

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
 06-Oct-2022 4:17:03 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		09/30/2022	0.00000 %	4,031,627,595.69	0.00	52,668,800.23	0.00	3,978,958,795.46	52,668,800.23	0.00
1M-1	30711XUS1	10/24/2022	3.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	10/24/2022	5.48400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	10/24/2022	5.48400 %	28,323,525.80	125,123.90	2,003,396.32	0.00	26,320,129.48	2,128,520.22	0.00
1M-BH		09/30/2022	0.00000 %	50,477,971.64	0.00	3,570,437.64	0.00	46,907,533.99	3,570,437.64	0.00
1M-2C	30711XUV4	10/24/2022	5.48400 %	51,159,561.03	226,005.89	0.00	0.00	51,159,561.03	226,005.89	0.00
1M-CH		09/30/2022	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	10/24/2022	5.48400 %	79,483,086.83	351,129.78	2,003,396.32	0.00	77,479,690.51	2,354,526.10	0.00
1M-2H		09/30/2022	0.00000 %	141,653,810.61	0.00	3,570,437.64	0.00	138,083,372.96	3,570,437.64	0.00
1B-1	30711XUW2	10/24/2022	7.08400 %	97,984,000.00	559,151.14	0.00	0.00	97,984,000.00	559,151.14	0.00
1B-1H		09/30/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		09/30/2022	0.00000 %	102,397,004.81	0.00	0.00	(2,024.13)	102,399,028.94	0.00	742,565.06
1A-I1	30711XUY8	10/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	10/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	10/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	10/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	10/24/2022	1.80000 %	0.00	41,069.11	0.00	0.00	0.00	41,069.11	0.00
1B-I2	30711XVJ0	10/24/2022	1.40000 %	0.00	31,942.64	0.00	0.00	0.00	31,942.64	0.00
1B-I3	30711XVL5	10/24/2022	1.00000 %	0.00	22,816.17	0.00	0.00	0.00	22,816.17	0.00
1B-I4	30711XVN1	10/24/2022	0.60000 %	0.00	13,689.70	0.00	0.00	0.00	13,689.70	0.00
1C-I1	30711XVQ4	10/24/2022	1.80000 %	0.00	74,181.36	0.00	0.00	0.00	74,181.36	0.00
1C-I2	30711XVS0	10/24/2022	1.40000 %	0.00	57,696.62	0.00	0.00	0.00	57,696.62	0.00
1C-I3	30711XVU5	10/24/2022	1.00000 %	0.00	41,211.87	0.00	0.00	0.00	41,211.87	0.00
1C-I4	30711XVW1	10/24/2022	0.60000 %	0.00	24,727.12	0.00	0.00	0.00	24,727.12	0.00
1E-A1	30711XUZ5	10/24/2022	3.68400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	10/24/2022	4.08400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	10/24/2022	4.48400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	10/24/2022	4.88400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	10/24/2022	3.68400 %	28,323,525.80	84,054.78	2,003,396.32	0.00	26,320,129.48	2,087,451.10	0.00

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Series 2017-C07



Distribution Date: 25-Oct-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	10/24/2022	4.08400 %	28,323,525.80	93,181.25	2,003,396.32	0.00	26,320,129.48	2,096,577.57	0.00
1E-B3	30711XVM3	10/24/2022	4.48400 %	28,323,525.80	102,307.72	2,003,396.32	0.00	26,320,129.48	2,105,704.04	0.00
1E-B4	30711XVP6	10/24/2022	4.88400 %	28,323,525.80	111,434.19	2,003,396.32	0.00	26,320,129.48	2,114,830.51	0.00
1E-C1	30711XVR2	10/24/2022	3.68400 %	51,159,561.03	151,824.52	0.00	0.00	51,159,561.03	151,824.52	0.00
1E-C2	30711XVT8	10/24/2022	4.08400 %	51,159,561.03	168,309.27	0.00	0.00	51,159,561.03	168,309.27	0.00
1E-C3	30711XVV3	10/24/2022	4.48400 %	51,159,561.03	184,794.02	0.00	0.00	51,159,561.03	184,794.02	0.00
1E-C4	30711XVX9	10/24/2022	4.88400 %	51,159,561.03	201,278.77	0.00	0.00	51,159,561.03	201,278.77	0.00
1E-D1	30711XVY7	10/24/2022	3.68400 %	28,323,525.80	84,054.78	2,003,396.32	0.00	26,320,129.48	2,087,451.10	0.00
1E-D2	30711XVZ4	10/24/2022	4.08400 %	28,323,525.80	93,181.25	2,003,396.32	0.00	26,320,129.48	2,096,577.57	0.00
1E-D3	30711XWA8	10/24/2022	4.48400 %	28,323,525.80	102,307.72	2,003,396.32	0.00	26,320,129.48	2,105,704.04	0.00
1E-D4	30711XWB6	10/24/2022	4.88400 %	28,323,525.80	111,434.19	2,003,396.32	0.00	26,320,129.48	2,114,830.51	0.00
1E-D5	30711XWC4	10/24/2022	5.48400 %	28,323,525.80	125,123.90	2,003,396.32	0.00	26,320,129.48	2,128,520.22	0.00
1E-F1	30711XWD2	10/24/2022	3.68400 %	79,483,086.83	235,879.31	2,003,396.32	0.00	77,479,690.51	2,239,275.63	0.00
1E-F2	30711XWE0	10/24/2022	4.08400 %	79,483,086.83	261,490.52	2,003,396.32	0.00	77,479,690.51	2,264,886.84	0.00
1E-F3	30711XWF7	10/24/2022	4.48400 %	79,483,086.83	287,101.74	2,003,396.32	0.00	77,479,690.51	2,290,498.06	0.00
1E-F4	30711XWG5	10/24/2022	4.88400 %	79,483,086.83	312,712.96	2,003,396.32	0.00	77,479,690.51	2,316,109.28	0.00
1E-F5	30711XWH3	10/24/2022	5.48400 %	79,483,086.83	351,129.78	2,003,396.32	0.00	77,479,690.51	2,354,526.10	0.00
1X-1	30711XWJ9	10/24/2022	1.80000 %	0.00	41,069.11	0.00	0.00	0.00	41,069.11	0.00
1X-2	30711XWK6	10/24/2022	1.40000 %	0.00	31,942.64	0.00	0.00	0.00	31,942.64	0.00
1X-3	30711XWL4	10/24/2022	1.00000 %	0.00	22,816.17	0.00	0.00	0.00	22,816.17	0.00
1X-4	30711XWM2	10/24/2022	0.60000 %	0.00	13,689.70	0.00	0.00	0.00	13,689.70	0.00
1Y-1	30711XWN0	10/24/2022	1.80000 %	0.00	115,250.48	0.00	0.00	0.00	115,250.48	0.00
1Y-2	30711XWP5	10/24/2022	1.40000 %	0.00	89,639.26	0.00	0.00	0.00	89,639.26	0.00
1Y-3	30711XWQ3	10/24/2022	1.00000 %	0.00	64,028.04	0.00	0.00	0.00	64,028.04	0.00
1Y-4	30711XWR1	10/24/2022	0.60000 %	0.00	38,416.83	0.00	0.00	0.00	38,416.83	0.00
2A-H		09/30/2022	0.00000 %	2,082,270,091.09	0.00	31,030,411.78	0.00	2,051,239,679.31	31,030,411.78	0.00
2M-1	30711XWS9	10/24/2022	3.73400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	10/24/2022	5.58400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	10/24/2022	5.58400 %	53,886,967.59	242,395.56	4,149,731.84	0.00	49,737,235.75	4,392,127.40	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		09/30/2022	0.00000 %	2,836,706.50	0.00	218,449.32	0.00	2,618,257.19	218,449.32	0.00
2M-2C	30711XWV2	10/24/2022	5.58400 %	101,332,000.00	455,813.85	0.00	0.00	101,332,000.00	455,813.85	0.00
2M-CH		09/30/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	10/24/2022	5.58400 %	155,218,967.59	698,209.41	4,149,731.84	0.00	151,069,235.75	4,847,941.25	0.00
2M-2H		09/30/2022	0.00000 %	8,171,004.50	0.00	218,449.32	0.00	7,952,555.19	218,449.32	0.00
2B-1	30711XWW0	10/24/2022	7.53400 %	63,333,000.00	384,371.50	0.00	0.00	63,333,000.00	384,371.50	0.00
2B-1H		09/30/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		09/30/2022	0.00000 %	66,382,146.65	0.00	0.00	97,084.72	66,285,061.93	0.00	381,375.07
2A-I1	30711XWY6	10/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	10/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	10/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	10/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	10/24/2022	1.80000 %	0.00	78,136.10	0.00	0.00	0.00	78,136.10	0.00
2B-I2	30711XXH2	10/24/2022	1.40000 %	0.00	60,772.52	0.00	0.00	0.00	60,772.52	0.00
2B-I3	30711XXK5	10/24/2022	1.00000 %	0.00	43,408.95	0.00	0.00	0.00	43,408.95	0.00
2B-I4	30711XXM1	10/24/2022	0.60000 %	0.00	26,045.37	0.00	0.00	0.00	26,045.37	0.00
2C-I1	30711XXP4	10/24/2022	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-I2	30711XXR0	10/24/2022	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-I3	30711XXT6	10/24/2022	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-I4	30711XXV1	10/24/2022	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	10/24/2022	3.78400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	10/24/2022	4.18400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	10/24/2022	4.58400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	10/24/2022	4.98400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	10/24/2022	3.78400 %	53,886,967.59	164,259.45	4,149,731.84	0.00	49,737,235.75	4,313,991.29	0.00
2E-B2	30711XXJ8	10/24/2022	4.18400 %	53,886,967.59	181,623.03	4,149,731.84	0.00	49,737,235.75	4,331,354.87	0.00
2E-B3	30711XXL3	10/24/2022	4.58400 %	53,886,967.59	198,986.61	4,149,731.84	0.00	49,737,235.75	4,348,718.45	0.00
2E-B4	30711XXN9	10/24/2022	4.98400 %	53,886,967.59	216,350.19	4,149,731.84	0.00	49,737,235.75	4,366,082.03	0.00
2E-C1	30711XXQ2	10/24/2022	3.78400 %	101,332,000.00	308,882.45	0.00	0.00	101,332,000.00	308,882.45	0.00
2E-C2	30711XXS8	10/24/2022	4.18400 %	101,332,000.00	341,533.88	0.00	0.00	101,332,000.00	341,533.88	0.00
2E-C3	30711XXU3	10/24/2022	4.58400 %	101,332,000.00	374,185.30	0.00	0.00	101,332,000.00	374,185.30	0.00

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Distribution Date: 25-Oct-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	10/24/2022	4.98400 %	101,332,000.00	406,836.72	0.00	0.00	101,332,000.00	406,836.72	0.00
2E-D1	30711XXX7	10/24/2022	3.78400 %	53,886,967.59	164,259.45	4,149,731.84	0.00	49,737,235.75	4,313,991.29	0.00
2E-D2	30711XXY5	10/24/2022	4.18400 %	53,886,967.59	181,623.03	4,149,731.84	0.00	49,737,235.75	4,331,354.87	0.00
2E-D3	30711XXZ2	10/24/2022	4.58400 %	53,886,967.59	198,986.61	4,149,731.84	0.00	49,737,235.75	4,348,718.45	0.00
2E-D4	30711XYA6	10/24/2022	4.98400 %	53,886,967.59	216,350.19	4,149,731.84	0.00	49,737,235.75	4,366,082.03	0.00
2E-D5	30711XYB4	10/24/2022	5.58400 %	53,886,967.59	242,395.56	4,149,731.84	0.00	49,737,235.75	4,392,127.40	0.00
2E-F1	30711XYC2	10/24/2022	3.78400 %	155,218,967.59	473,141.91	4,149,731.84	0.00	151,069,235.75	4,622,873.75	0.00
2E-F2	30711XYD0	10/24/2022	4.18400 %	155,218,967.59	523,156.91	4,149,731.84	0.00	151,069,235.75	4,672,888.75	0.00
2E-F3	30711XYE8	10/24/2022	4.58400 %	155,218,967.59	573,171.91	4,149,731.84	0.00	151,069,235.75	4,722,903.75	0.00
2E-F4	30711XYF5	10/24/2022	4.98400 %	155,218,967.59	623,186.91	4,149,731.84	0.00	151,069,235.75	4,772,918.75	0.00
2E-F5	30711XYG3	10/24/2022	5.58400 %	155,218,967.59	698,209.41	4,149,731.84	0.00	151,069,235.75	4,847,941.25	0.00
2X-1	30711XYH1	10/24/2022	1.80000 %	0.00	78,136.10	0.00	0.00	0.00	78,136.10	0.00
2X-2	30711XYJ7	10/24/2022	1.40000 %	0.00	60,772.52	0.00	0.00	0.00	60,772.52	0.00
2X-3	30711XYK4	10/24/2022	1.00000 %	0.00	43,408.95	0.00	0.00	0.00	43,408.95	0.00
2X-4	30711XYL2	10/24/2022	0.60000 %	0.00	26,045.37	0.00	0.00	0.00	26,045.37	0.00
2Y-1	30711XYM0	10/24/2022	1.80000 %	0.00	225,067.50	0.00	0.00	0.00	225,067.50	0.00
2Y-2	30711XYN8	10/24/2022	1.40000 %	0.00	175,052.50	0.00	0.00	0.00	175,052.50	0.00
2Y-3	30711XYP3	10/24/2022	1.00000 %	0.00	125,037.50	0.00	0.00	0.00	125,037.50	0.00
2Y-4	30711XYQ1	10/24/2022	0.60000 %	0.00	75,022.50	0.00	0.00	0.00	75,022.50	0.00
Totals				9,744,909,564.03	14,323,850.99	189,727,036.49	95,060.59	9,555,087,466.95	204,050,887.48	1,123,940.13

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,031,627,595.69	8,281,184.25	44,387,615.97	0.00	0.00	52,668,800.23	3,978,958,795.46	0.20092518	52,668,800.23
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	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.52203838	2,003,396.32
1M-BH	89,854,570.52	50,477,971.64	561,406.15	3,009,031.49	0.00	0.00	3,570,437.64	46,907,533.99	0.52203838	3,570,437.64
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	79,483,086.83	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	77,479,690.51	0.50974971	2,003,396.32
1M-2H	270,884,980.00	141,653,810.61	561,406.15	3,009,031.49	0.00	0.00	3,570,437.64	138,083,372.96	0.50974909	3,570,437.64
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,397,004.81	0.00	0.00	0.00	(2,024.13)	(2,024.13)	102,399,028.94	0.99280053	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	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.52203838	2,003,396.32
1E-B2	50,417,997.48	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.52203838	2,003,396.32
1E-B3	50,417,997.48	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.52203838	2,003,396.32

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
06-Oct-2022 4:17:04 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.52203838	2,003,396.32
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	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.26101919	2,003,396.32
1E-D2	100,835,994.97	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.26101919	2,003,396.32
1E-D3	100,835,994.97	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.26101919	2,003,396.32
1E-D4	100,835,994.97	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.26101919	2,003,396.32
1E-D5	100,835,994.97	28,323,525.80	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	26,320,129.48	0.26101919	2,003,396.32
1E-F1	101,577,558.52	79,483,086.83	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	77,479,690.51	0.76276386	2,003,396.32
1E-F2	101,577,558.52	79,483,086.83	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	77,479,690.51	0.76276386	2,003,396.32
1E-F3	101,577,558.52	79,483,086.83	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	77,479,690.51	0.76276386	2,003,396.32
1E-F4	101,577,558.52	79,483,086.83	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	77,479,690.51	0.76276386	2,003,396.32
1E-F5	101,577,558.52	79,483,086.83	315,008.73	1,688,387.60	0.00	0.00	2,003,396.32	77,479,690.51	0.76276386	2,003,396.32
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,082,270,091.09	3,842,926.55	27,187,485.23	0.00	0.00	31,030,411.78	2,051,239,679.31	0.16067207	31,030,411.78
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.49083444	4,149,731.84
2M-BH	5,334,298.00	2,836,706.50	27,359.60	191,089.72	0.00	0.00	218,449.32	2,618,257.19	0.49083444	218,449.32
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	155,218,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	151,069,235.75	0.49694481	4,149,731.84

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
06-Oct-2022 4:17:04 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	8,171,004.50	27,359.60	191,089.72	0.00	0.00	218,449.32	7,952,555.19	0.49694481	218,449.32
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,382,146.65	0.00	0.00	0.00	97,084.72	97,084.72	66,285,061.93	0.99427935	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.49083444	4,149,731.84
2E-B2	101,332,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.49083444	4,149,731.84
2E-B3	101,332,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.49083444	4,149,731.84
2E-B4	101,332,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.49083444	4,149,731.84
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.24541722	4,149,731.84
2E-D2	202,664,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.24541722	4,149,731.84
2E-D3	202,664,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.24541722	4,149,731.84
2E-D4	202,664,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.24541722	4,149,731.84
2E-D5	202,664,000.00	53,886,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	49,737,235.75	0.24541722	4,149,731.84

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	155,218,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	151,069,235.75	0.74541722	4,149,731.84
2E-F2	202,664,000.00	155,218,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	151,069,235.75	0.74541722	4,149,731.84
2E-F3	202,664,000.00	155,218,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	151,069,235.75	0.74541722	4,149,731.84
2E-F4	202,664,000.00	155,218,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	151,069,235.75	0.74541722	4,149,731.84
2E-F5	202,664,000.00	155,218,967.59	519,731.58	3,630,000.27	0.00	0.00	4,149,731.84	151,069,235.75	0.74541722	4,149,731.84
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,567,159,564.41	9,744,909,564.03	26,657,487.26	163,069,549.54	0.00	95,060.59	189,822,097.08	9,555,087,466.95	0.24149036	189,727,036.49

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.

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
06-Oct-2022 4:17:04 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	203.58479587	0.41817434	2.24143811	0.00000000	0.00000000	2.65961245	200.92518342	0.20092518	2.65961245
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	561.77411273	6.24794212	33.48779572	0.00000000	0.00000000	39.73573764	522.03837509	0.52203838	39.73573764
1M-BH	89,854,570.52	561.77411286	6.24794206	33.48779559	0.00000000	0.00000000	39.73573764	522.03837510	0.52203838	39.73573764
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	522.93033377	2.07248645	11.10813792	0.00000000	0.00000000	13.18062431	509.74970946	0.50974971	13.18062431
1M-2H	270,884,980.00	522.92973427	2.07248903	11.10815184	0.00000000	0.00000000	13.18064088	509.74909336	0.50974909	13.18064088
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.78090282	0.00000000	0.00000000	0.00000000	(0.01962477)	(0.01962477)	992.80052759	0.99280053	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	561.77411273	6.24794212	33.48779572	0.00000000	0.00000000	39.73573764	522.03837509	0.52203838	39.73573764
1E-B2	50,417,997.48	561.77411273	6.24794212	33.48779572	0.00000000	0.00000000	39.73573764	522.03837509	0.52203838	39.73573764
1E-B3	50,417,997.48	561.77411273	6.24794212	33.48779572	0.00000000	0.00000000	39.73573764	522.03837509	0.52203838	39.73573764

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	561.77411273	6.24794212	33.48779572	0.00000000	0.00000000	39.73573764	522.03837509	0.52203838	39.73573764
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	280.88705634	3.12397106	16.74389786	0.00000000	0.00000000	19.86786882	261.01918752	0.26101919	19.86786882
1E-D2	100,835,994.97	280.88705634	3.12397106	16.74389786	0.00000000	0.00000000	19.86786882	261.01918752	0.26101919	19.86786882
1E-D3	100,835,994.97	280.88705634	3.12397106	16.74389786	0.00000000	0.00000000	19.86786882	261.01918752	0.26101919	19.86786882
1E-D4	100,835,994.97	280.88705634	3.12397106	16.74389786	0.00000000	0.00000000	19.86786882	261.01918752	0.26101919	19.86786882
1E-D5	100,835,994.97	280.88705634	3.12397106	16.74389786	0.00000000	0.00000000	19.86786882	261.01918752	0.26101919	19.86786882
1E-F1	101,577,558.52	782.48668297	3.10116461	16.62165959	0.00000000	0.00000000	19.72282411	762.76385886	0.76276386	19.72282411
1E-F2	101,577,558.52	782.48668297	3.10116461	16.62165959	0.00000000	0.00000000	19.72282411	762.76385886	0.76276386	19.72282411
1E-F3	101,577,558.52	782.48668297	3.10116461	16.62165959	0.00000000	0.00000000	19.72282411	762.76385886	0.76276386	19.72282411
1E-F4	101,577,558.52	782.48668297	3.10116461	16.62165959	0.00000000	0.00000000	19.72282411	762.76385886	0.76276386	19.72282411
1E-F5	101,577,558.52	782.48668297	3.10116461	16.62165959	0.00000000	0.00000000	19.72282411	762.76385886	0.76276386	19.72282411
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	163.10265888	0.30101356	2.12957538	0.00000000	0.00000000	2.43058895	160.67206993	0.16067207	2.43058895
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	531.78628262	5.12899755	35.82284244	0.00000000	0.00000000	40.95183989	490.83444272	0.49083444	40.95183989
2M-BH	5,334,298.00	531.78628191	5.12899729	35.82284304	0.00000000	0.00000000	40.95184034	490.83444345	0.49083444	40.95184034
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	510.59542754	1.70966585	11.94094748	0.00000000	0.00000000	13.65061330	496.94481424	0.49694481	13.65061330

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	510.59542730	1.70966576	11.94094768	0.00000000	0.00000000	13.65061345	496.94481448	0.49694481	13.65061345
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	995.73563006	0.00000000	0.00000000	0.00000000	1.45627582	1.45627582	994.27935424	0.99427935	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	531.78628262	5.12899755	35.82284244	0.00000000	0.00000000	40.95183989	490.83444272	0.49083444	40.95183989
2E-B2	101,332,000.00	531.78628262	5.12899755	35.82284244	0.00000000	0.00000000	40.95183989	490.83444272	0.49083444	40.95183989
2E-B3	101,332,000.00	531.78628262	5.12899755	35.82284244	0.00000000	0.00000000	40.95183989	490.83444272	0.49083444	40.95183989
2E-B4	101,332,000.00	531.78628262	5.12899755	35.82284244	0.00000000	0.00000000	40.95183989	490.83444272	0.49083444	40.95183989
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	265.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	245.41722136	0.24541722	20.47591995
2E-D2	202,664,000.00	265.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	245.41722136	0.24541722	20.47591995
2E-D3	202,664,000.00	265.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	245.41722136	0.24541722	20.47591995
2E-D4	202,664,000.00	265.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	245.41722136	0.24541722	20.47591995
2E-D5	202,664,000.00	265.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	245.41722136	0.24541722	20.47591995

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	765.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	745.41722136	0.74541722	20.47591995
2E-F2	202,664,000.00	765.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	745.41722136	0.74541722	20.47591995
2E-F3	202,664,000.00	765.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	745.41722136	0.74541722	20.47591995
2E-F4	202,664,000.00	765.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	745.41722136	0.74541722	20.47591995
2E-F5	202,664,000.00	765.89314131	2.56449878	17.91142122	0.00000000	0.00000000	20.47591995	745.41722136	0.74541722	20.47591995
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,031,627,595.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,978,958,795.46
1M-1	N/A	N/A	3.73400 %	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	5.48400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	09/26/22 - 10/24/22	29	5.48400 %	28,323,525.80	125,123.90	0.00	0.00	0.00	0.00	125,123.90	0.00	26,320,129.48
1M-BH	N/A	N/A	0.00000 %	50,477,971.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	46,907,533.99
1M-2C	09/26/22 - 10/24/22	29	5.48400 %	51,159,561.03	226,005.89	0.00	0.00	0.00	0.00	226,005.89	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	09/26/22 - 10/24/22	29	5.48400 %	79,483,086.83	351,129.78	0.00	0.00	0.00	0.00	351,129.78	0.00	77,479,690.51
1M-2H	N/A	N/A	0.00000 %	141,653,810.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	138,083,372.96
1B-1	09/26/22 - 10/24/22	29	7.08400 %	97,984,000.00	559,151.14	0.00	0.00	0.00	0.00	559,151.14	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,397,004.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,399,028.94
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	09/26/22 - 10/24/22	29	1.80000 %	28,323,525.80	41,069.11	0.00	0.00	0.00	0.00	41,069.11	0.00	26,320,129.48
1B-I2	09/26/22 - 10/24/22	29	1.40000 %	28,323,525.80	31,942.64	0.00	0.00	0.00	0.00	31,942.64	0.00	26,320,129.48
1B-I3	09/26/22 - 10/24/22	29	1.00000 %	28,323,525.80	22,816.17	0.00	0.00	0.00	0.00	22,816.17	0.00	26,320,129.48
1B-I4	09/26/22 - 10/24/22	29	0.60000 %	28,323,525.80	13,689.70	0.00	0.00	0.00	0.00	13,689.70	0.00	26,320,129.48
1C-I1	09/26/22 - 10/24/22	29	1.80000 %	51,159,561.03	74,181.36	0.00	0.00	0.00	0.00	74,181.36	0.00	51,159,561.03
1C-I2	09/26/22 - 10/24/22	29	1.40000 %	51,159,561.03	57,696.62	0.00	0.00	0.00	0.00	57,696.62	0.00	51,159,561.03
1C-I3	09/26/22 - 10/24/22	29	1.00000 %	51,159,561.03	41,211.87	0.00	0.00	0.00	0.00	41,211.87	0.00	51,159,561.03
1C-I4	09/26/22 - 10/24/22	29	0.60000 %	51,159,561.03	24,727.12	0.00	0.00	0.00	0.00	24,727.12	0.00	51,159,561.03
1E-A1	N/A	N/A	3.68400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.08400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.48400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.88400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/26/22 - 10/24/22	29	3.68400 %	28,323,525.80	84,054.78	0.00	0.00	0.00	0.00	84,054.78	0.00	26,320,129.48
1E-B2	09/26/22 - 10/24/22	29	4.08400 %	28,323,525.80	93,181.25	0.00	0.00	0.00	0.00	93,181.25	0.00	26,320,129.48

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
 06-Oct-2022 4:17:05 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/26/22 - 10/24/22	29	4.48400 %	28,323,525.80	102,307.72	0.00	0.00	0.00	0.00	102,307.72	0.00	26,320,129.48
1E-B4	09/26/22 - 10/24/22	29	4.88400 %	28,323,525.80	111,434.19	0.00	0.00	0.00	0.00	111,434.19	0.00	26,320,129.48
1E-C1	09/26/22 - 10/24/22	29	3.68400 %	51,159,561.03	151,824.52	0.00	0.00	0.00	0.00	151,824.52	0.00	51,159,561.03
1E-C2	09/26/22 - 10/24/22	29	4.08400 %	51,159,561.03	168,309.27	0.00	0.00	0.00	0.00	168,309.27	0.00	51,159,561.03
1E-C3	09/26/22 - 10/24/22	29	4.48400 %	51,159,561.03	184,794.02	0.00	0.00	0.00	0.00	184,794.02	0.00	51,159,561.03
1E-C4	09/26/22 - 10/24/22	29	4.88400 %	51,159,561.03	201,278.77	0.00	0.00	0.00	0.00	201,278.77	0.00	51,159,561.03
1E-D1	09/26/22 - 10/24/22	29	3.68400 %	28,323,525.80	84,054.78	0.00	0.00	0.00	0.00	84,054.78	0.00	26,320,129.48
1E-D2	09/26/22 - 10/24/22	29	4.08400 %	28,323,525.80	93,181.25	0.00	0.00	0.00	0.00	93,181.25	0.00	26,320,129.48
1E-D3	09/26/22 - 10/24/22	29	4.48400 %	28,323,525.80	102,307.72	0.00	0.00	0.00	0.00	102,307.72	0.00	26,320,129.48
1E-D4	09/26/22 - 10/24/22	29	4.88400 %	28,323,525.80	111,434.19	0.00	0.00	0.00	0.00	111,434.19	0.00	26,320,129.48
1E-D5	09/26/22 - 10/24/22	29	5.48400 %	28,323,525.80	125,123.90	0.00	0.00	0.00	0.00	125,123.90	0.00	26,320,129.48
1E-F1	09/26/22 - 10/24/22	29	3.68400 %	79,483,086.83	235,879.31	0.00	0.00	0.00	0.00	235,879.31	0.00	77,479,690.51
1E-F2	09/26/22 - 10/24/22	29	4.08400 %	79,483,086.83	261,490.52	0.00	0.00	0.00	0.00	261,490.52	0.00	77,479,690.51
1E-F3	09/26/22 - 10/24/22	29	4.48400 %	79,483,086.83	287,101.74	0.00	0.00	0.00	0.00	287,101.74	0.00	77,479,690.51
1E-F4	09/26/22 - 10/24/22	29	4.88400 %	79,483,086.83	312,712.96	0.00	0.00	0.00	0.00	312,712.96	0.00	77,479,690.51
1E-F5	09/26/22 - 10/24/22	29	5.48400 %	79,483,086.83	351,129.78	0.00	0.00	0.00	0.00	351,129.78	0.00	77,479,690.51
1X-1	09/26/22 - 10/24/22	29	1.80000 %	28,323,525.81	41,069.11	0.00	0.00	0.00	0.00	41,069.11	0.00	26,320,129.49
1X-2	09/26/22 - 10/24/22	29	1.40000 %	28,323,525.81	31,942.64	0.00	0.00	0.00	0.00	31,942.64	0.00	26,320,129.49
1X-3	09/26/22 - 10/24/22	29	1.00000 %	28,323,525.81	22,816.17	0.00	0.00	0.00	0.00	22,816.17	0.00	26,320,129.49
1X-4	09/26/22 - 10/24/22	29	0.60000 %	28,323,525.81	13,689.70	0.00	0.00	0.00	0.00	13,689.70	0.00	26,320,129.49
1Y-1	09/26/22 - 10/24/22	29	1.80000 %	79,483,086.84	115,250.48	0.00	0.00	0.00	0.00	115,250.48	0.00	77,479,690.52
1Y-2	09/26/22 - 10/24/22	29	1.40000 %	79,483,086.84	89,639.26	0.00	0.00	0.00	0.00	89,639.26	0.00	77,479,690.52
1Y-3	09/26/22 - 10/24/22	29	1.00000 %	79,483,086.84	64,028.04	0.00	0.00	0.00	0.00	64,028.04	0.00	77,479,690.52
1Y-4	09/26/22 - 10/24/22	29	0.60000 %	79,483,086.84	38,416.83	0.00	0.00	0.00	0.00	38,416.83	0.00	77,479,690.52
2A-H	N/A	N/A	0.00000 %	2,082,270,091.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,051,239,679.31
2M-1	N/A	N/A	3.73400 %	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	5.58400 %	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	09/26/22 - 10/24/22	29	5.58400 %	53,886,967.59	242,395.56	0.00	0.00	0.00	0.00	242,395.56	0.00	49,737,235.75
2M-BH	N/A	N/A	0.00000 %	2,836,706.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,618,257.19
2M-2C	09/26/22 - 10/24/22	29	5.58400 %	101,332,000.00	455,813.85	0.00	0.00	0.00	0.00	455,813.85	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	09/26/22 - 10/24/22	29	5.58400 %	155,218,967.59	698,209.41	0.00	0.00	0.00	0.00	698,209.41	0.00	151,069,235.75
2M-2H	N/A	N/A	0.00000 %	8,171,004.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,952,555.19
2B-1	09/26/22 - 10/24/22	29	7.53400 %	63,333,000.00	384,371.50	0.00	0.00	0.00	0.00	384,371.50	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,382,146.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,285,061.93
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	09/26/22 - 10/24/22	29	1.80000 %	53,886,967.59	78,136.10	0.00	0.00	0.00	0.00	78,136.10	0.00	49,737,235.75
2B-I2	09/26/22 - 10/24/22	29	1.40000 %	53,886,967.59	60,772.52	0.00	0.00	0.00	0.00	60,772.52	0.00	49,737,235.75
2B-I3	09/26/22 - 10/24/22	29	1.00000 %	53,886,967.59	43,408.95	0.00	0.00	0.00	0.00	43,408.95	0.00	49,737,235.75
2B-I4	09/26/22 - 10/24/22	29	0.60000 %	53,886,967.59	26,045.37	0.00	0.00	0.00	0.00	26,045.37	0.00	49,737,235.75
2C-I1	09/26/22 - 10/24/22	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2C-I2	09/26/22 - 10/24/22	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2C-I3	09/26/22 - 10/24/22	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2C-I4	09/26/22 - 10/24/22	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2E-A1	N/A	N/A	3.78400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.18400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	4.58400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.98400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/26/22 - 10/24/22	29	3.78400 %	53,886,967.59	164,259.45	0.00	0.00	0.00	0.00	164,259.45	0.00	49,737,235.75
2E-B2	09/26/22 - 10/24/22	29	4.18400 %	53,886,967.59	181,623.03	0.00	0.00	0.00	0.00	181,623.03	0.00	49,737,235.75
2E-B3	09/26/22 - 10/24/22	29	4.58400 %	53,886,967.59	198,986.61	0.00	0.00	0.00	0.00	198,986.61	0.00	49,737,235.75
2E-B4	09/26/22 - 10/24/22	29	4.98400 %	53,886,967.59	216,350.19	0.00	0.00	0.00	0.00	216,350.19	0.00	49,737,235.75
2E-C1	09/26/22 - 10/24/22	29	3.78400 %	101,332,000.00	308,882.45	0.00	0.00	0.00	0.00	308,882.45	0.00	101,332,000.00
2E-C2	09/26/22 - 10/24/22	29	4.18400 %	101,332,000.00	341,533.88	0.00	0.00	0.00	0.00	341,533.88	0.00	101,332,000.00
2E-C3	09/26/22 - 10/24/22	29	4.58400 %	101,332,000.00	374,185.30	0.00	0.00	0.00	0.00	374,185.30	0.00	101,332,000.00
2E-C4	09/26/22 - 10/24/22	29	4.98400 %	101,332,000.00	406,836.72	0.00	0.00	0.00	0.00	406,836.72	0.00	101,332,000.00
2E-D1	09/26/22 - 10/24/22	29	3.78400 %	53,886,967.59	164,259.45	0.00	0.00	0.00	0.00	164,259.45	0.00	49,737,235.75
2E-D2	09/26/22 - 10/24/22	29	4.18400 %	53,886,967.59	181,623.03	0.00	0.00	0.00	0.00	181,623.03	0.00	49,737,235.75

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	09/26/22 - 10/24/22	29	4.58400 %	53,886,967.59	198,986.61	0.00	0.00	0.00	0.00	198,986.61	0.00	49,737,235.75
2E-D4	09/26/22 - 10/24/22	29	4.98400 %	53,886,967.59	216,350.19	0.00	0.00	0.00	0.00	216,350.19	0.00	49,737,235.75
2E-D5	09/26/22 - 10/24/22	29	5.58400 %	53,886,967.59	242,395.56	0.00	0.00	0.00	0.00	242,395.56	0.00	49,737,235.75
2E-F1	09/26/22 - 10/24/22	29	3.78400 %	155,218,967.59	473,141.91	0.00	0.00	0.00	0.00	473,141.91	0.00	151,069,235.75
2E-F2	09/26/22 - 10/24/22	29	4.18400 %	155,218,967.59	523,156.91	0.00	0.00	0.00	0.00	523,156.91	0.00	151,069,235.75
2E-F3	09/26/22 - 10/24/22	29	4.58400 %	155,218,967.59	573,171.91	0.00	0.00	0.00	0.00	573,171.91	0.00	151,069,235.75
2E-F4	09/26/22 - 10/24/22	29	4.98400 %	155,218,967.59	623,186.91	0.00	0.00	0.00	0.00	623,186.91	0.00	151,069,235.75
2E-F5	09/26/22 - 10/24/22	29	5.58400 %	155,218,967.59	698,209.41	0.00	0.00	0.00	0.00	698,209.41	0.00	151,069,235.75
2X-1	09/26/22 - 10/24/22	29	1.80000 %	53,886,967.59	78,136.10	0.00	0.00	0.00	0.00	78,136.10	0.00	49,737,235.75
2X-2	09/26/22 - 10/24/22	29	1.40000 %	53,886,967.59	60,772.52	0.00	0.00	0.00	0.00	60,772.52	0.00	49,737,235.75
2X-3	09/26/22 - 10/24/22	29	1.00000 %	53,886,967.59	43,408.95	0.00	0.00	0.00	0.00	43,408.95	0.00	49,737,235.75
2X-4	09/26/22 - 10/24/22	29	0.60000 %	53,886,967.59	26,045.37	0.00	0.00	0.00	0.00	26,045.37	0.00	49,737,235.75
2Y-1	09/26/22 - 10/24/22	29	1.80000 %	155,218,967.59	225,067.50	0.00	0.00	0.00	0.00	225,067.50	0.00	151,069,235.75
2Y-2	09/26/22 - 10/24/22	29	1.40000 %	155,218,967.59	175,052.50	0.00	0.00	0.00	0.00	175,052.50	0.00	151,069,235.75
2Y-3	09/26/22 - 10/24/22	29	1.00000 %	155,218,967.59	125,037.50	0.00	0.00	0.00	0.00	125,037.50	0.00	151,069,235.75
2Y-4	09/26/22 - 10/24/22	29	0.60000 %	155,218,967.59	75,022.50	0.00	0.00	0.00	0.00	75,022.50	0.00	151,069,235.75
Totals					14,323,850.99	0.00	0.00	0.00	0.00	14,323,850.99	0.00	

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

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Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	203.58479587	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.92518342
1M-1	186,170,000.00	3.73400 %	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	5.48400 %	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	5.48400 %	561.77411273	2.48173086	0.00000000	0.00000000	0.00000000	0.00000000	2.48173086	0.00000000	522.03837509
1M-BH	89,854,570.52	0.00000 %	561.77411286	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	522.03837510
1M-2C	51,159,561.03	5.48400 %	1000.00000000	4.41766672	0.00000000	0.00000000	0.00000000	0.00000000	4.41766672	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	5.48400 %	522.93033377	2.31013188	0.00000000	0.00000000	0.00000000	0.00000000	2.31013188	0.00000000	509.74970946
1M-2H	270,884,980.00	0.00000 %	522.92973427	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	509.74909336
1B-1	97,984,000.00	7.08400 %	1000.00000000	5.70655556	0.00000000	0.00000000	0.00000000	0.00000000	5.70655556	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.78090282	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.80052759
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 %	561.77411273	0.81457242	0.00000000	0.00000000	0.00000000	0.00000000	0.81457242	0.00000000	522.03837509
1B-I2	0.00	1.40000 %	561.77411273	0.63355630	0.00000000	0.00000000	0.00000000	0.00000000	0.63355630	0.00000000	522.03837509
1B-I3	0.00	1.00000 %	561.77411273	0.45254019	0.00000000	0.00000000	0.00000000	0.00000000	0.45254019	0.00000000	522.03837509
1B-I4	0.00	0.60000 %	561.77411273	0.27152407	0.00000000	0.00000000	0.00000000	0.00000000	0.27152407	0.00000000	522.03837509
1C-I1	0.00	1.80000 %	1000.00000000	1.44999993	0.00000000	0.00000000	0.00000000	0.00000000	1.44999993	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777785	0.00000000	0.00000000	0.00000000	0.00000000	1.12777785	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555558	0.00000000	0.00000000	0.00000000	0.00000000	0.80555558	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1E-A1	50,417,997.48	3.68400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	4.08400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	4.48400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	4.88400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	3.68400 %	561.77411273	1.66715824	0.00000000	0.00000000	0.00000000	0.00000000	1.66715824	0.00000000	522.03837509
1E-B2	50,417,997.48	4.08400 %	561.77411273	1.84817436	0.00000000	0.00000000	0.00000000	0.00000000	1.84817436	0.00000000	522.03837509
1E-B3	50,417,997.48	4.48400 %	561.77411273	2.02919047	0.00000000	0.00000000	0.00000000	0.00000000	2.02919047	0.00000000	522.03837509
1E-B4	50,417,997.48	4.88400 %	561.77411273	2.21020658	0.00000000	0.00000000	0.00000000	0.00000000	2.21020658	0.00000000	522.03837509
1E-C1	51,159,561.03	3.68400 %	1000.00000000	2.96766659	0.00000000	0.00000000	0.00000000	0.00000000	2.96766659	0.00000000	1000.00000000
1E-C2	51,159,561.03	4.08400 %	1000.00000000	3.28988886	0.00000000	0.00000000	0.00000000	0.00000000	3.28988886	0.00000000	1000.00000000
1E-C3	51,159,561.03	4.48400 %	1000.00000000	3.61211113	0.00000000	0.00000000	0.00000000	0.00000000	3.61211113	0.00000000	1000.00000000
1E-C4	51,159,561.03	4.88400 %	1000.00000000	3.93433341	0.00000000	0.00000000	0.00000000	0.00000000	3.93433341	0.00000000	1000.00000000
1E-D1	100,835,994.97	3.68400 %	280.88705634	0.83357912	0.00000000	0.00000000	0.00000000	0.00000000	0.83357912	0.00000000	261.01918752
1E-D2	100,835,994.97	4.08400 %	280.88705634	0.92408718	0.00000000	0.00000000	0.00000000	0.00000000	0.92408718	0.00000000	261.01918752
1E-D3	100,835,994.97	4.48400 %	280.88705634	1.01459523	0.00000000	0.00000000	0.00000000	0.00000000	1.01459523	0.00000000	261.01918752
1E-D4	100,835,994.97	4.88400 %	280.88705634	1.10510329	0.00000000	0.00000000	0.00000000	0.00000000	1.10510329	0.00000000	261.01918752
1E-D5	100,835,994.97	5.48400 %	280.88705634	1.24086543	0.00000000	0.00000000	0.00000000	0.00000000	1.24086543	0.00000000	261.01918752
1E-F1	101,577,558.52	3.68400 %	782.48668297	2.32215967	0.00000000	0.00000000	0.00000000	0.00000000	2.32215967	0.00000000	762.76385886
1E-F2	101,577,558.52	4.08400 %	782.48668297	2.57429420	0.00000000	0.00000000	0.00000000	0.00000000	2.57429420	0.00000000	762.76385886
1E-F3	101,577,558.52	4.48400 %	782.48668297	2.82642883	0.00000000	0.00000000	0.00000000	0.00000000	2.82642883	0.00000000	762.76385886
1E-F4	101,577,558.52	4.88400 %	782.48668297	3.07856346	0.00000000	0.00000000	0.00000000	0.00000000	3.07856346	0.00000000	762.76385886
1E-F5	101,577,558.52	5.48400 %	782.48668297	3.45676530	0.00000000	0.00000000	0.00000000	0.00000000	3.45676530	0.00000000	762.76385886
1X-1	0.00	1.80000 %	280.88705644	0.40728621	0.00000000	0.00000000	0.00000000	0.00000000	0.40728621	0.00000000	261.01918762
1X-2	0.00	1.40000 %	280.88705644	0.31677815	0.00000000	0.00000000	0.00000000	0.00000000	0.31677815	0.00000000	261.01918762
1X-3	0.00	1.00000 %	280.88705644	0.22627009	0.00000000	0.00000000	0.00000000	0.00000000	0.22627009	0.00000000	261.01918762
1X-4	0.00	0.60000 %	280.88705644	0.13576204	0.00000000	0.00000000	0.00000000	0.00000000	0.13576204	0.00000000	261.01918762
1Y-1	0.00	1.80000 %	782.48668306	1.13460573	0.00000000	0.00000000	0.00000000	0.00000000	1.13460573	0.00000000	762.76385896
1Y-2	0.00	1.40000 %	782.48668306	0.88247110	0.00000000	0.00000000	0.00000000	0.00000000	0.88247110	0.00000000	762.76385896
1Y-3	0.00	1.00000 %	782.48668306	0.63033647	0.00000000	0.00000000	0.00000000	0.00000000	0.63033647	0.00000000	762.76385896
1Y-4	0.00	0.60000 %	782.48668306	0.37820194	0.00000000	0.00000000	0.00000000	0.00000000	0.37820194	0.00000000	762.76385896
2A-H	12,766,622,601.00	0.00000 %	163.10265888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	160.67206993
2M-1	107,666,000.00	3.73400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	5.5840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	5.5840 %	531.78628262	2.39209292	0.00000000	0.00000000	0.00000000	0.00000000	2.39209292	0.00000000	490.83444272
2M-BH	5,334,298.00	0.0000 %	531.78628191	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	490.83444345
2M-2C	101,332,000.00	5.5840 %	1000.00000000	4.49822218	0.00000000	0.00000000	0.00000000	0.00000000	4.49822218	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	5.5840 %	510.59542754	2.29677170	0.00000000	0.00000000	0.00000000	0.00000000	2.29677170	0.00000000	496.94481424
2M-2H	16,002,894.00	0.0000 %	510.59542730	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	496.94481448
2B-1	63,333,000.00	7.5340 %	1000.00000000	6.06905563	0.00000000	0.00000000	0.00000000	0.00000000	6.06905563	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 %	995.73563006	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.27935424
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	531.78628262	0.77109008	0.00000000	0.00000000	0.00000000	0.00000000	0.77109008	0.00000000	490.83444272
2B-I2	0.00	1.4000 %	531.78628262	0.59973671	0.00000000	0.00000000	0.00000000	0.00000000	0.59973671	0.00000000	490.83444272
2B-I3	0.00	1.0000 %	531.78628262	0.42838343	0.00000000	0.00000000	0.00000000	0.00000000	0.42838343	0.00000000	490.83444272
2B-I4	0.00	0.6000 %	531.78628262	0.25703006	0.00000000	0.00000000	0.00000000	0.00000000	0.25703006	0.00000000	490.83444272
2C-I1	0.00	1.8000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	3.7840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	4.1840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	4.5840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	4.9840 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	3.7840 %	531.78628262	1.62100274	0.00000000	0.00000000	0.00000000	0.00000000	1.62100274	0.00000000	490.83444272

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	4.18400 %	531.78628262	1.79235612	0.00000000	0.00000000	0.00000000	0.00000000	1.79235612	0.00000000	490.83444272
2E-B3	101,332,000.00	4.58400 %	531.78628262	1.96370949	0.00000000	0.00000000	0.00000000	0.00000000	1.96370949	0.00000000	490.83444272
2E-B4	101,332,000.00	4.98400 %	531.78628262	2.13506286	0.00000000	0.00000000	0.00000000	0.00000000	2.13506286	0.00000000	490.83444272
2E-C1	101,332,000.00	3.78400 %	1000.00000000	3.04822218	0.00000000	0.00000000	0.00000000	0.00000000	3.04822218	0.00000000	1000.00000000
2E-C2	101,332,000.00	4.18400 %	1000.00000000	3.37044448	0.00000000	0.00000000	0.00000000	0.00000000	3.37044448	0.00000000	1000.00000000
2E-C3	101,332,000.00	4.58400 %	1000.00000000	3.69266668	0.00000000	0.00000000	0.00000000	0.00000000	3.69266668	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.98400 %	1000.00000000	4.01488888	0.00000000	0.00000000	0.00000000	0.00000000	4.01488888	0.00000000	1000.00000000
2E-D1	202,664,000.00	3.78400 %	265.89314131	0.81050137	0.00000000	0.00000000	0.00000000	0.00000000	0.81050137	0.00000000	245.41722136
2E-D2	202,664,000.00	4.18400 %	265.89314131	0.89617806	0.00000000	0.00000000	0.00000000	0.00000000	0.89617806	0.00000000	245.41722136
2E-D3	202,664,000.00	4.58400 %	265.89314131	0.98185474	0.00000000	0.00000000	0.00000000	0.00000000	0.98185474	0.00000000	245.41722136
2E-D4	202,664,000.00	4.98400 %	265.89314131	1.06753143	0.00000000	0.00000000	0.00000000	0.00000000	1.06753143	0.00000000	245.41722136
2E-D5	202,664,000.00	5.58400 %	265.89314131	1.19604646	0.00000000	0.00000000	0.00000000	0.00000000	1.19604646	0.00000000	245.41722136
2E-F1	202,664,000.00	3.78400 %	765.89314131	2.33461251	0.00000000	0.00000000	0.00000000	0.00000000	2.33461251	0.00000000	745.41722136
2E-F2	202,664,000.00	4.18400 %	765.89314131	2.58140030	0.00000000	0.00000000	0.00000000	0.00000000	2.58140030	0.00000000	745.41722136
2E-F3	202,664,000.00	4.58400 %	765.89314131	2.82818808	0.00000000	0.00000000	0.00000000	0.00000000	2.82818808	0.00000000	745.41722136
2E-F4	202,664,000.00	4.98400 %	765.89314131	3.07497587	0.00000000	0.00000000	0.00000000	0.00000000	3.07497587	0.00000000	745.41722136
2E-F5	202,664,000.00	5.58400 %	765.89314131	3.44515755	0.00000000	0.00000000	0.00000000	0.00000000	3.44515755	0.00000000	745.41722136
2X-1	0.00	1.80000 %	265.89314131	0.38554504	0.00000000	0.00000000	0.00000000	0.00000000	0.38554504	0.00000000	245.41722136
2X-2	0.00	1.40000 %	265.89314131	0.29986835	0.00000000	0.00000000	0.00000000	0.00000000	0.29986835	0.00000000	245.41722136
2X-3	0.00	1.00000 %	265.89314131	0.21419172	0.00000000	0.00000000	0.00000000	0.00000000	0.21419172	0.00000000	245.41722136
2X-4	0.00	0.60000 %	265.89314131	0.12851503	0.00000000	0.00000000	0.00000000	0.00000000	0.12851503	0.00000000	245.41722136
2Y-1	0.00	1.80000 %	765.89314131	1.11054504	0.00000000	0.00000000	0.00000000	0.00000000	1.11054504	0.00000000	745.41722136
2Y-2	0.00	1.40000 %	765.89314131	0.86375725	0.00000000	0.00000000	0.00000000	0.00000000	0.86375725	0.00000000	745.41722136
2Y-3	0.00	1.00000 %	765.89314131	0.61696947	0.00000000	0.00000000	0.00000000	0.00000000	0.61696947	0.00000000	745.41722136
2Y-4	0.00	0.60000 %	765.89314131	0.37018168	0.00000000	0.00000000	0.00000000	0.00000000	0.37018168	0.00000000	745.41722136

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2022
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,260,217.24
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(95,060.59)
Total Deposits	8,165,156.65
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	8,145,989.99
Total Withdrawals (Pool Distribution Amount)	8,165,156.65
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	3.084000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	58,240,610.06
Total Principal Reduction Cumulative	16,228,256,351.81
Scheduled Principal Current	9,157,599.13
Scheduled Principal Cumulative	1,195,402,542.76
Unscheduled Principal Current	49,085,035.06
Unscheduled Principal Cumulative	15,032,111,243.25
Senior Reduction Amount	52,668,800.23
Subordinate Reduction Amount	5,573,833.96
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,024.13
Modification Loss Amount	66,858.39
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	35,495,677.66
Total Principal Reduction Cumulative	10,990,074,343.50
Scheduled Principal Current	4,390,017.73
Scheduled Principal Cumulative	729,838,151.45
Unscheduled Principal Current	31,008,575.21
Unscheduled Principal Cumulative	10,259,855,315.26
Senior Reduction Amount	31,030,411.78
Subordinate Reduction Amount	4,368,181.16
Calculated Tranche Write-Down Amount	97,084.72
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	75,639.01
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	25496
Period Reference Pool Removal Loan Count	299
Period Ending Loan Count	25197
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,400,062,481.84
Period PIF Loan Count Current	299
PIF Loan Count Cumulative	63145
Period PIF Loan UPB Current	46,048,433.34
PIF Loan UPB Cumulative	14,585,491,543.47
Period Partial Prepayment Amount	3,184,738.96
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	5,714,918.72
Total Active Modified Loan Count	406
Total Active Modified Loan UPB	107,282,497.28
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	13867
Period Reference Pool Removal Loan Count	181
Period Ending Loan Count	13686
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,343,212,968.18
Period PIF Loan Count Current	178
PIF Loan Count Cumulative	42440
Period PIF Loan UPB Current	29,762,424.75
PIF Loan UPB Cumulative	10,079,704,235.27
Period Partial Prepayment Amount	983,567.84
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	444,129.45
Credit Event Amount Cumulative	15,552,497.48
Total Active Modified Loan Count	405
Total Active Modified Loan UPB	101,098,598.41
Structural Reporting	
Group 1	
Senior Percentage	90.429644%
Subordinate Percentage	9.570356%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.537837%
Subordinate Percentage	12.462163%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	7.800000 %	7.910000 %
1M-2C	0.00	0.00	1.000000 %	4.610000 %	4.670000 %
1M-2	0.00	0.00	1.000000 %	4.610000 %	4.670000 %
1M-2H	0.00	0.00	1.000000 %	4.610000 %	4.670000 %
1B-1	0.00	0.00	0.500000 %	2.300000 %	2.330000 %
1B-1H	0.00	0.00	0.500000 %	2.300000 %	2.330000 %
1B-2H	0.00	2,024.13	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.460000 %	12.460000 %
2M-1	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-1H	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-2A	0.00	0.00	2.600000 %	12.460000 %	12.460000 %
2M-2B	0.00	0.00	1.800000 %	10.080000 %	10.230000 %
2M-2C	0.00	0.00	1.000000 %	5.590000 %	5.670000 %
2B-1	0.00	0.00	0.500000 %	2.790000 %	2.830000 %
2B-1H	0.00	0.00	0.500000 %	2.790000 %	2.830000 %
2B-2H	97,084.72	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	532	97,521,351.25	1.368207 %	1.446202 %
60 Days	131	27,147,708.38	0.336908 %	0.402589 %
90 Days	87	16,398,587.97	0.223748 %	0.243184 %
120 Days	54	11,457,541.07	0.138878 %	0.169911 %
150 Days	42	9,280,918.88	0.108016 %	0.137632 %
180+ Days	454	96,324,058.31	1.167605 %	1.428446 %
Totals	1300	258,130,165.86	3.343363 %	3.827964 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	274	49,530,573.77	1.087431 %	1.125679 %
60 Days	66	15,231,572.60	0.261936 %	0.346167 %
90 Days	51	9,446,903.99	0.202405 %	0.214699 %
120 Days	24	4,958,764.25	0.095249 %	0.112698 %
150 Days	20	4,327,260.13	0.079375 %	0.098345 %
180+ Days	246	51,156,635.56	0.976307 %	1.162634 %
Totals	681	134,651,710.30	2.702703 %	3.060223 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	258	47,990,777.48	1.885138 %	2.048076 %
60 Days	65	11,916,135.78	0.474938 %	0.508538 %
90 Days	36	6,951,683.98	0.263043 %	0.296673 %
120 Days	30	6,498,776.82	0.219202 %	0.277345 %
150 Days	22	4,953,658.75	0.160748 %	0.211405 %
180+ Days	208	45,167,422.75	1.519801 %	1.927585 %
Totals	619	123,478,455.56	4.522870 %	5.269622 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	192	53,736,680.48	66,858.39	0.124419
Group 2	257	68,870,846.14	75,639.01	0.109827

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	288,909.21	331.04	0.114583
Group 1	0044805914	457,804.76	715.32	0.156250
Group 1	0044806054	153,134.76	223.32	0.145832
Group 1	0044806072	159,609.52	199.51	0.124999
Group 1	0044806448	293,971.96	428.71	0.145834
Group 1	0044806688	394,889.08	418.51	0.105982
Group 1	0044806745	192,210.49	120.13	0.062499
Group 1	0044806911	289,192.60	60.25	0.020834
Group 1	0044806948	411,702.70	300.20	0.072917
Group 1	0044806960	173,330.28	90.28	0.052086
Group 1	0044807295	229,700.31	287.13	0.125002
Group 1	0044807364	205,340.25	256.68	0.125002
Group 1	0044807768	285,085.53	356.36	0.125001
Group 1	0044808210	399,473.06	540.95	0.135416
Group 1	0044808465	369,694.88	77.02	0.020833
Group 1	0044808483	997,577.95	1,143.06	0.114584
Group 1	0044808487	234,683.89	268.91	0.114584
Group 1	0044809006	248,073.19	465.14	0.187501
Group 1	0044809764	153,783.18	80.10	0.052086
Group 1	0044809973	143,628.93	149.61	0.104164
Group 1	0044812046	419,331.29	262.08	0.062500
Group 1	0044812987	205,472.14	0.24	0.000117
Group 1	0044813124	403,270.22	714.12	0.177082
Group 1	0044813191	563,745.66	880.85	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813223	633,403.28	989.69	0.156250
Group 1	0044813232	117,086.18	39.07	0.033369
Group 1	0044813559	69,660.31	101.59	0.145836
Group 1	0044813561	182,902.51	50.31	0.027506
Group 1	0044814207	241,587.14	251.65	0.104165
Group 1	0044814635	164,993.99	7.58	0.004594
Group 1	0044814794	225,682.87	245.43	0.108750
Group 1	0044814850	221,170.07	161.27	0.072917
Group 1	0044815627	180,924.69	150.77	0.083333
Group 1	0044815760	359,404.25	336.94	0.093750
Group 1	0044816052	294,534.27	306.81	0.104168
Group 1	0044816392	236,862.64	320.75	0.135416
Group 1	0044816534	390,704.44	162.79	0.041666
Group 1	0044817798	373,309.33	7.72	0.002068
Group 1	0044818208	184,886.72	327.40	0.177081
Group 1	0044818277	239,918.49	399.86	0.166665
Group 1	0044818389	398,403.05	290.50	0.072916
Group 1	0044818457	250,587.34	313.23	0.124998
Group 1	0044818923	193,533.00	241.92	0.125002
Group 1	0044818961	416,546.26	390.51	0.093749
Group 1	0044819021	246,755.27	282.74	0.114583
Group 1	0044819057	338,910.62	458.94	0.135416
Group 1	0044819609	336,225.93	455.31	0.135418
Group 1	0044819660	523,502.28	436.25	0.083333
Group 1	0044819897	369,410.05	269.36	0.072916
Group 1	0044820223	72,386.54	158.35	0.218756
Group 1	0044820644	162,780.22	203.48	0.125003
Group 1	0044821330	135,652.92	113.04	0.083330
Group 1	0044821335	131,133.82	218.56	0.166669
Group 1	0044821589	197,914.96	329.86	0.166668
Group 1	0044822792	467,699.89	779.50	0.166667
Group 1	0044822833	377,427.84	629.05	0.166668
Group 1	0044824330	296,922.88	525.80	0.177083
Group 1	0044824735	243,204.96	177.34	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824753	316,070.66	230.47	0.072917
Group 1	0044825421	309,401.18	322.29	0.104166
Group 1	0044826299	652,923.35	1,020.19	0.156250
Group 1	0044826309	401,928.23	418.68	0.104168
Group 1	0044826428	279,655.03	203.92	0.072918
Group 1	0044826791	150,037.80	281.32	0.187499
Group 1	0044827108	340,683.29	461.34	0.135416
Group 1	0044827171	206,575.69	172.15	0.083335
Group 1	0044827499	660,799.91	894.83	0.135416
Group 1	0044827509	67,499.48	112.50	0.166668
Group 1	0044827806	161,657.87	117.88	0.072919
Group 1	0044827828	258,408.57	240.10	0.092915
Group 1	0044828502	172,058.95	268.84	0.156249
Group 1	0044828810	245,953.62	333.06	0.135416
Group 1	0044828911	320,557.29	500.87	0.156250
Group 1	0044828949	243,424.34	354.99	0.145832
Group 1	0044829078	356,293.07	556.71	0.156251
Group 1	0044829321	138,256.51	144.02	0.104169
Group 1	0044829512	201,687.05	231.10	0.114583
Group 1	0044830027	337,487.61	118.71	0.035175
Group 1	0044830936	326,245.84	237.89	0.072917
Group 1	0044831220	97,575.27	25.57	0.026205
Group 1	0044831561	304,000.13	380.00	0.125000
Group 1	0044832141	320,044.70	200.03	0.062501
Group 1	0044832707	288,488.31	510.86	0.177082
Group 1	0044834537	412,590.29	601.69	0.145832
Group 1	0044835751	115,761.15	156.76	0.135417
Group 1	0044836102	195,816.43	346.76	0.177084
Group 1	0044836184	65,610.44	123.02	0.187501
Group 1	0044837128	227,354.72	307.88	0.135418
Group 1	0044837217	159,144.84	215.51	0.135418
Group 1	0044837378	217,238.50	382.88	0.176249
Group 1	0044838036	313,365.43	456.99	0.145833
Group 1	0044838535	300,913.46	62.69	0.020833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044838642	355,675.96	555.74	0.156249
Group 1	0044839116	244,388.15	381.86	0.156251
Group 1	0044839349	153,991.40	117.03	0.075998
Group 1	0044839660	240,604.52	476.20	0.197918
Group 1	0044839829	73,060.54	122.44	0.167587
Group 1	0044839996	405,294.06	591.05	0.145832
Group 1	0044840174	414,242.63	690.40	0.166666
Group 1	0044840478	120,034.32	200.06	0.166669
Group 1	0044841406	271,093.73	310.63	0.114584
Group 1	0044841534	319,449.28	465.86	0.145832
Group 1	0044841572	508,206.12	1,111.70	0.218750
Group 1	0044841818	126,389.63	171.15	0.135415
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	455,495.92	569.37	0.125000
Group 1	0044843227	114,912.53	179.55	0.156249
Group 1	0044843375	117,191.46	158.70	0.135419
Group 1	0044844111	412,017.68	643.78	0.156251
Group 1	0044844923	104,741.15	141.84	0.135420
Group 1	0044845082	78,916.02	98.65	0.125006
Group 1	0044845523	118,786.47	210.35	0.177082
Group 1	0044845586	318,065.17	662.64	0.208335
Group 1	0044845615	278,549.44	406.22	0.145834
Group 1	0044845787	351,346.21	439.18	0.124999
Group 1	0044846014	215,369.03	224.34	0.104165
Group 1	0044847282	473,723.95	641.50	0.135416
Group 1	0044847386	586,837.07	443.31	0.075542
Group 1	0044848246	386,242.43	482.80	0.124999
Group 1	0044848808	199,381.20	373.84	0.187500
Group 1	0044850962	236,975.44	197.48	0.083334
Group 1	0044851303	115,964.49	181.19	0.156246
Group 1	0044851394	89,169.18	138.58	0.155412
Group 1	0044851511	237,390.95	172.45	0.072644
Group 1	0044851529	386,756.71	725.17	0.187500
Group 1	0044851626	109,124.46	192.33	0.176248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044851808	150,940.20	220.12	0.145833
Group 1	0044852769	276,731.16	345.91	0.124999
Group 1	0044852811	175,187.69	364.97	0.208331
Group 1	0044853089	120,907.56	110.29	0.091218
Group 1	0044853799	206,682.08	301.41	0.145833
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	305,144.94	537.82	0.176251
Group 1	0044854061	386,336.75	643.89	0.166665
Group 1	0044854381	107,505.31	156.78	0.145835
Group 1	0044854412	121,158.35	138.83	0.114586
Group 1	0044855740	256,115.26	400.18	0.156250
Group 1	0044856091	219,778.06	320.51	0.145833
Group 1	0044856837	114,285.58	11.90	0.010413
Group 1	0044857956	259,350.58	297.17	0.114582
Group 1	0044858421	221,909.30	254.27	0.114583
Group 1	0044858907	169,413.80	229.41	0.135414
Group 1	0044859311	218,203.69	272.75	0.124998
Group 1	0044859930	164,955.28	326.47	0.197914
Group 1	0044860921	384,629.64	320.52	0.083332
Group 1	0044861394	325,512.69	268.98	0.082633
Group 1	0044861837	238,836.40	223.91	0.093750
Group 1	0044862118	638,318.12	864.39	0.135417
Group 1	0044864798	175,174.66	109.48	0.062498
Group 1	0044869452	102,564.44	170.94	0.166666
Group 1	0044869954	428,395.33	107.45	0.025082
Group 1	0044871012	88,739.48	157.14	0.177080
Group 1	0044872567	443,846.91	508.57	0.114582
Group 1	0044872600	445,681.30	603.53	0.135417
Group 1	0044874465	486,477.81	756.07	0.155417
Group 1	0044874522	182,153.72	189.74	0.104165
Group 1	0044874903	158,604.98	297.38	0.187497
Group 1	0044875036	82,014.45	111.06	0.135415
Group 1	0044875467	525,071.62	711.03	0.135416
Group 1	0044877109	259,893.68	460.23	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044877322	543,829.48	793.08	0.145832
Group 1	0044877340	173,043.33	150.23	0.086816
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	378,808.34	473.51	0.125000
Group 1	0044878458	193,609.15	325.02	0.167874
Group 1	0044881228	336,722.36	593.47	0.176249
Group 1	0044881278	202,495.68	316.40	0.156250
Group 1	0044882773	903,026.95	1,505.04	0.166666
Group 1	0044883436	284,879.87	356.10	0.125000
Group 1	0044883504	136,144.70	99.27	0.072915
Group 1	0044884394	345,476.18	539.81	0.156251
Group 1	0044885516	136,951.61	250.14	0.182648
Group 1	0044886117	133,955.96	251.17	0.187502
Group 1	0044886172	194,904.69	324.84	0.166666
Group 1	0044886499	555,002.43	867.19	0.156250
Group 1	0044886650	336,174.77	420.22	0.125000
Group 1	0044887098	398,449.24	664.08	0.166666
Group 1	0044887309	415,753.41	649.61	0.156249
Group 1	0044888520	123,344.66	64.24	0.052082
Group 1	0044888626	442,496.09	414.84	0.093750
Group 1	0044890342	150,300.82	140.91	0.093752
Group 1	0044890890	280,530.11	263.00	0.093751
Group 1	0044890987	176,813.75	276.27	0.156249
Group 1	0044891053	237,146.62	197.62	0.083332
Group 1	0044891490	398,475.21	664.13	0.166668
Group 1	0044891943	93,176.23	145.59	0.156252
Group 1	0044893376	296,385.45	339.61	0.114584
Group 1	0044893553	273,282.15	256.20	0.093749
Group 1	0044893739	65,651.97	102.58	0.156248
Group 1	0044896338	635,286.79	794.11	0.125000
Group 1	0044896416	315,092.09	393.87	0.125002
Group 1	0044896786	604,303.89	881.28	0.145834
Group 2	0044747820	289,237.09	178.22	0.061617
Group 2	0044748506	267,695.04	111.54	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044748576	250,037.75	338.59	0.135416
Group 2	0044748760	126,052.27	196.96	0.156253
Group 2	0044748771	105,014.05	120.33	0.114585
Group 2	0044748804	271,658.36	339.57	0.124999
Group 2	0044748806	304,254.54	316.93	0.104166
Group 2	0044749167	388,029.95	525.46	0.135417
Group 2	0044749531	261,005.14	135.94	0.052083
Group 2	0044749583	272,568.49	283.93	0.104168
Group 2	0044749674	448,615.71	514.04	0.114584
Group 2	0044749735	296,795.69	340.08	0.114584
Group 2	0044749811	391,750.96	530.50	0.135418
Group 2	0044749868	367,641.97	421.26	0.114584
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750162	474,820.03	708.86	0.149290
Group 2	0044750426	194,578.40	62.01	0.031869
Group 2	0044750681	464,020.20	151.23	0.032591
Group 2	0044750687	359,213.51	598.69	0.166667
Group 2	0044750693	261,066.28	271.94	0.104165
Group 2	0044750776	308,952.79	445.94	0.144339
Group 2	0044750827	195,394.95	324.89	0.166273
Group 2	0044750829	192,506.02	340.90	0.177085
Group 2	0044751285	184,364.11	211.25	0.114583
Group 2	0044751437	361,982.60	527.89	0.145833
Group 2	0044751696	153,916.45	256.53	0.166668
Group 2	0044751748	150,508.41	295.94	0.196627
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	407,898.09	254.94	0.062501
Group 2	0044752585	166,612.27	292.01	0.175263
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	71,196.12	177.99	0.250000
Group 2	0044753109	62,847.70	18.59	0.029579
Group 2	0044753161	89,475.30	93.20	0.104163
Group 2	0044753298	133,227.66	235.92	0.177080
Group 2	0044753431	216,151.55	292.71	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044753433	336,005.15	455.01	0.135418
Group 2	0044753485	153,081.93	191.35	0.124998
Group 2	0044753494	190,575.51	198.52	0.104169
Group 2	0044754347	310,644.20	226.51	0.072916
Group 2	0044754446	339,857.90	569.74	0.167641
Group 2	0044754904	165,178.15	275.30	0.166669
Group 2	0044755313	242,685.14	278.08	0.114585
Group 2	0044755505	645,627.87	807.03	0.124999
Group 2	0044756174	187,720.67	16.66	0.008875
Group 2	0044756304	71,520.16	22.35	0.031250
Group 2	0044756498	261,417.55	544.62	0.208333
Group 2	0044756551	202,902.86	317.04	0.156252
Group 2	0044756744	299,860.58	406.06	0.135416
Group 2	0044757058	308,785.95	643.77	0.208484
Group 2	0044757099	230,302.89	287.88	0.125001
Group 2	0044757100	376,893.04	392.60	0.104167
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	167,824.18	77.91	0.046424
Group 2	0044758371	106,312.52	157.30	0.147960
Group 2	0044758489	139,565.88	247.15	0.177085
Group 2	0044758496	132,649.37	110.02	0.082940
Group 2	0044758625	200,540.54	376.01	0.187498
Group 2	0044758640	124,927.61	195.20	0.156250
Group 2	0044758660	181,481.18	75.62	0.041668
Group 2	0044758666	236,036.15	319.63	0.135416
Group 2	0044758724	196,567.89	108.06	0.054973
Group 2	0044758823	164,152.11	170.99	0.104166
Group 2	0044758955	588,151.43	796.46	0.135418
Group 2	0044759268	251,552.42	340.64	0.135415
Group 2	0044759277	364,081.83	568.88	0.156251
Group 2	0044759604	156,471.96	55.04	0.035176
Group 2	0044759749	320,388.46	500.61	0.156251
Group 2	0044759896	262,448.42	37.12	0.014144
Group 2	0044760451	120,843.98	100.70	0.083331

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044760644	239,561.22	249.54	0.104165
Group 2	0044760650	96,794.66	90.74	0.093745
Group 2	0044760704	487,507.47	507.82	0.104167
Group 2	0044760774	271,574.33	282.89	0.104167
Group 2	0044760857	262,005.47	91.71	0.035003
Group 2	0044761328	145,431.08	136.34	0.093749
Group 2	0044761419	388,355.08	647.26	0.166667
Group 2	0044761488	159,578.51	315.83	0.197915
Group 2	0044761489	174,073.88	117.00	0.067213
Group 2	0044761553	206,009.07	66.15	0.032110
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,183.66	43.58	0.051160
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	316,922.16	99.04	0.031251
Group 2	0044762564	394,164.80	533.76	0.135415
Group 2	0044762765	114,521.85	94.80	0.082779
Group 2	0044762776	202,915.81	232.51	0.114584
Group 2	0044762870	322,979.35	137.86	0.042684
Group 2	0044763001	169,133.32	299.51	0.177085
Group 2	0044763194	87,698.03	191.84	0.218751
Group 2	0044763976	391,771.50	295.65	0.075465
Group 2	0044763998	372,156.64	348.90	0.093751
Group 2	0044764439	247,864.78	284.01	0.114583
Group 2	0044764724	473,767.67	296.32	0.062545
Group 2	0044765019	348,907.14	363.44	0.104165
Group 2	0044765071	349,500.07	496.65	0.142103
Group 2	0044765475	109,148.70	204.65	0.187497
Group 2	0044765513	345,190.64	150.87	0.043706
Group 2	0044766070	116,464.94	230.50	0.197914
Group 2	0044766135	304,925.41	254.10	0.083332
Group 2	0044767025	345,919.98	756.70	0.218750
Group 2	0044767243	453,418.90	708.47	0.156251
Group 2	0044767644	381,991.34	517.28	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044767648	348,962.52	363.50	0.104166
Group 2	0044768165	474,885.34	643.07	0.135416
Group 2	0044768220	250,899.67	209.08	0.083332
Group 2	0044768223	206,199.22	257.75	0.125000
Group 2	0044768338	134,059.04	250.24	0.186664
Group 2	0044768569	308,237.19	321.08	0.104167
Group 2	0044768571	356,170.01	482.31	0.135416
Group 2	0044768786	154,914.44	47.75	0.030823
Group 2	0044769181	90,024.07	48.45	0.053819
Group 2	0044769400	302,945.30	252.45	0.083332
Group 2	0044769588	255,749.73	372.97	0.145834
Group 2	0044769843	249,542.72	389.91	0.156250
Group 2	0044770000	234,778.45	293.47	0.124999
Group 2	0044770245	294,646.17	153.46	0.052083
Group 2	0044770455	287,378.53	449.03	0.156250
Group 2	0044771203	336,695.76	631.30	0.187499
Group 2	0044771262	87,426.82	58.84	0.067302
Group 2	0044771856	310,634.71	510.55	0.164357
Group 2	0044772342	379,163.78	129.70	0.034207
Group 2	0044772595	121,637.89	197.90	0.162696
Group 2	0044772687	254,058.08	317.57	0.124999
Group 2	0044772744	164,141.80	195.52	0.119117
Group 2	0044772895	333,592.64	164.63	0.049351
Group 2	0044773059	339,328.71	613.38	0.180763
Group 2	0044773158	264,501.75	145.50	0.055009
Group 2	0044773412	255,533.74	266.18	0.104166
Group 2	0044773738	123,009.07	205.02	0.166671
Group 2	0044773900	149,453.87	16.20	0.010839
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774428	57,594.93	83.99	0.145829
Group 2	0044774580	305,307.31	477.04	0.156249
Group 2	0044774693	203,591.21	212.07	0.104165
Group 2	0044775457	180,035.64	151.10	0.083928
Group 2	0044775468	149,701.81	124.75	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044775546	360,709.56	300.59	0.083333
Group 2	0044775587	487,642.44	660.35	0.135417
Group 2	0044776032	152,964.76	64.87	0.042408
Group 2	0044776233	215,390.35	107.93	0.050109
Group 2	0044776810	378,641.54	749.39	0.197915
Group 2	0044776861	199,654.38	124.78	0.062498
Group 2	0044777714	153,881.23	112.21	0.072920
Group 2	0044778088	246,255.66	76.95	0.031248
Group 2	0044778151	396,042.35	536.31	0.135417
Group 2	0044779309	107,015.25	89.18	0.083334
Group 2	0044779312	99,066.81	154.79	0.156248
Group 2	0044779844	201,074.81	42.99	0.021380
Group 2	0044780048	126,841.21	79.28	0.062503
Group 2	0044780062	86,310.37	63.01	0.073004
Group 2	0044780466	146,829.60	183.54	0.125002
Group 2	0044780495	216,160.14	270.20	0.125000
Group 2	0044780719	428,556.03	491.05	0.114582
Group 2	0044781122	395,979.19	577.47	0.145833
Group 2	0044781165	222,203.11	148.35	0.066763
Group 2	0044781185	266,572.54	277.68	0.104167
Group 2	0044781195	319,802.01	315.75	0.098733
Group 2	0044781674	350,284.40	361.96	0.103333
Group 2	0044781752	227,613.55	12.12	0.005325
Group 2	0044781936	83,163.42	86.63	0.104168
Group 2	0044782011	353,536.52	244.47	0.069150
Group 2	0044782210	494,402.01	721.00	0.145833
Group 2	0044782242	267,603.98	418.13	0.156250
Group 2	0044782356	133,595.93	41.75	0.031251
Group 2	0044782425	122,089.61	139.89	0.114580
Group 2	0044782683	299,326.45	86.45	0.028882
Group 2	0044782878	149,861.44	92.11	0.061463
Group 2	0044783524	171,320.91	63.59	0.037117
Group 2	0044783715	219,970.96	252.05	0.114583
Group 2	0044783732	89,787.17	34.45	0.038369

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044785725	344,708.46	394.98	0.114584
Group 2	0044785902	66,769.83	97.37	0.145829
Group 2	0044786096	197,142.03	184.82	0.093750
Group 2	0044786483	261,012.91	460.04	0.176252
Group 2	0044786559	407,961.48	154.87	0.037962
Group 2	0044787155	112,526.80	199.27	0.177087
Group 2	0044787213	319,264.91	230.14	0.072084
Group 2	0044787215	333,310.56	659.68	0.197918
Group 2	0044787378	230,190.32	78.57	0.034133
Group 2	0044787721	250,369.85	417.28	0.166665
Group 2	0044788031	507,273.17	634.09	0.125000
Group 2	0044788172	375,397.86	351.94	0.093751
Group 2	0044788401	438,013.54	592.78	0.135334
Group 2	0044788553	307,223.24	224.02	0.072918
Group 2	0044788554	151,150.36	67.91	0.044929
Group 2	0044788704	639,914.32	99.48	0.015546
Group 2	0044788812	199,016.23	334.25	0.167951
Group 2	0044788884	196,086.63	183.83	0.093749
Group 2	0044789903	449,559.63	889.75	0.197916
Group 2	0044790206	220,400.27	21.12	0.009583
Group 2	0044790339	279,555.11	457.51	0.163656
Group 2	0044790382	357,638.83	362.28	0.101298
Group 2	0044790766	98,792.56	183.79	0.186036
Group 2	0044790879	285,055.60	326.63	0.114585
Group 2	0044790949	177,775.51	249.63	0.140419
Group 2	0044791507	252,143.23	157.59	0.062500
Group 2	0044791639	349,062.63	363.61	0.104168
Group 2	0044792074	362,994.90	320.83	0.088384
Group 2	0044792593	281,522.84	293.25	0.104166
Group 2	0044792673	243,821.96	28.33	0.011619
Group 2	0044792912	340,679.46	567.80	0.166667
Group 2	0044792982	678,715.35	1,060.49	0.156250
Group 2	0044793087	295,065.65	215.15	0.072916
Group 2	0044793723	305,602.26	445.67	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044793820	186,588.21	212.93	0.114118
Group 2	0044793994	436,075.97	143.26	0.032852
Group 2	0044794339	346,474.98	673.87	0.194493
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795027	225,102.82	422.07	0.187501
Group 2	0044795082	447,235.91	698.81	0.156251
Group 2	0044795288	437,710.10	410.35	0.093749
Group 2	0044795432	259,705.38	324.63	0.124999
Group 2	0044795509	413,907.87	560.50	0.135417
Group 2	0044795768	207,183.18	258.98	0.125000
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	357,175.05	409.26	0.114582
Group 2	0044796618	244,882.43	153.05	0.062499
Group 2	0044796878	146,040.51	167.34	0.114585
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	375,000.15	468.75	0.125000
Group 2	0044797958	402,891.23	265.24	0.065834
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	209,513.43	240.07	0.114585
Group 2	0044798857	142,844.71	272.34	0.190655
Group 2	0044799092	381,303.02	476.63	0.125000
Group 2	0044799101	470,090.58	767.63	0.163294
Group 2	0044799362	422,668.97	157.58	0.037282
Group 2	0044799466	264,071.65	385.10	0.145832
Group 2	0044799812	357,267.97	446.58	0.124999
Group 2	0044799964	221,983.62	70.50	0.031759
Group 2	0044800532	263,264.43	329.08	0.125000
Group 2	0044800840	424,485.12	221.09	0.052084
Group 2	0044801175	184,868.58	192.57	0.104166
Group 2	0044801377	261,709.49	299.88	0.114585
Group 2	0044801461	123,736.08	44.59	0.036036
Group 2	0044801511	329,456.46	208.86	0.063395
Group 2	0044801593	262,979.43	301.33	0.114583
Group 2	0044801610	384,785.40	269.43	0.070021

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	430,642.30	583.16	0.135416
Group 2	0044802342	220,365.41	206.59	0.093749
Group 2	0044802638	292,613.29	243.84	0.083332
Group 2	0044802731	238,474.06	223.57	0.093750
Group 2	0044802909	348,499.27	326.72	0.093751
Group 2	0044803047	319,007.12	99.92	0.031322
Group 2	0044803082	280,193.82	233.49	0.083332
Group 2	0044803218	705,166.18	1,101.82	0.156250
Group 2	0044803223	596,625.17	932.23	0.156251
Group 2	0044803260	321,192.00	501.86	0.156249
Group 2	0044803492	343,520.91	393.62	0.114584
Group 2	0044803568	179,549.51	56.66	0.031557
Group 2	0044804224	228,308.55	237.82	0.104166
Group 2	0044804262	315,228.83	295.53	0.093751
Group 2	0044804420	102,794.55	9.39	0.009135
Group 2	0044805165	332,590.25	381.09	0.114582

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	444,129.45	89,979.92	20.260

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044771326	92,504.19	103,409.38	111.789
0044786024	133,106.00	(11,413.67)	(8.575)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	655,253.43	5,080.67	173,329.77	26.452

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044753480	29,707.43	121.00	1,479.87	4.981
0044753935	59,563.42	(772.74)	4,315.52	7.245
0044754916	201,791.42	8,090.74	116,974.85	57.968
0044758497	118,149.32	(298.20)	32,292.22	27.332
0044771695	80,466.96	(36.00)	(4,251.36)	(5.283)
0044820701	165,574.88	(2,024.13)	22,518.67	13.600

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
131	21,267,416.20	1,123,942.59	5.285

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)
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	4,315.52	7.245
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	116,974.85	57.968
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493

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



Distribution Date: 25-Oct-2022
 06-Oct-2022 4:17:06 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,407.15)	(26.759)
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	103,409.38	111.789
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
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	(800.27)	(0.262)
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2022
 06-Oct-2022 4:17:06 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
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
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)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	6,938.62	3.285
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2022
 06-Oct-2022 4:17:06 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	7,056.67	8.756
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
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044828429	163,273.29	5,051.90	3.094
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044855999	289,014.42	(5,198.61)	(1.799)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
 06-Oct-2022 4:17:07 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	3,060.13	4.334
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

Distribution Date: 25-Oct-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	165,574.88	(2,024.13)	(0.000 %)	0	0.00	0.00	0.000 %	1	165,574.88	(2,024.13)	(0.000 %)
Group 2	8	933,808.00	97,084.72	0.004 %	0	0.00	0.00	0.000 %	8	933,808.00	97,084.72	0.004 %
Total	9	1,099,382.88	95,060.59	0.001 %	0	0.00	0.00	0.000 %	9	1,099,382.88	95,060.59	0.001 %

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	0044820701	168,000.00	4.625 %	FL	80.00	360	165,574.88	12/31/2021	(2,024.13)	22,518.67
Group 2	0044748219	227,000.00	4.125 %	KY	90.00	360	218,519.26	09/30/2022	(2,015.79)	(2,015.79)
Group 2	0044753480	31,000.00	5.000 %	AZ	85.00	360	29,707.43	08/31/2022	121.00	1,479.87
Group 2	0044753935	62,000.00	4.875 %	IA	97.00	360	59,563.42	04/30/2022	(772.74)	4,315.52
Group 2	0044754916	209,000.00	4.500 %	PA	97.00	360	201,791.42	07/31/2022	8,090.74	116,974.85
Group 2	0044758497	123,000.00	4.500 %	MN	95.00	360	118,149.32	05/31/2021	(298.20)	32,292.22
Group 2	0044771326	96,000.00	4.625 %	OK	90.00	360	92,504.19	09/30/2022	103,409.38	103,409.38
Group 2	0044771695	85,000.00	4.625 %	TX	97.00	360	80,466.96	04/30/2022	(36.00)	(4,251.36)
Group 2	0044786024	136,000.00	4.625 %	IN	97.00	360	133,106.00	09/30/2022	(11,413.67)	(11,413.67)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

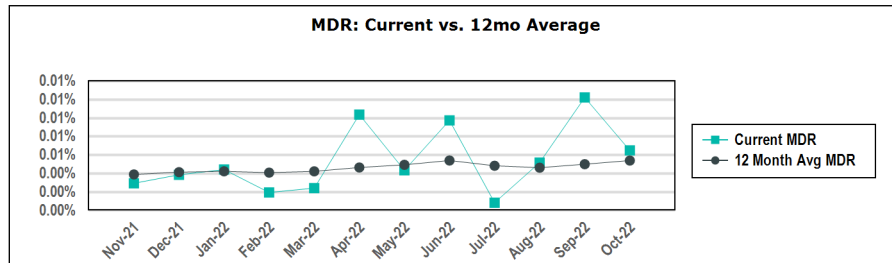
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Summary

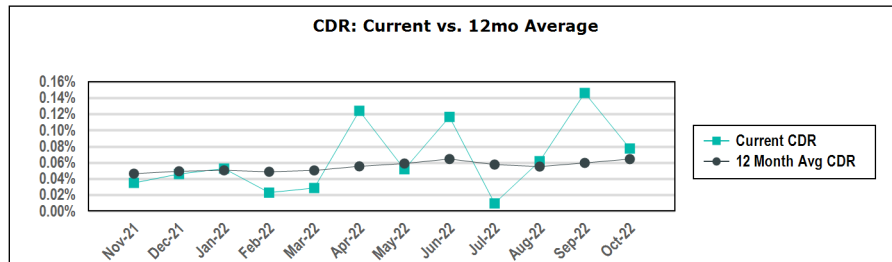
MDR

Current Month 0.006 %
 3 Month Average 0.008 %
 12 Month Average 0.005 %



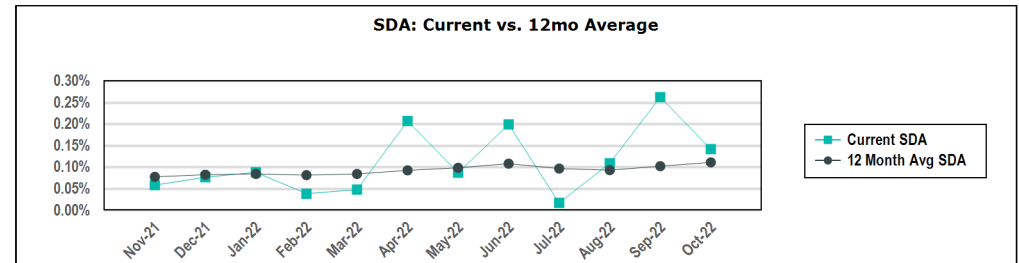
CDR

Current Month 0.078 %
 3 Month Average 0.096 %
 12 Month Average 0.065 %



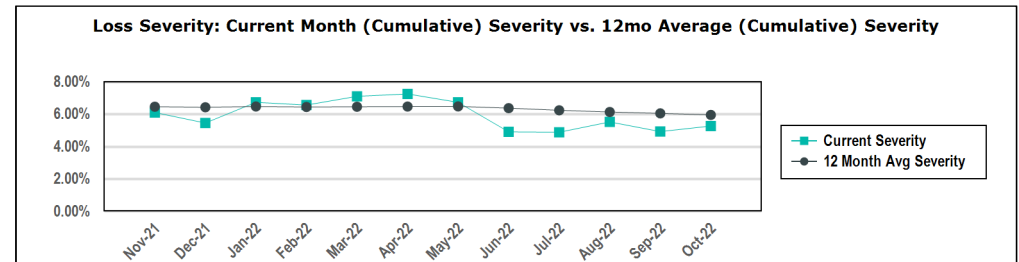
SDA

Current Month 0.142 %
 3 Month Average 0.172 %
 12 Month Average 0.111 %



Loss Severity

Current Month (Cumulative) 5.285 %
 3 Month Average (Cumulative) 5.254 %
 12 Month Average (Cumulative) 5.971 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

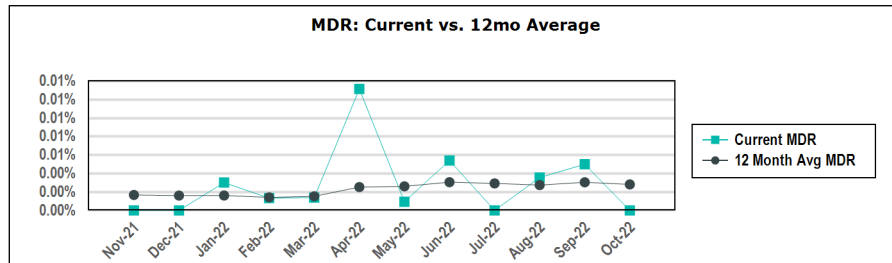
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Group 1

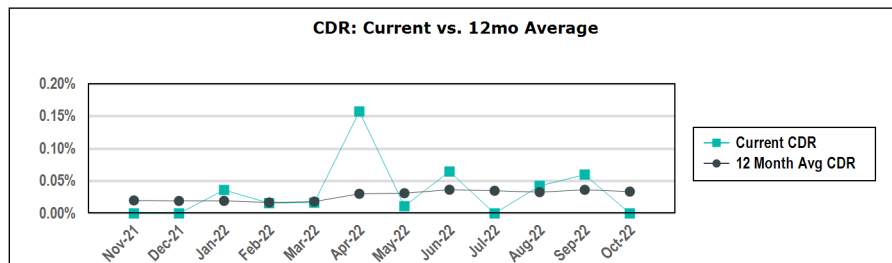
MDR

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



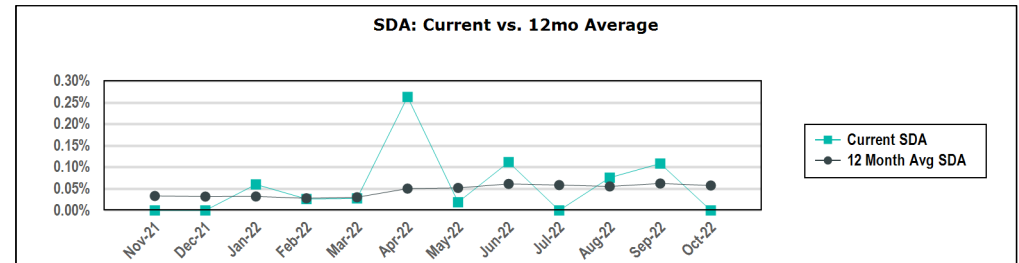
CDR

Current Month	0.000 %
3 Month Average	0.034 %
12 Month Average	0.034 %



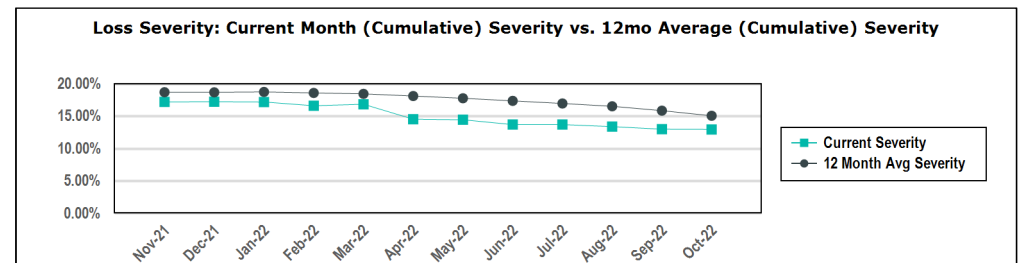
SDA

Current Month	0.000 %
3 Month Average	0.062 %
12 Month Average	0.058 %



Loss Severity

Current Month (Cumulative)	12.993 %
3 Month Average (Cumulative)	13.149 %
12 Month Average (Cumulative)	15.110 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

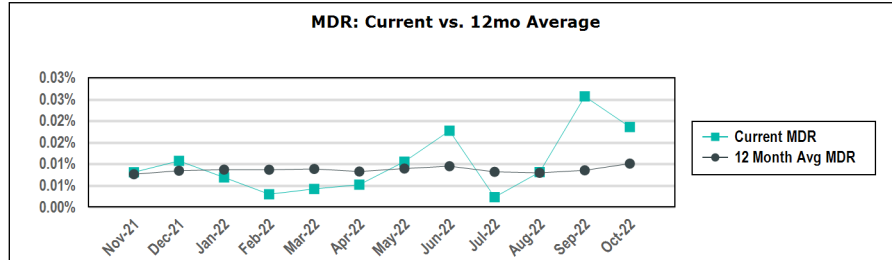
Distribution Date: 25-Oct-2022
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Realized Loss Report - Collateral

Group 2

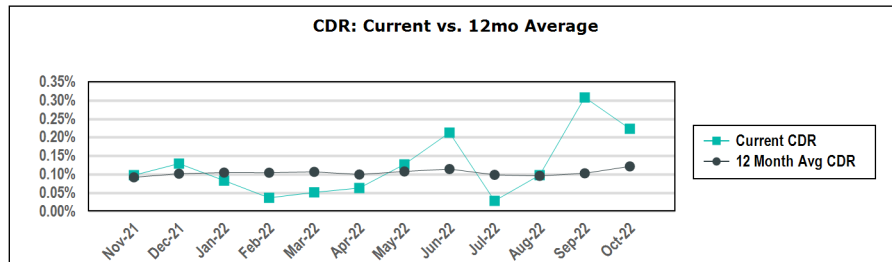
MDR

Current Month 0.019 %
 3 Month Average 0.018 %
 12 Month Average 0.010 %



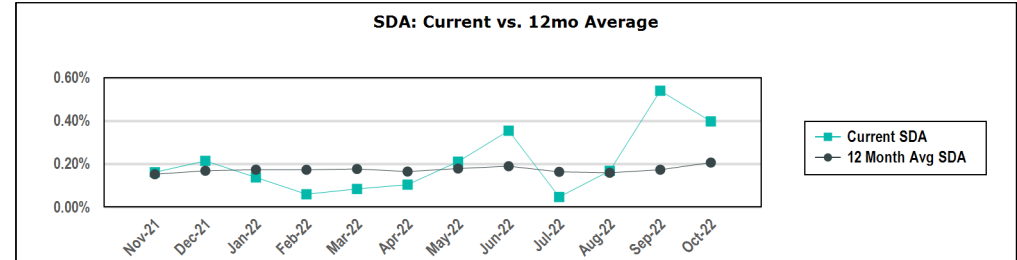
CDR

Current Month 0.224 %
 3 Month Average 0.210 %
 12 Month Average 0.122 %



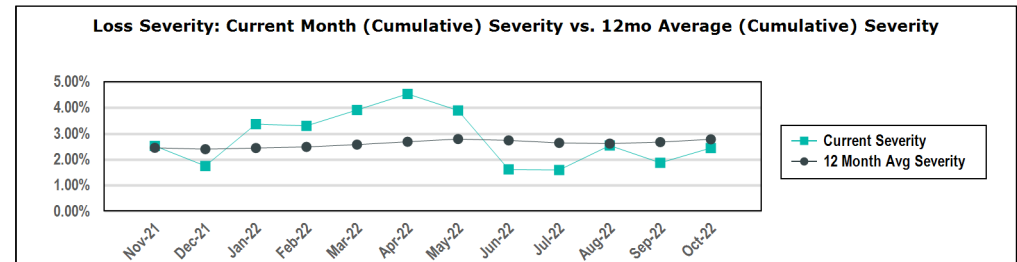
SDA

Current Month 0.399 %
 3 Month Average 0.370 %
 12 Month Average 0.208 %



Loss Severity

Current Month (Cumulative) 2.452 %
 3 Month Average (Cumulative) 2.294 %
 12 Month Average (Cumulative) 2.788 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Oct-2022
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Prepayment Rates

Summary

SMM

Current Month	1.175 %
3 Month Average	1.284 %
12 Month Average	2.401 %

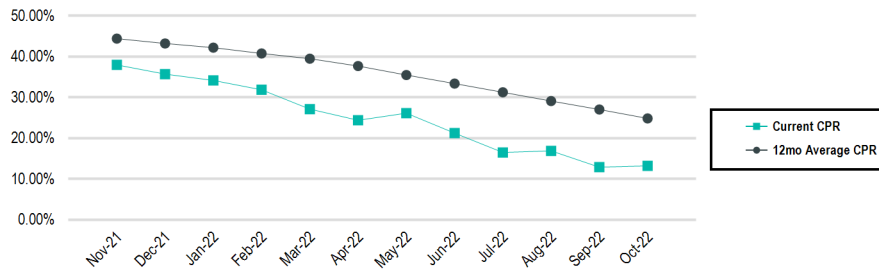
CPR

Current Month	13.226 %
3 Month Average	14.350 %
12 Month Average	24.858 %

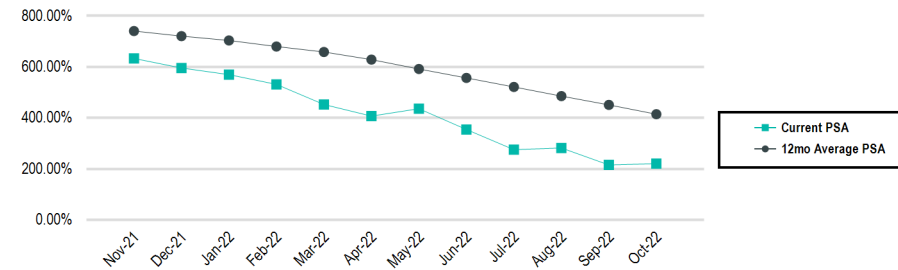
PSA

Current Month	220.426 %
3 Month Average	239.170 %
12 Month Average	414.306 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	1.103 %
3 Month Average	1.195 %
12 Month Average	2.239 %

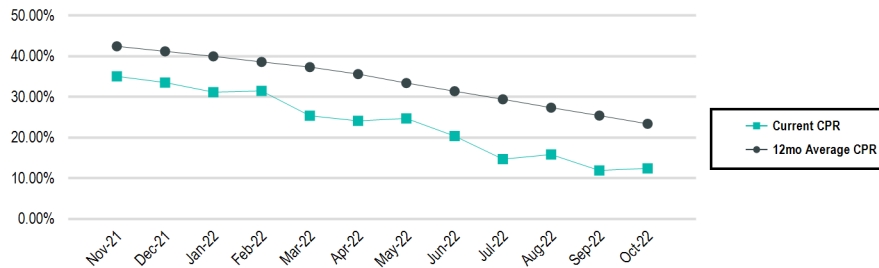
CPR

Current Month	12.464 %
3 Month Average	13.420 %
12 Month Average	23.415 %

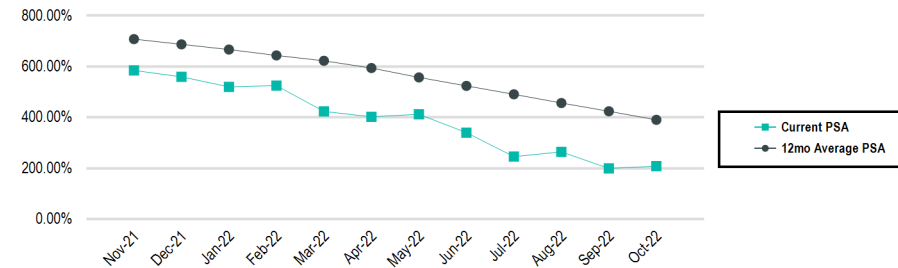
PSA

Current Month	207.733 %
3 Month Average	223.666 %
12 Month Average	390.243 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Oct-2022
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Prepayment Rates

Group 2

SMM

Current Month	1.310 %
3 Month Average	1.451 %
12 Month Average	2.696 %

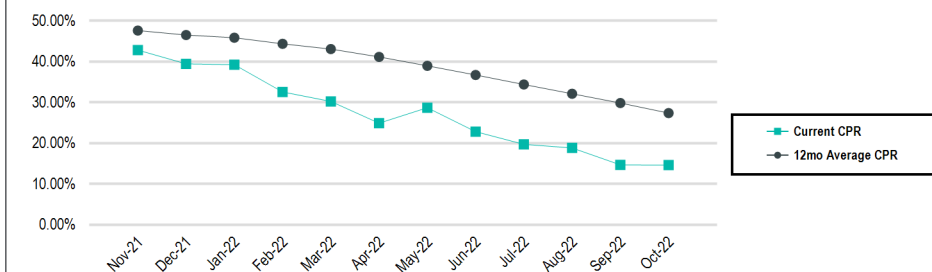
CPR

Current Month	14.636 %
3 Month Average	16.063 %
12 Month Average	27.401 %

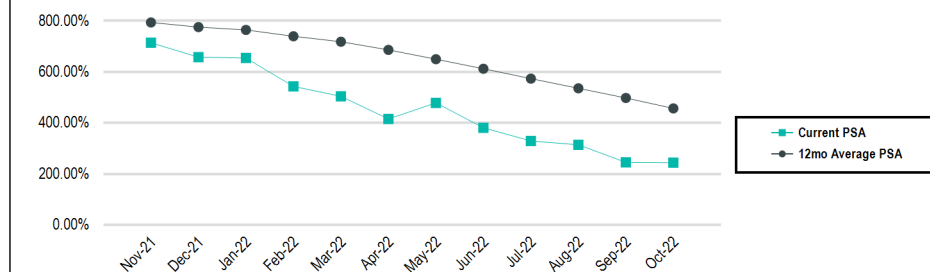
PSA

Current Month	243.939 %
3 Month Average	267.721 %
12 Month Average	456.679 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2022
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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2022
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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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