640.38240530	3.30977841	0.00000000	0.00000000	0.00000000	0.00000000	3.30977841	0.00000000	630.15693705
1E-F2	101,577,558.52	6.40206 %	640.38240530	3.53035459	0.00000000	0.00000000	0.00000000	0.00000000	3.53035459	0.00000000	630.15693705
1E-F3	101,577,558.52	6.80206 %	640.38240530	3.75093067	0.00000000	0.00000000	0.00000000	0.00000000	3.75093067	0.00000000	630.15693705
1E-F4	101,577,558.52	7.20206 %	640.38240530	3.97150686	0.00000000	0.00000000	0.00000000	0.00000000	3.97150686	0.00000000	630.15693705
1E-F5	101,577,558.52	7.80206 %	640.38240530	4.30237108	0.00000000	0.00000000	0.00000000	0.00000000	4.30237108	0.00000000	630.15693705
1X-1	0.00	1.80000 %	137.73772177	0.21349351	0.00000000	0.00000000	0.00000000	0.00000000	0.21349351	0.00000000	127.43705384
1X-2	0.00	1.40000 %	137.73772177	0.16605043	0.00000000	0.00000000	0.00000000	0.00000000	0.16605043	0.00000000	127.43705384
1X-3	0.00	1.00000 %	137.73772177	0.11860745	0.00000000	0.00000000	0.00000000	0.00000000	0.11860745	0.00000000	127.43705384
1X-4	0.00	0.60000 %	137.73772177	0.07116447	0.00000000	0.00000000	0.00000000	0.00000000	0.07116447	0.00000000	127.43705384
1Y-1	0.00	1.80000 %	640.38240540	0.99259277	0.00000000	0.00000000	0.00000000	0.00000000	0.99259277	0.00000000	630.15693715
1Y-2	0.00	1.40000 %	640.38240540	0.77201659	0.00000000	0.00000000	0.00000000	0.00000000	0.77201659	0.00000000	630.15693715
1Y-3	0.00	1.00000 %	640.38240540	0.55144040	0.00000000	0.00000000	0.00000000	0.00000000	0.55144040	0.00000000	630.15693715
1Y-4	0.00	0.60000 %	640.38240540	0.33086422	0.00000000	0.00000000	0.00000000	0.00000000	0.33086422	0.00000000	630.15693715
2A-H	12,766,622,601.00	0.00000 %	145.81691768	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	144.53995719
2M-1	107,666,000.00	6.05206 %	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-Sep-2023
07-Sep-2023 12:31:45 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	4,495,410.33	7.90206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.90206 %	245.06173389	1.66753632	0.00000000	0.00000000	0.00000000	0.00000000	1.66753632	0.00000000	223.57127297
2M-BH	102,170,887.67	0.0000 %	245.06173286	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	223.57127290
2M-2C	4,495,410.33	7.90206 %	1000.00000000	6.80455125	0.00000000	0.00000000	0.00000000	0.00000000	6.80455125	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.90206 %	415.02057765	2.82402919	0.00000000	0.00000000	0.00000000	0.00000000	2.82402919	0.00000000	407.85709069
2M-2H	306,512,663.00	0.0000 %	415.02057763	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	407.85709098
2B-1	63,333,000.00	9.85206 %	1000.00000000	8.48371828	0.00000000	0.00000000	0.00000000	0.00000000	8.48371828	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 %	977.05530791	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.65070070
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	245.06173389	0.37984519	0.00000000	0.00000000	0.00000000	0.00000000	0.37984519	0.00000000	223.57127297
2B-I2	0.00	1.40000 %	245.06173389	0.29543466	0.00000000	0.00000000	0.00000000	0.00000000	0.29543466	0.00000000	223.57127297
2B-I3	0.00	1.00000 %	245.06173389	0.21102634	0.00000000	0.00000000	0.00000000	0.00000000	0.21102634	0.00000000	223.57127297
2B-I4	0.00	0.60000 %	245.06173389	0.12661581	0.00000000	0.00000000	0.00000000	0.00000000	0.12661581	0.00000000	223.57127297
2C-I1	0.00	1.80000 %	1000.00000000	1.55000089	0.00000000	0.00000000	0.00000000	0.00000000	1.55000089	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555625	0.00000000	0.00000000	0.00000000	0.00000000	1.20555625	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111160	0.00000000	0.00000000	0.00000000	0.00000000	0.86111160	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666696	0.00000000	0.00000000	0.00000000	0.00000000	0.51666696	0.00000000	1000.00000000
2E-A1	4,495,410.33	6.10206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.50206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.90206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.30206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.10206 %	245.06173389	1.28768890	0.00000000	0.00000000	0.00000000	0.00000000	1.28768890	0.00000000	223.57127297

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-Sep-2023
 07-Sep-2023 12:31:45 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	4,495,410.33	6.50206 %	245.06173389	1.37209944	0.00000000	0.00000000	0.00000000	0.00000000	1.37209944	0.00000000	223.57127297
2E-B3	4,495,410.33	6.90206 %	245.06173389	1.45650998	0.00000000	0.00000000	0.00000000	0.00000000	1.45650998	0.00000000	223.57127297
2E-B4	4,495,410.33	7.30206 %	245.06173389	1.54092051	0.00000000	0.00000000	0.00000000	0.00000000	1.54092051	0.00000000	223.57127297
2E-C1	4,495,410.33	6.10206 %	1000.00000000	5.25455259	0.00000000	0.00000000	0.00000000	0.00000000	5.25455259	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.50206 %	1000.00000000	5.59899501	0.00000000	0.00000000	0.00000000	0.00000000	5.59899501	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.90206 %	1000.00000000	5.94343965	0.00000000	0.00000000	0.00000000	0.00000000	5.94343965	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.30206 %	1000.00000000	6.28788429	0.00000000	0.00000000	0.00000000	0.00000000	6.28788429	0.00000000	1000.00000000
2E-D1	8,990,820.67	6.10206 %	122.53086681	0.64384445	0.00000000	0.00000000	0.00000000	0.00000000	0.64384445	0.00000000	111.78563636
2E-D2	8,990,820.67	6.50206 %	122.53086681	0.68604972	0.00000000	0.00000000	0.00000000	0.00000000	0.68604972	0.00000000	111.78563636
2E-D3	8,990,820.67	6.90206 %	122.53086681	0.72825499	0.00000000	0.00000000	0.00000000	0.00000000	0.72825499	0.00000000	111.78563636
2E-D4	8,990,820.67	7.30206 %	122.53086681	0.77046026	0.00000000	0.00000000	0.00000000	0.00000000	0.77046026	0.00000000	111.78563636
2E-D5	8,990,820.67	7.90206 %	122.53086681	0.83376816	0.00000000	0.00000000	0.00000000	0.00000000	0.83376816	0.00000000	111.78563636
2E-F1	8,990,820.67	6.10206 %	622.53086625	3.27112074	0.00000000	0.00000000	0.00000000	0.00000000	3.27112074	0.00000000	611.78563580
2E-F2	8,990,820.67	6.50206 %	622.53086625	3.48554833	0.00000000	0.00000000	0.00000000	0.00000000	3.48554833	0.00000000	611.78563580
2E-F3	8,990,820.67	6.90206 %	622.53086625	3.69997481	0.00000000	0.00000000	0.00000000	0.00000000	3.69997481	0.00000000	611.78563580
2E-F4	8,990,820.67	7.30206 %	622.53086625	3.91440240	0.00000000	0.00000000	0.00000000	0.00000000	3.91440240	0.00000000	611.78563580
2E-F5	8,990,820.67	7.90206 %	622.53086625	4.23604378	0.00000000	0.00000000	0.00000000	0.00000000	4.23604378	0.00000000	611.78563580
2X-1	0.00	1.80000 %	122.53086681	0.18992260	0.00000000	0.00000000	0.00000000	0.00000000	0.18992260	0.00000000	111.78563636
2X-2	0.00	1.40000 %	122.53086681	0.14771733	0.00000000	0.00000000	0.00000000	0.00000000	0.14771733	0.00000000	111.78563636
2X-3	0.00	1.00000 %	122.53086681	0.10551317	0.00000000	0.00000000	0.00000000	0.00000000	0.10551317	0.00000000	111.78563636
2X-4	0.00	0.60000 %	122.53086681	0.06330790	0.00000000	0.00000000	0.00000000	0.00000000	0.06330790	0.00000000	111.78563636
2Y-1	0.00	1.80000 %	622.53086625	0.96492304	0.00000000	0.00000000	0.00000000	0.00000000	0.96492304	0.00000000	611.78563692
2Y-2	0.00	1.40000 %	622.53086625	0.75049545	0.00000000	0.00000000	0.00000000	0.00000000	0.75049545	0.00000000	611.78563692
2Y-3	0.00	1.00000 %	622.53086625	0.53606786	0.00000000	0.00000000	0.00000000	0.00000000	0.53606786	0.00000000	611.78563692
2Y-4	0.00	0.60000 %	622.53086625	0.32164138	0.00000000	0.00000000	0.00000000	0.00000000	0.32164138	0.00000000	611.78563692

(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-Sep-2023
 07-Sep-2023 12:31:45 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,447,730.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(487,568.55)
Total Deposits	2,960,162.25
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,940,995.59
Total Withdrawals (Pool Distribution Amount)	2,960,162.25
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-Sep-2023
07-Sep-2023 12:31:45 PM

Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.402060%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	30,355,405.99
Total Principal Reduction Cumulative	16,625,945,142.15
Scheduled Principal Current	8,496,820.00
Scheduled Principal Cumulative	1,292,045,817.60
Unscheduled Principal Current	21,864,656.22
Unscheduled Principal Cumulative	15,331,974,685.89
Senior Reduction Amount	27,471,673.94
Subordinate Reduction Amount	2,889,802.28
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	6,070.23
Modification Loss Amount	70,485.39
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	19,088,419.23
Total Principal Reduction Cumulative	11,226,176,816.05
Scheduled Principal Current	4,226,404.24
Scheduled Principal Cumulative	777,297,265.24
Unscheduled Principal Current	14,368,376.21
Unscheduled Principal Cumulative	10,446,856,769.44
Senior Reduction Amount	16,302,472.64
Subordinate Reduction Amount	2,292,307.81
Calculated Tranche Write-Down Amount	493,638.78
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	73,169.21
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,950.49

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-Sep-2023
07-Sep-2023 12:31:45 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	23569
Period Reference Pool Removal Loan Count	141
Period Ending Loan Count	23428
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,002,373,691.50
Period PIF Loan Count Current	140
PIF Loan Count Cumulative	64876
Period PIF Loan UPB Current	18,989,773.90
PIF Loan UPB Cumulative	14,848,855,376.94
Period Partial Prepayment Amount	2,825,653.22
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	111,708.27
Credit Event Amount Cumulative	11,446,755.12
Total Active Modified Loan Count	455
Total Active Modified Loan UPB	119,308,317.45
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12706
Period Reference Pool Removal Loan Count	91
Period Ending Loan Count	12615
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,107,110,495.63
Period PIF Loan Count Current	87
PIF Loan Count Cumulative	43479
Period PIF Loan UPB Current	13,397,346.04
PIF Loan UPB Cumulative	10,249,920,874.83
Period Partial Prepayment Amount	833,631.97
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-Sep-2023
 07-Sep-2023 12:31:45 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	669,182.64
Credit Event Amount Cumulative	22,623,764.83
Total Active Modified Loan Count	453
Total Active Modified Loan UPB	111,272,503.94
Structural Reporting	
Group 1	
Senior Percentage	90.444944%
Subordinate Percentage	9.555056%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.554816%
Subordinate Percentage	12.445184%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	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-Sep-2023
07-Sep-2023 12:31:45 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 %	9.560000 %	9.560000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.560000 %
1M-2B	0.00	0.00	1.690000 %	8.600000 %	8.660000 %
1M-2C	0.00	0.00	1.000000 %	5.070000 %	5.110000 %
1M-2	0.00	0.00	1.000000 %	5.070000 %	5.110000 %
1M-2H	0.00	0.00	1.000000 %	5.070000 %	5.110000 %
1B-1	0.00	0.00	0.500000 %	2.510000 %	2.530000 %
1B-1H	0.00	0.00	0.500000 %	2.510000 %	2.530000 %
1B-2H	0.00	6,070.23	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.450000 %	12.430000 %
2M-1	0.00	0.00	3.400000 %	12.450000 %	12.430000 %
2M-1H	0.00	0.00	3.400000 %	12.450000 %	12.430000 %
2M-2A	0.00	0.00	2.600000 %	12.450000 %	12.430000 %
2M-2B	0.00	0.00	1.800000 %	11.220000 %	11.290000 %
2M-2C	0.00	0.00	1.000000 %	6.200000 %	6.230000 %
2B-1	0.00	0.00	0.500000 %	3.060000 %	3.070000 %
2B-1H	0.00	0.00	0.500000 %	3.060000 %	3.070000 %
2B-2H	493,638.78	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-Sep-2023
 07-Sep-2023 12:31:45 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-Sep-2023
 07-Sep-2023 12:31:45 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	525	96,885,078.33	1.456594 %	1.585814 %
60 Days	144	28,816,656.48	0.399523 %	0.471671 %
90 Days	68	12,660,543.03	0.188664 %	0.207228 %
120 Days	44	9,271,656.83	0.122076 %	0.151758 %
150 Days	27	6,651,532.57	0.074911 %	0.108872 %
180+ Days	226	48,795,349.48	0.627029 %	0.798682 %
Totals	1034	203,080,816.72	2.868796 %	3.324026 %

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	265	50,779,084.62	1.131125 %	1.268724 %
60 Days	77	15,076,562.17	0.328667 %	0.376691 %
90 Days	39	7,101,267.24	0.166467 %	0.177426 %
120 Days	20	4,339,723.64	0.085368 %	0.108429 %
150 Days	19	4,054,338.01	0.081100 %	0.101298 %
180+ Days	127	26,025,076.12	0.542086 %	0.650241 %
Totals	547	107,376,051.80	2.334813 %	2.682809 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	260	46,105,993.71	2.061038 %	2.188115 %
60 Days	67	13,740,094.31	0.531114 %	0.652082 %
90 Days	29	5,559,275.79	0.229885 %	0.263834 %
120 Days	24	4,931,933.19	0.190250 %	0.234061 %
150 Days	8	2,597,194.56	0.063417 %	0.123259 %
180+ Days	99	22,770,273.36	0.784780 %	1.080640 %
Totals	487	95,704,764.92	3.860484 %	4.541991 %

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	215	60,613,690.56	70,485.39	0.116286
Group 2	258	68,431,802.56	73,169.21	0.106923

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	451,912.57	706.11	0.156249
Group 1	0044806054	151,191.17	220.49	0.145835
Group 1	0044806072	157,583.68	196.98	0.125000
Group 1	0044806448	290,796.94	424.08	0.145834
Group 1	0044806745	188,810.70	118.01	0.062502
Group 1	0044806911	285,784.54	59.54	0.020834
Group 1	0044806948	407,744.84	297.31	0.072916
Group 1	0044806960	169,295.92	88.17	0.052080
Group 1	0044807099	80,510.42	8.39	0.010421
Group 1	0044807295	226,809.63	283.51	0.124999
Group 1	0044807364	202,724.84	253.41	0.125002
Group 1	0044807768	280,635.95	350.79	0.124998
Group 1	0044808210	394,402.46	534.09	0.135418
Group 1	0044808465	363,581.96	75.75	0.020834
Group 1	0044808483	985,710.88	1,129.46	0.114583
Group 1	0044808487	226,680.11	259.74	0.114584
Group 1	0044809764	151,845.05	79.09	0.052086
Group 1	0044809973	141,924.11	147.84	0.104168
Group 1	0044811411	494,202.11	375.98	0.076078
Group 1	0044812046	414,060.37	258.79	0.062501
Group 1	0044812987	203,645.59	0.24	0.000118
Group 1	0044813124	398,151.82	705.06	0.177083
Group 1	0044813191	556,615.72	869.71	0.156250
Group 1	0044813223	626,103.62	978.29	0.156250

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813232	116,117.25	39.07	0.033647
Group 1	0044813559	68,758.94	100.27	0.145828
Group 1	0044813561	181,291.38	50.31	0.027751
Group 1	0044814163	329,669.55	352.33	0.106874
Group 1	0044814207	232,523.77	242.21	0.104166
Group 1	0044814635	161,876.34	7.58	0.004683
Group 1	0044814850	218,775.51	159.52	0.072915
Group 1	0044815627	182,969.31	152.47	0.083331
Group 1	0044815760	354,858.11	332.68	0.093750
Group 1	0044816052	290,795.94	302.91	0.104166
Group 1	0044816392	234,055.26	316.95	0.135417
Group 1	0044816534	386,860.76	161.19	0.041666
Group 1	0044817798	368,972.03	7.72	0.002092
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	182,525.90	323.22	0.177082
Group 1	0044818277	236,796.80	394.66	0.166666
Group 1	0044818389	393,364.24	286.83	0.072917
Group 1	0044818457	247,384.18	309.23	0.125000
Group 1	0044818923	191,093.96	238.87	0.125001
Group 1	0044818961	411,645.27	385.92	0.093751
Group 1	0044819021	243,623.46	279.15	0.114583
Group 1	0044819057	334,642.48	453.16	0.135416
Group 1	0044819609	331,973.59	449.55	0.135417
Group 1	0044819660	517,297.53	431.08	0.083333
Group 1	0044819897	364,721.44	265.94	0.072916
Group 1	0044820223	71,555.30	156.53	0.218754
Group 1	0044820644	160,850.89	201.06	0.124998
Group 1	0044821330	134,192.22	111.83	0.083336
Group 1	0044821335	129,449.62	215.75	0.166667
Group 1	0044821589	192,111.02	320.19	0.166669
Group 1	0044822713	448,634.54	233.66	0.052082
Group 1	0044822792	461,656.17	769.43	0.166667
Group 1	0044822833	357,326.48	595.54	0.166666
Group 1	0044824330	287,502.45	509.12	0.177084

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	240,428.35	175.31	0.072916
Group 1	0044824753	312,076.58	227.56	0.072918
Group 1	0044825421	305,329.03	318.05	0.104166
Group 1	0044826299	645,396.10	1,008.43	0.156250
Group 1	0044826309	396,508.64	413.03	0.104167
Group 1	0044826428	276,633.07	201.71	0.072916
Group 1	0044826791	147,791.50	277.11	0.187501
Group 1	0044827108	336,374.47	455.51	0.135418
Group 1	0044827115	275,808.80	330.06	0.119670
Group 1	0044827171	204,453.56	170.38	0.083334
Group 1	0044827297	418,063.79	130.64	0.031249
Group 1	0044827499	649,239.31	879.18	0.135417
Group 1	0044827509	62,555.72	104.26	0.166667
Group 1	0044827806	158,122.34	115.30	0.072918
Group 1	0044828502	169,882.89	265.44	0.156249
Group 1	0044828810	242,662.78	328.61	0.135418
Group 1	0044828911	316,488.76	494.51	0.156249
Group 1	0044828949	240,345.62	350.50	0.145832
Group 1	0044829078	351,770.95	549.64	0.156249
Group 1	0044829512	199,305.36	228.37	0.114583
Group 1	0044829576	61,888.21	96.70	0.156249
Group 1	0044830027	334,161.46	118.71	0.035525
Group 1	0044830603	311,211.45	453.85	0.145833
Group 1	0044830936	322,364.25	235.06	0.072918
Group 1	0044831214	130,165.21	54.24	0.041670
Group 1	0044831220	96,894.53	25.57	0.026390
Group 1	0044831561	300,168.83	375.21	0.125000
Group 1	0044832141	315,982.62	197.49	0.062500
Group 1	0044832707	284,755.50	504.25	0.177082
Group 1	0044832889	156,217.75	244.09	0.156250
Group 1	0044834537	407,371.92	594.08	0.145832
Group 1	0044835751	114,270.85	154.74	0.135415
Group 1	0044836102	193,331.10	342.36	0.177085
Group 1	0044836184	64,771.34	121.45	0.187506

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837128	224,479.06	303.98	0.135416
Group 1	0044837217	157,124.85	212.77	0.135415
Group 1	0044837378	214,481.24	378.02	0.176249
Group 1	0044838036	309,416.11	451.23	0.145833
Group 1	0044838535	298,237.61	62.13	0.020832
Group 1	0044838642	351,177.55	548.71	0.156249
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	152,616.38	115.99	0.076001
Group 1	0044839660	237,332.16	469.72	0.197917
Group 1	0044839829	72,430.49	121.38	0.167581
Group 1	0044839996	400,000.96	583.33	0.145832
Group 1	0044840174	408,984.93	681.64	0.166666
Group 1	0044840298	164,683.13	171.54	0.104164
Group 1	0044840478	119,519.80	199.20	0.166667
Group 1	0044841406	267,677.14	306.71	0.114582
Group 1	0044841572	500,645.12	1,095.16	0.218750
Group 1	0044841818	124,791.16	168.99	0.135418
Group 1	0044842578	394,666.14	123.33	0.031249
Group 1	0044842579	298,917.07	302.17	0.101088
Group 1	0044842682	450,074.95	562.59	0.124999
Group 1	0044842745	688,035.49	715.42	0.103980
Group 1	0044843227	113,454.05	177.27	0.156248
Group 1	0044843375	115,348.78	156.20	0.135415
Group 1	0044844111	406,809.17	635.64	0.156250
Group 1	0044844923	103,554.89	140.23	0.135416
Group 1	0044845082	77,594.21	96.99	0.124996
Group 1	0044845523	117,431.14	207.95	0.177083
Group 1	0044845586	312,378.96	650.79	0.208333
Group 1	0044845615	274,740.82	400.66	0.145832
Group 1	0044845787	393,035.55	818.96	0.208368
Group 1	0044847282	467,693.37	633.33	0.135416
Group 1	0044847386	580,605.53	438.76	0.075569
Group 1	0044848246	381,340.16	476.68	0.125001
Group 1	0044848866	178,360.37	202.45	0.113506

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044849263	301,792.76	301.56	0.099923
Group 1	0044849348	97,329.64	101.39	0.104172
Group 1	0044849480	399,559.16	416.21	0.104167
Group 1	0044849965	384,975.87	120.30	0.031249
Group 1	0044850019	481,424.88	274.81	0.057083
Group 1	0044850587	247,468.83	77.33	0.031248
Group 1	0044850962	229,684.61	191.40	0.083332
Group 1	0044851303	114,497.11	178.90	0.156248
Group 1	0044851394	92,683.81	144.05	0.155421
Group 1	0044851511	235,769.21	172.45	0.073144
Group 1	0044851529	381,882.39	716.03	0.187500
Group 1	0044851626	107,495.21	189.46	0.176250
Group 1	0044851808	151,908.50	226.77	0.149281
Group 1	0044852769	273,461.89	341.83	0.125001
Group 1	0044852811	173,111.38	360.65	0.208334
Group 1	0044853799	204,049.60	297.57	0.145832
Group 1	0044853950	267,823.06	390.58	0.145835
Group 1	0044853969	301,299.22	531.04	0.176250
Group 1	0044854061	381,415.97	635.69	0.166666
Group 1	0044855303	136,479.78	42.65	0.031250
Group 1	0044855371	223,221.50	93.01	0.041667
Group 1	0044855740	252,734.28	394.90	0.156251
Group 1	0044856091	217,173.15	316.71	0.145833
Group 1	0044856316	284,310.16	219.16	0.077085
Group 1	0044856837	113,304.51	11.80	0.010414
Group 1	0044857022	168,454.34	261.81	0.155419
Group 1	0044857956	255,181.66	292.40	0.114585
Group 1	0044858421	219,112.61	251.07	0.114585
Group 1	0044858907	166,117.66	224.95	0.135416
Group 1	0044860921	379,998.36	316.67	0.083335
Group 1	0044861358	282,841.35	500.86	0.177082
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	236,002.04	221.25	0.093749
Group 1	0044862118	625,819.75	847.46	0.135416

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044864798	173,094.72	108.18	0.062498
Group 1	0044866952	388,296.57	161.79	0.041667
Group 1	0044867497	270,583.58	281.86	0.104167
Group 1	0044867842	134,929.10	30.92	0.022916
Group 1	0044869452	101,341.63	168.90	0.166664
Group 1	0044869954	424,330.27	107.45	0.025322
Group 1	0044870081	399,223.76	83.17	0.020833
Group 1	0044871012	92,581.90	163.95	0.177086
Group 1	0044872567	438,566.96	502.52	0.114582
Group 1	0044872600	440,044.56	595.89	0.135416
Group 1	0044874465	480,740.25	747.15	0.155417
Group 1	0044874522	180,193.64	187.70	0.104166
Group 1	0044874812	417,124.83	518.03	0.124191
Group 1	0044874903	152,574.75	286.08	0.187502
Group 1	0044875036	81,045.88	109.75	0.135417
Group 1	0044875467	520,477.14	704.81	0.135416
Group 1	0044875996	625,265.60	651.32	0.104167
Group 1	0044877109	256,822.63	454.79	0.177083
Group 1	0044877322	536,823.47	782.87	0.145834
Group 1	0044877340	171,290.04	148.77	0.086853
Group 1	0044878110	373,957.61	467.45	0.125001
Group 1	0044878458	191,301.57	321.41	0.168012
Group 1	0044879698	99,378.66	10.35	0.010415
Group 1	0044881228	332,430.48	585.91	0.176250
Group 1	0044881278	199,934.66	312.40	0.156251
Group 1	0044882773	891,292.81	1,485.49	0.166667
Group 1	0044883436	281,244.18	351.56	0.125002
Group 1	0044883504	134,535.81	98.10	0.072917
Group 1	0044884377	260,878.40	108.70	0.041667
Group 1	0044884394	340,647.49	532.26	0.156250
Group 1	0044884723	69,311.34	36.10	0.052084
Group 1	0044885516	135,669.88	248.14	0.182900
Group 1	0044886172	192,417.70	320.70	0.166669
Group 1	0044886499	551,196.59	861.24	0.156249

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044887098	393,445.28	655.74	0.166666
Group 1	0044887309	410,495.16	641.40	0.156250
Group 1	0044887552	319,876.37	80.23	0.025082
Group 1	0044887752	177,420.04	36.96	0.020832
Group 1	0044888343	160,397.11	33.42	0.020836
Group 1	0044888520	119,982.63	62.49	0.052083
Group 1	0044888626	437,634.59	410.28	0.093749
Group 1	0044889608	329,349.61	357.72	0.108614
Group 1	0044890342	148,656.54	139.37	0.093753
Group 1	0044890890	276,541.74	259.26	0.093751
Group 1	0044890987	174,897.11	273.28	0.156252
Group 1	0044891025	97,255.00	112.47	0.115644
Group 1	0044891053	234,111.87	195.09	0.083332
Group 1	0044891490	390,073.56	650.12	0.166666
Group 1	0044891943	92,050.83	143.83	0.156251
Group 1	0044893376	292,859.68	335.57	0.114584
Group 1	0044893553	270,024.44	253.15	0.093751
Group 1	0044893739	64,905.95	101.42	0.156257
Group 1	0044896338	618,152.24	772.69	0.125000
Group 1	0044896416	311,578.33	389.47	0.124999
Group 1	0044896786	596,633.92	870.09	0.145833
Group 2	0044747494	187,761.44	39.12	0.020835
Group 2	0044747820	287,027.82	178.22	0.062092
Group 2	0044748498	458,751.10	185.79	0.040499
Group 2	0044748506	265,011.19	110.42	0.041666
Group 2	0044748576	247,156.21	334.69	0.135416
Group 2	0044748760	124,249.96	194.14	0.156250
Group 2	0044748771	103,666.12	118.78	0.114579
Group 2	0044748804	267,937.96	334.92	0.124999
Group 2	0044748806	300,488.32	313.01	0.104167
Group 2	0044749167	383,139.61	518.83	0.135415
Group 2	0044749531	258,334.95	134.55	0.052084
Group 2	0044749583	269,443.58	280.67	0.104167
Group 2	0044749674	443,481.98	508.16	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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749678	305,731.13	191.08	0.062499
Group 2	0044749735	292,974.50	335.70	0.114583
Group 2	0044749811	386,778.75	523.76	0.135416
Group 2	0044749868	362,882.73	415.80	0.114582
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750426	192,736.82	61.82	0.032075
Group 2	0044750687	354,157.79	590.26	0.166666
Group 2	0044750693	257,362.51	268.09	0.104168
Group 2	0044750776	306,420.35	442.51	0.144413
Group 2	0044750799	193,218.60	362.28	0.187497
Group 2	0044750827	193,405.45	321.79	0.166381
Group 2	0044750829	190,062.75	336.57	0.177084
Group 2	0044751285	181,993.23	208.53	0.114581
Group 2	0044751437	357,139.19	520.83	0.145834
Group 2	0044751696	151,969.76	253.28	0.166665
Group 2	0044751748	148,730.08	292.98	0.196988
Group 2	0044751958	403,319.22	252.07	0.062499
Group 2	0044752524	186,728.92	97.25	0.052081
Group 2	0044752585	164,774.61	288.95	0.175361
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752735	173,870.52	183.33	0.105441
Group 2	0044752982	67,782.69	169.46	0.250005
Group 2	0044753054	141,455.04	161.37	0.114079
Group 2	0044753109	68,975.35	92.54	0.134164
Group 2	0044753161	88,414.77	92.10	0.104168
Group 2	0044753298	131,566.79	232.98	0.177081
Group 2	0044753433	329,597.15	446.33	0.135417
Group 2	0044753485	150,810.04	188.51	0.124998
Group 2	0044753494	187,316.49	195.12	0.104166
Group 2	0044754347	304,971.40	222.37	0.072915
Group 2	0044754446	335,777.88	563.37	0.167781
Group 2	0044755122	104,876.57	108.81	0.103751
Group 2	0044755313	238,214.17	272.95	0.114582
Group 2	0044755505	637,433.48	796.79	0.125000

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756174	186,107.10	16.66	0.008952
Group 2	0044756304	69,963.64	21.86	0.031245
Group 2	0044756498	258,230.24	537.98	0.208333
Group 2	0044756744	295,978.32	400.80	0.135415
Group 2	0044757058	304,908.79	635.69	0.208485
Group 2	0044757099	227,343.01	284.18	0.125001
Group 2	0044757100	372,446.95	387.97	0.104168
Group 2	0044757616	270,808.99	223.95	0.082697
Group 2	0044757684	244,977.06	357.26	0.145834
Group 2	0044758110	218,956.56	91.23	0.041666
Group 2	0044758112	166,459.89	77.91	0.046804
Group 2	0044758371	105,117.73	155.68	0.148101
Group 2	0044758489	137,623.33	243.71	0.177085
Group 2	0044758496	132,105.07	109.68	0.083025
Group 2	0044758625	197,992.16	371.24	0.187502
Group 2	0044758640	123,451.67	192.89	0.156247
Group 2	0044758660	178,243.00	74.27	0.041668
Group 2	0044758666	240,636.84	325.86	0.135416
Group 2	0044758724	194,336.79	107.13	0.055126
Group 2	0044758823	168,809.99	215.65	0.127747
Group 2	0044758955	580,618.39	786.25	0.135416
Group 2	0044759268	248,348.40	336.31	0.135419
Group 2	0044759277	359,460.86	561.66	0.156251
Group 2	0044759604	155,954.54	55.04	0.035292
Group 2	0044759749	318,586.51	497.79	0.156250
Group 2	0044759896	260,045.88	37.12	0.014274
Group 2	0044760451	119,111.91	99.26	0.083333
Group 2	0044760644	236,796.53	246.66	0.104165
Group 2	0044760650	95,237.92	89.29	0.093755
Group 2	0044760704	482,287.00	502.38	0.104166
Group 2	0044760774	268,127.50	279.30	0.104167
Group 2	0044761328	143,709.90	134.73	0.093751
Group 2	0044761353	395,922.97	453.66	0.114583
Group 2	0044761419	383,425.98	639.04	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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761489	172,607.27	116.24	0.067344
Group 2	0044761818	84,356.56	43.50	0.051567
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	406,036.00	644.84	0.158814
Group 2	0044762306	309,408.61	96.69	0.031250
Group 2	0044762564	388,909.17	526.65	0.135417
Group 2	0044762765	112,760.76	94.80	0.084072
Group 2	0044762776	200,986.74	230.30	0.114585
Group 2	0044762870	379,349.40	365.92	0.096460
Group 2	0044762915	175,427.48	73.09	0.041664
Group 2	0044763001	167,001.81	295.73	0.177082
Group 2	0044763194	86,569.16	189.37	0.218750
Group 2	0044763976	388,989.66	295.07	0.075855
Group 2	0044763998	368,997.30	345.93	0.093749
Group 2	0044764439	244,865.04	280.57	0.114581
Group 2	0044764724	469,434.77	294.97	0.062835
Group 2	0044764890	428,768.63	116.58	0.027189
Group 2	0044765019	344,353.00	358.70	0.104166
Group 2	0044765071	346,198.87	492.87	0.142366
Group 2	0044765475	107,771.38	202.07	0.187499
Group 2	0044765513	396,873.51	493.24	0.124281
Group 2	0044766070	115,089.65	227.78	0.197915
Group 2	0044766135	301,855.71	251.55	0.083335
Group 2	0044766541	146,824.86	142.49	0.097048
Group 2	0044766618	383,328.97	170.41	0.044455
Group 2	0044767025	341,487.23	747.00	0.218749
Group 2	0044767243	447,684.27	699.51	0.156251
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	344,390.17	358.74	0.104167
Group 2	0044768165	468,858.05	634.91	0.135416
Group 2	0044768220	248,280.12	206.90	0.083333
Group 2	0044768223	203,988.51	254.99	0.125002
Group 2	0044768338	132,265.37	246.90	0.186670
Group 2	0044768569	304,846.59	317.55	0.104167

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768571	351,993.40	476.66	0.135417
Group 2	0044768786	150,793.53	47.32	0.031381
Group 2	0044769181	88,974.15	47.91	0.053847
Group 2	0044769400	299,084.22	249.24	0.083334
Group 2	0044769588	252,718.53	368.55	0.145834
Group 2	0044769843	248,687.18	388.57	0.156249
Group 2	0044770245	286,790.18	149.37	0.052083
Group 2	0044770421	254,004.93	79.38	0.031251
Group 2	0044770455	283,731.03	443.33	0.156250
Group 2	0044771203	332,308.22	623.08	0.187501
Group 2	0044771262	86,704.41	58.84	0.067863
Group 2	0044771856	306,776.28	504.52	0.164459
Group 2	0044772207	440,311.30	321.06	0.072917
Group 2	0044772687	250,856.20	313.57	0.125000
Group 2	0044772744	161,830.48	193.06	0.119298
Group 2	0044772895	331,302.38	163.91	0.049474
Group 2	0044773059	335,901.86	608.38	0.181118
Group 2	0044773158	262,538.30	145.50	0.055420
Group 2	0044773738	121,321.83	202.20	0.166664
Group 2	0044773900	148,045.27	16.20	0.010943
Group 2	0044774428	56,746.83	82.76	0.145841
Group 2	0044774693	201,015.78	209.39	0.104166
Group 2	0044775457	178,857.65	151.10	0.084481
Group 2	0044775468	147,709.39	123.09	0.083333
Group 2	0044775546	359,685.82	299.74	0.083334
Group 2	0044775587	474,235.07	642.19	0.135416
Group 2	0044775838	466,370.75	561.99	0.120503
Group 2	0044776233	213,096.67	107.45	0.050423
Group 2	0044776861	194,307.24	121.44	0.062499
Group 2	0044777714	152,065.75	110.88	0.072916
Group 2	0044779309	103,463.73	86.22	0.083334
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779373	140,637.07	146.50	0.104169
Group 2	0044779844	199,184.74	42.99	0.021583

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044780048	130,783.99	81.74	0.062500
Group 2	0044780062	85,888.87	63.01	0.073362
Group 2	0044780466	145,384.96	181.73	0.124999
Group 2	0044780495	213,754.84	267.19	0.124998
Group 2	0044780530	107,404.25	89.50	0.083330
Group 2	0044781122	391,431.78	570.84	0.145834
Group 2	0044781165	219,434.80	146.62	0.066817
Group 2	0044781185	263,741.01	274.73	0.104167
Group 2	0044781195	316,624.17	313.76	0.099095
Group 2	0044781334	213,929.75	178.27	0.083331
Group 2	0044781674	345,900.70	357.43	0.103333
Group 2	0044781752	225,544.54	12.12	0.005374
Group 2	0044781936	82,366.44	85.80	0.104169
Group 2	0044782011	349,892.17	242.58	0.069330
Group 2	0044782242	264,139.40	412.72	0.156251
Group 2	0044782356	132,284.97	41.34	0.031251
Group 2	0044782425	120,749.67	138.36	0.114584
Group 2	0044782683	296,141.16	86.45	0.029192
Group 2	0044782878	148,312.96	91.81	0.061903
Group 2	0044783715	217,179.03	248.85	0.114583
Group 2	0044783732	88,991.29	34.28	0.038521
Group 2	0044784764	420,056.94	274.27	0.065294
Group 2	0044785549	433,313.67	315.96	0.072917
Group 2	0044785566	209,338.09	109.03	0.052083
Group 2	0044785725	339,851.06	389.41	0.114583
Group 2	0044785902	65,997.63	96.25	0.145839
Group 2	0044786096	195,193.66	182.99	0.093748
Group 2	0044786483	257,394.57	453.66	0.176251
Group 2	0044786559	404,375.99	154.50	0.038207
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	327,531.35	648.24	0.197917
Group 2	0044787378	227,545.65	78.57	0.034529
Group 2	0044787721	247,192.06	411.99	0.166668
Group 2	0044788031	500,834.81	626.04	0.124999

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788172	370,633.29	347.47	0.093750
Group 2	0044788401	432,473.76	585.28	0.135333
Group 2	0044788553	304,213.27	221.82	0.072916
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	193,975.24	181.85	0.093749
Group 2	0044789396	174,610.43	188.44	0.107920
Group 2	0044789903	444,231.26	879.21	0.197917
Group 2	0044790339	277,407.85	455.49	0.164195
Group 2	0044790382	355,087.06	362.28	0.102026
Group 2	0044790879	281,424.85	322.47	0.114585
Group 2	0044790949	175,527.16	246.47	0.140417
Group 2	0044791507	246,040.82	153.78	0.062502
Group 2	0044791639	344,537.04	358.89	0.104166
Group 2	0044791685	408,866.01	255.54	0.062500
Group 2	0044791967	143,324.65	44.79	0.031251
Group 2	0044792074	361,893.89	320.49	0.088559
Group 2	0044792593	279,243.18	290.88	0.104167
Group 2	0044792673	240,630.43	28.00	0.011636
Group 2	0044792982	674,356.06	1,053.68	0.156250
Group 2	0044793087	291,878.89	212.83	0.072917
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	342,877.98	668.25	0.194894
Group 2	0044795027	222,265.85	416.75	0.187501
Group 2	0044795045	189,923.71	158.27	0.083333
Group 2	0044795082	442,101.43	690.78	0.156249
Group 2	0044795288	432,522.18	405.49	0.093750
Group 2	0044795432	256,408.77	320.51	0.125000
Group 2	0044795509	408,533.38	553.22	0.135416
Group 2	0044795768	204,751.51	255.94	0.125000
Group 2	0044796062	95,915.88	9.99	0.010415
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	352,640.16	404.07	0.114584
Group 2	0044796618	241,610.76	151.01	0.062501

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796878	144,193.46	165.22	0.114582
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	468,519.36	536.85	0.114584
Group 2	0044797940	371,538.89	464.42	0.124999
Group 2	0044797958	398,247.47	262.18	0.065833
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	246,921.65	25.72	0.010416
Group 2	0044798857	141,359.83	270.02	0.191016
Group 2	0044798892	263,763.38	47.11	0.017861
Group 2	0044799003	176,689.25	129.86	0.073496
Group 2	0044799092	376,769.49	470.96	0.125000
Group 2	0044799362	433,665.66	420.88	0.097052
Group 2	0044799725	236,384.13	51.34	0.021719
Group 2	0044799812	353,134.48	441.42	0.125001
Group 2	0044799964	219,524.51	70.50	0.032115
Group 2	0044800532	260,144.17	325.18	0.125000
Group 2	0044800840	419,904.11	218.70	0.052083
Group 2	0044801121	375,605.38	195.63	0.052084
Group 2	0044801175	182,640.13	190.25	0.104167
Group 2	0044801377	258,399.53	296.08	0.114582
Group 2	0044801461	122,611.26	44.59	0.036367
Group 2	0044801511	326,137.95	207.82	0.063722
Group 2	0044801593	259,880.93	297.78	0.114583
Group 2	0044802184	425,405.14	576.07	0.135417
Group 2	0044802342	217,772.67	204.16	0.093749
Group 2	0044802638	289,072.10	240.89	0.083332
Group 2	0044802731	235,623.41	220.90	0.093751
Group 2	0044802909	344,325.72	322.81	0.093751
Group 2	0044803047	316,445.04	99.92	0.031576
Group 2	0044803082	276,462.82	230.39	0.083335
Group 2	0044803218	696,216.02	1,087.84	0.156250
Group 2	0044803223	589,821.69	921.60	0.156251
Group 2	0044803260	337,663.05	527.60	0.156250
Group 2	0044803492	339,128.80	388.59	0.114585

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803568	178,016.42	56.66	0.031829
Group 2	0044803642	431,746.99	629.63	0.145833
Group 2	0044804224	225,895.65	235.31	0.104168
Group 2	0044804262	310,922.10	291.49	0.093750
Group 2	0044804420	101,682.07	9.39	0.009235
Group 2	0044805162	334,376.34	139.32	0.041666
Group 2	0044805165	328,423.83	376.32	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-Sep-2023
 07-Sep-2023 12:31:45 PM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	780,890.91	494,132.43	63.278

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749194	225,283.79	(23,957.31)	(10.634)
0044778846	115,905.27	121,809.11	105.094
0044794431	287,841.28	298,857.10	103.827
0044801764	40,152.30	96,889.88	241.306
0044893485	111,708.27	533.65	0.478

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	165,991.48	(6,563.88)	7,107.41	4.282

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044797688	71,005.83	40.00	5,483.71	7.723
0044830137	52,064.35	30.50	406.37	0.781
0044857724	42,921.30	(6,634.38)	1,217.33	2.836

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
192	34,070,519.95	3,947,920.03	11.587

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	22,675.76	15.402
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	122,211.22	38.542
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(40,083.60)	(13.744)
0044778846	115,905.27	121,809.11	105.094
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044783443	141,907.44	(2,582.29)	(1.820)
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	58,551.83	14.328
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044794431	287,841.28	298,857.10	103.827
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	18,818.95	22.134
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
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
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
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

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-Sep-2023
 07-Sep-2023 12:31:45 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,933.45	7.385
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	533.65	0.478
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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-Sep-2023
 07-Sep-2023 12:31:45 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	3	206,693.92	(6,070.23)	(0.000 %)	0	0.00	0.00	0.000 %	3	206,693.92	(6,070.23)	(0.000 %)
Group 2	5	740,188.47	493,638.78	0.023 %	0	0.00	0.00	0.000 %	5	740,188.47	493,638.78	0.023 %
Total	8	946,882.39	487,568.55	0.008 %	0	0.00	0.00	0.000 %	8	946,882.39	487,568.55	0.008 %

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	0044830137	56,000.00	4.625 %	TN	70.00	360	52,064.35	12/31/2022	30.50	406.37
Group 1	0044857724	48,000.00	4.750 %	IN	80.00	360	42,921.30	06/30/2023	(6,634.38)	1,217.33
Group 1	0044893485	120,000.00	5.000 %	SC	80.00	360	111,708.27	08/31/2023	533.65	533.65
Group 2	0044749194	233,000.00	4.875 %	FL	97.00	360	225,283.79	08/31/2023	(23,957.31)	(23,957.31)
Group 2	0044778846	126,000.00	5.000 %	MD	97.00	360	115,905.27	08/31/2023	121,809.11	121,809.11
Group 2	0044794431	290,000.00	4.375 %	OH	95.00	360	287,841.28	08/31/2023	298,857.10	298,857.10
Group 2	0044797688	73,000.00	4.375 %	MI	97.00	360	71,005.83	11/30/2022	40.00	5,483.71
Group 2	0044801764	40,000.00	4.625 %	IL	93.00	360	40,152.30	08/31/2023	96,889.88	96,889.88

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

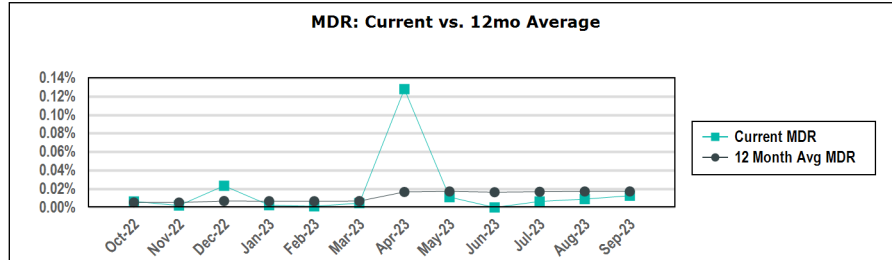
Distribution Date: 25-Sep-2023
 07-Sep-2023 12:31:45 PM

Realized Loss Report - Collateral

Summary

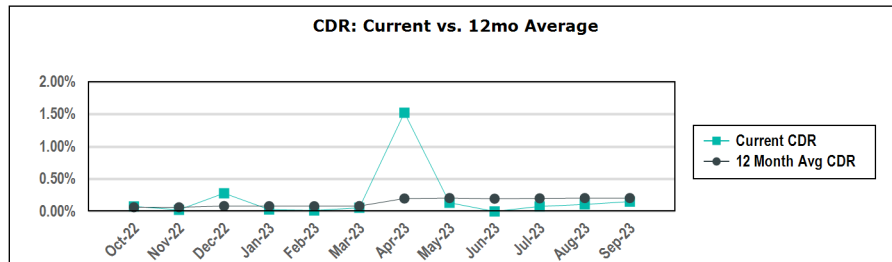
MDR

Current Month 0.013 %
 3 Month Average 0.009 %
 12 Month Average 0.017 %



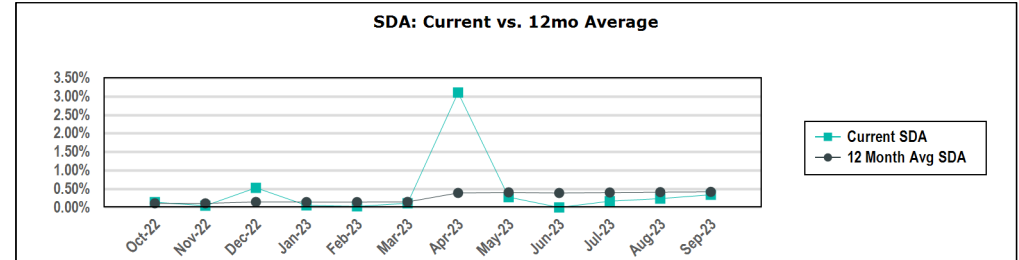
CDR

Current Month 0.152 %
 3 Month Average 0.113 %
 12 Month Average 0.207 %



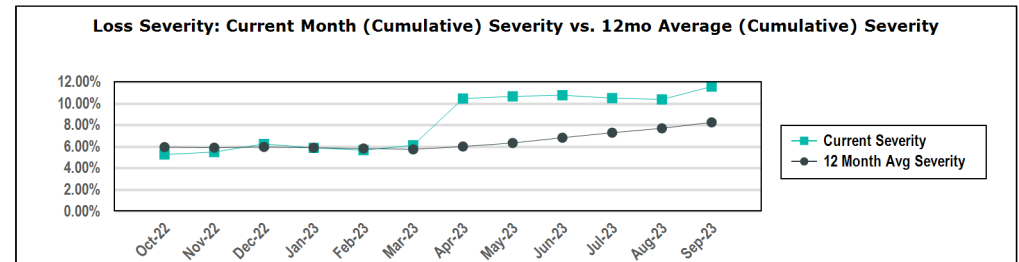
SDA

Current Month 0.343 %
 3 Month Average 0.250 %
 12 Month Average 0.421 %



Loss Severity

Current Month (Cumulative) 11.587 %
 3 Month Average (Cumulative) 10.832 %
 12 Month Average (Cumulative) 8.267 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

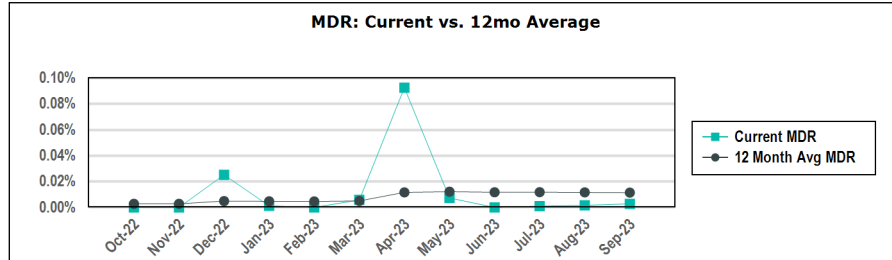
Distribution Date: 25-Sep-2023
 07-Sep-2023 12:31:46 PM

Realized Loss Report - Collateral

Group 1

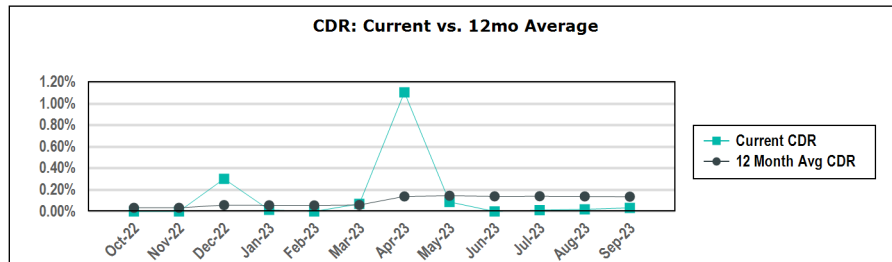
MDR

Current Month 0.003 %
 3 Month Average 0.002 %
 12 Month Average 0.011 %



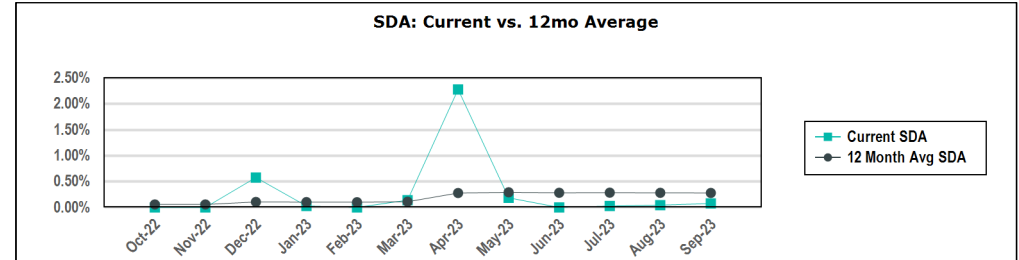
CDR

Current Month 0.033 %
 3 Month Average 0.022 %
 12 Month Average 0.137 %



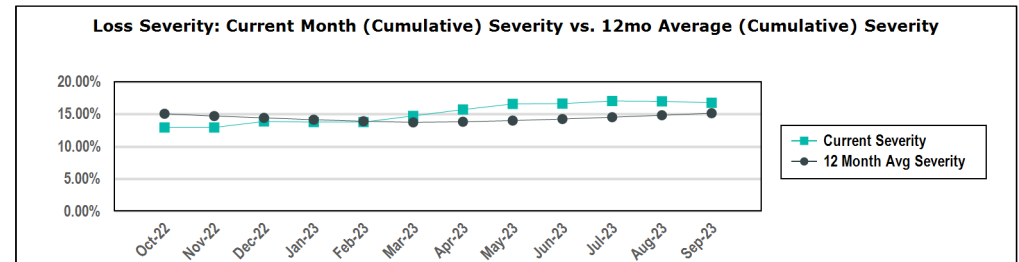
SDA

Current Month 0.076 %
 3 Month Average 0.049 %
 12 Month Average 0.280 %



Loss Severity

Current Month (Cumulative) 16.814 %
 3 Month Average (Cumulative) 16.977 %
 12 Month Average (Cumulative) 15.193 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

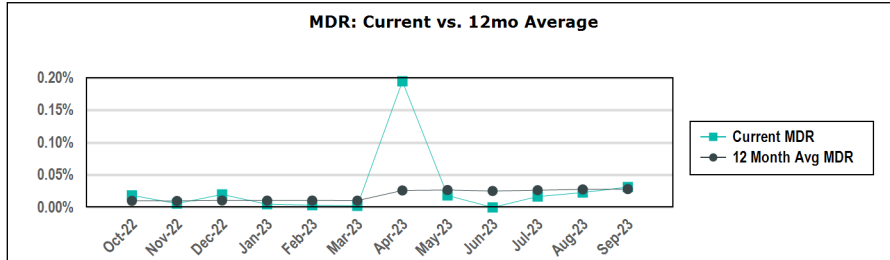
Distribution Date: 25-Sep-2023
07-Sep-2023 12:31:46 PM

Realized Loss Report - Collateral

Group 2

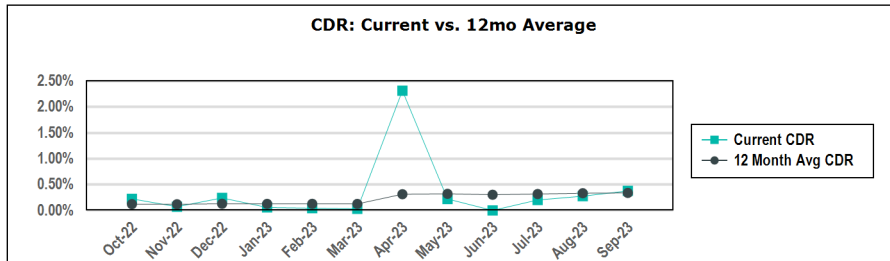
MDR

Current Month 0.031 %
3 Month Average 0.024 %
12 Month Average 0.028 %



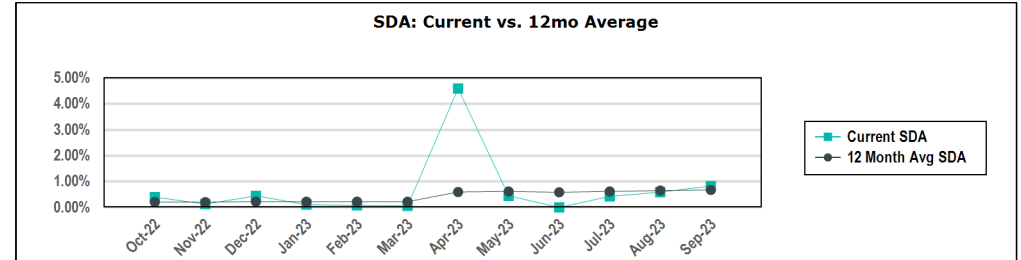
CDR

Current Month 0.377 %
3 Month Average 0.285 %
12 Month Average 0.338 %



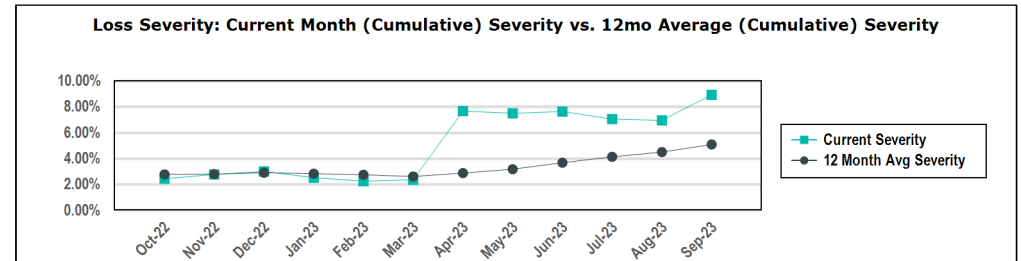
SDA

Current Month 0.827 %
3 Month Average 0.615 %
12 Month Average 0.676 %



Loss Severity

Current Month (Cumulative) 8.943 %
3 Month Average (Cumulative) 7.658 %
12 Month Average (Cumulative) 5.103 %



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-Sep-2023
07-Sep-2023 12:31:46 PM

Prepayment Rates

Summary

SMM

Current Month 0.597 %
3 Month Average 0.702 %
12 Month Average 0.731 %

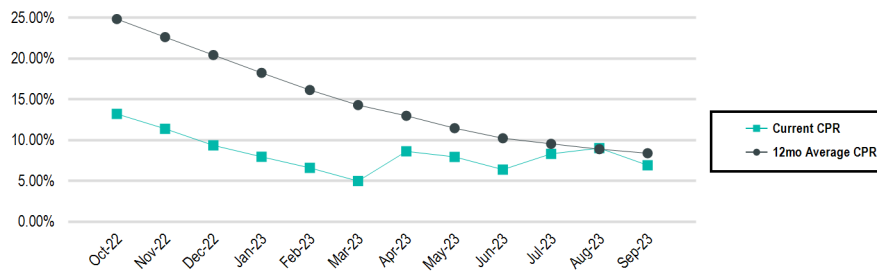
CPR

Current Month 6.938 %
3 Month Average 8.103 %
12 Month Average 8.409 %

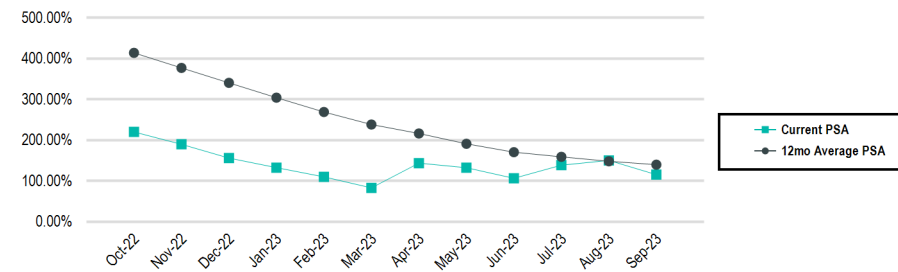
PSA

Current Month 115.641 %
3 Month Average 135.054 %
12 Month Average 140.149 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.543 %
3 Month Average 0.666 %
12 Month Average 0.688 %

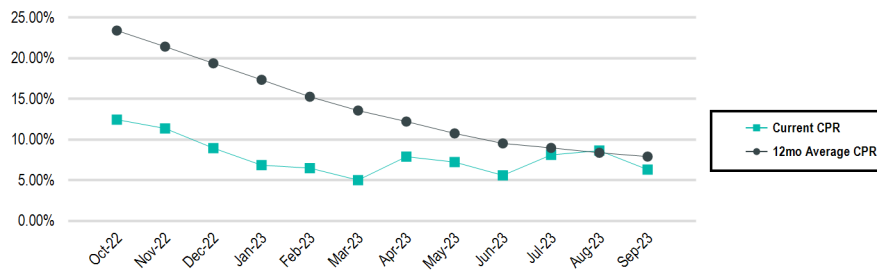
CPR

Current Month 6.327 %
3 Month Average 7.703 %
12 Month Average 7.924 %

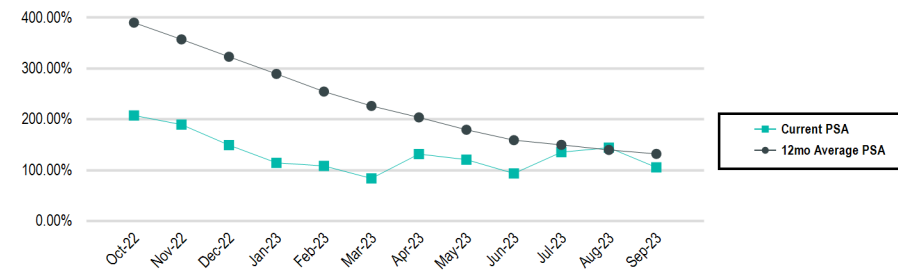
PSA

Current Month 105.447 %
3 Month Average 128.378 %
12 Month Average 132.069 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Sep-2023
 07-Sep-2023 12:31:47 PM

Prepayment Rates

Group 2

SMM

Current Month	0.700 %
3 Month Average	0.770 %
12 Month Average	0.814 %

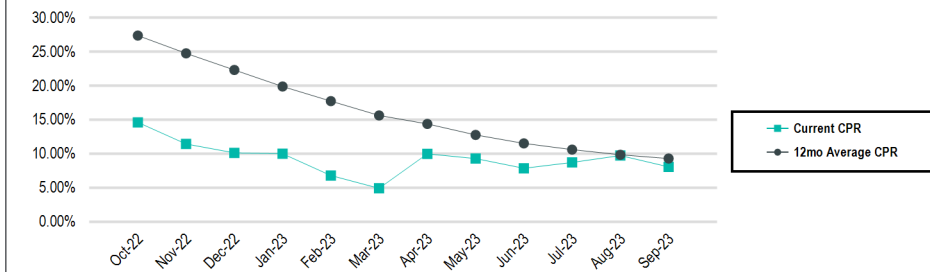
CPR

Current Month	8.088 %
3 Month Average	8.857 %
12 Month Average	9.313 %

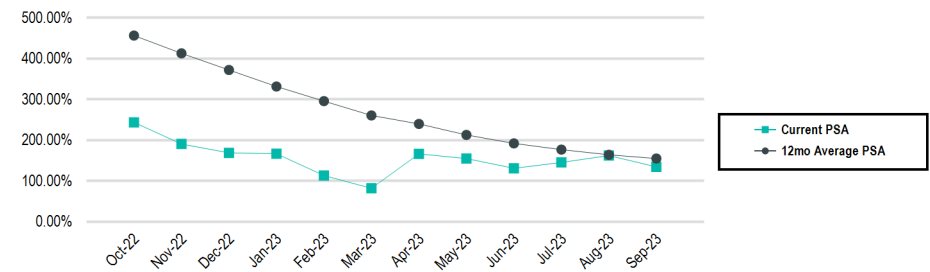
PSA

Current Month	134.805 %
3 Month Average	147.623 %
12 Month Average	155.220 %

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-Sep-2023
 07-Sep-2023 12:31:47 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
189	35,245,865.46

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-Sep-2023
07-Sep-2023 12:31:47 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-Sep-2023
 07-Sep-2023 12:31:47 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				

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XWX8	303,996,000	290,509,769	13,486,231
2M-2H	N/A	16,002,894	(290,509,769)	306,512,663
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				