

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-May-2023
 05-May-2023 1:26:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/28/2023	0.00000 %	3,774,416,332.59	0.00	31,711,960.61	0.00	3,742,704,371.98	31,711,960.61	0.00
1M-1	30711XUS1	05/24/2023	5.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	05/24/2023	7.42043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	05/24/2023	7.42043 %	18,705,080.83	115,666.45	1,198,684.06	0.00	17,506,396.77	1,314,350.51	0.00
1M-BH		04/28/2023	0.00000 %	33,336,052.38	0.00	2,136,285.59	0.00	31,199,766.78	2,136,285.59	0.00
1M-2C	30711XUV4	05/24/2023	7.42043 %	51,159,561.03	316,354.95	0.00	0.00	51,159,561.03	316,354.95	0.00
1M-CH		04/28/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	05/24/2023	7.42043 %	69,864,641.86	432,021.40	1,198,684.06	0.00	68,665,957.80	1,630,705.46	0.00
1M-2H		04/28/2023	0.00000 %	124,511,891.35	0.00	2,136,285.59	0.00	122,375,605.75	2,136,285.59	0.00
1B-1	30711XUW2	05/24/2023	9.02043 %	97,984,000.00	736,548.18	0.00	0.00	97,984,000.00	736,548.18	0.00
1B-1H		04/28/2023	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		04/28/2023	0.00000 %	101,421,593.95	0.00	0.00	146,903.37	101,274,690.58	0.00	1,866,903.42
1A-I1	30711XUY8	05/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	05/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	05/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	05/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	05/24/2023	1.80000 %	0.00	28,057.62	0.00	0.00	0.00	28,057.62	0.00
1B-I2	30711XVJ0	05/24/2023	1.40000 %	0.00	21,822.59	0.00	0.00	0.00	21,822.59	0.00
1B-I3	30711XVL5	05/24/2023	1.00000 %	0.00	15,587.57	0.00	0.00	0.00	15,587.57	0.00
1B-I4	30711XVN1	05/24/2023	0.60000 %	0.00	9,352.54	0.00	0.00	0.00	9,352.54	0.00
1C-I1	30711XVQ4	05/24/2023	1.80000 %	0.00	76,739.34	0.00	0.00	0.00	76,739.34	0.00
1C-I2	30711XVS0	05/24/2023	1.40000 %	0.00	59,686.15	0.00	0.00	0.00	59,686.15	0.00
1C-I3	30711XVU5	05/24/2023	1.00000 %	0.00	42,632.97	0.00	0.00	0.00	42,632.97	0.00
1C-I4	30711XVW1	05/24/2023	0.60000 %	0.00	25,579.78	0.00	0.00	0.00	25,579.78	0.00
1E-A1	30711XUZ5	05/24/2023	5.62043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	05/24/2023	6.02043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	05/24/2023	6.42043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	05/24/2023	6.82043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	05/24/2023	5.62043 %	18,705,080.83	87,608.83	1,198,684.06	0.00	17,506,396.77	1,286,292.89	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	05/24/2023	6.02043 %	18,705,080.83	93,843.86	1,198,684.06	0.00	17,506,396.77	1,292,527.92	0.00
1E-B3	30711XVM3	05/24/2023	6.42043 %	18,705,080.83	100,078.89	1,198,684.06	0.00	17,506,396.77	1,298,762.95	0.00
1E-B4	30711XVP6	05/24/2023	6.82043 %	18,705,080.83	106,313.91	1,198,684.06	0.00	17,506,396.77	1,304,997.97	0.00
1E-C1	30711XVR2	05/24/2023	5.62043 %	51,159,561.03	239,615.61	0.00	0.00	51,159,561.03	239,615.61	0.00
1E-C2	30711XVT8	05/24/2023	6.02043 %	51,159,561.03	256,668.80	0.00	0.00	51,159,561.03	256,668.80	0.00
1E-C3	30711XVV3	05/24/2023	6.42043 %	51,159,561.03	273,721.98	0.00	0.00	51,159,561.03	273,721.98	0.00
1E-C4	30711XVX9	05/24/2023	6.82043 %	51,159,561.03	290,775.17	0.00	0.00	51,159,561.03	290,775.17	0.00
1E-D1	30711XVY7	05/24/2023	5.62043 %	18,705,080.83	87,608.83	1,198,684.06	0.00	17,506,396.77	1,286,292.89	0.00
1E-D2	30711XVZ4	05/24/2023	6.02043 %	18,705,080.83	93,843.86	1,198,684.06	0.00	17,506,396.77	1,292,527.92	0.00
1E-D3	30711XWA8	05/24/2023	6.42043 %	18,705,080.83	100,078.89	1,198,684.06	0.00	17,506,396.77	1,298,762.95	0.00
1E-D4	30711XWB6	05/24/2023	6.82043 %	18,705,080.83	106,313.91	1,198,684.06	0.00	17,506,396.77	1,304,997.97	0.00
1E-D5	30711XWC4	05/24/2023	7.42043 %	18,705,080.83	115,666.45	1,198,684.06	0.00	17,506,396.77	1,314,350.51	0.00
1E-F1	30711XWD2	05/24/2023	5.62043 %	69,864,641.86	327,224.44	1,198,684.06	0.00	68,665,957.80	1,525,908.50	0.00
1E-F2	30711XWE0	05/24/2023	6.02043 %	69,864,641.86	350,512.65	1,198,684.06	0.00	68,665,957.80	1,549,196.71	0.00
1E-F3	30711XWF7	05/24/2023	6.42043 %	69,864,641.86	373,800.87	1,198,684.06	0.00	68,665,957.80	1,572,484.93	0.00
1E-F4	30711XWG5	05/24/2023	6.82043 %	69,864,641.86	397,089.08	1,198,684.06	0.00	68,665,957.80	1,595,773.14	0.00
1E-F5	30711XWH3	05/24/2023	7.42043 %	69,864,641.86	432,021.40	1,198,684.06	0.00	68,665,957.80	1,630,705.46	0.00
1X-1	30711XWJ9	05/24/2023	1.80000 %	0.00	28,057.62	0.00	0.00	0.00	28,057.62	0.00
1X-2	30711XWK6	05/24/2023	1.40000 %	0.00	21,822.59	0.00	0.00	0.00	21,822.59	0.00
1X-3	30711XWL4	05/24/2023	1.00000 %	0.00	15,587.57	0.00	0.00	0.00	15,587.57	0.00
1X-4	30711XWM2	05/24/2023	0.60000 %	0.00	9,352.54	0.00	0.00	0.00	9,352.54	0.00
1Y-1	30711XWN0	05/24/2023	1.80000 %	0.00	104,796.96	0.00	0.00	0.00	104,796.96	0.00
1Y-2	30711XWP5	05/24/2023	1.40000 %	0.00	81,508.75	0.00	0.00	0.00	81,508.75	0.00
1Y-3	30711XWQ3	05/24/2023	1.00000 %	0.00	58,220.53	0.00	0.00	0.00	58,220.53	0.00
1Y-4	30711XWR1	05/24/2023	0.60000 %	0.00	34,932.32	0.00	0.00	0.00	34,932.32	0.00
2A-H		04/28/2023	0.00000 %	1,936,093,718.61	0.00	19,680,487.92	0.00	1,916,413,230.68	19,680,487.92	0.00
2M-1	30711XWS9	05/24/2023	5.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	05/24/2023	7.52043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	05/24/2023	7.52043 %	1,539,721.40	9,649.47	115,308.10	0.00	1,424,413.30	124,957.57	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		04/28/2023	0.00000 %	34,994,514.63	0.00	2,620,702.00	0.00	32,373,812.63	2,620,702.00	0.00
2M-2C	30711XWV2	05/24/2023	7.52043 %	4,495,410.33	28,172.85	0.00	0.00	4,495,410.33	28,172.85	0.00
2M-CH		04/28/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	05/24/2023	7.52043 %	6,035,131.73	37,822.32	115,308.10	0.00	5,919,823.63	153,130.42	0.00
2M-2H		04/28/2023	0.00000 %	137,165,402.30	0.00	2,620,702.00	0.00	134,544,700.30	2,620,702.00	0.00
2B-1	30711XWW0	05/24/2023	9.47043 %	63,333,000.00	499,825.62	0.00	0.00	63,333,000.00	499,825.62	0.00
2B-1H		04/28/2023	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		04/28/2023	0.00000 %	65,076,462.46	0.00	0.00	(5,439.17)	65,081,901.63	0.00	1,584,535.37
2A-I1	30711XWY6	05/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	05/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	05/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	05/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	05/24/2023	1.80000 %	0.00	2,309.58	0.00	0.00	0.00	2,309.58	0.00
2B-I2	30711XXH2	05/24/2023	1.40000 %	0.00	1,796.34	0.00	0.00	0.00	1,796.34	0.00
2B-I3	30711XXK5	05/24/2023	1.00000 %	0.00	1,283.10	0.00	0.00	0.00	1,283.10	0.00
2B-I4	30711XXM1	05/24/2023	0.60000 %	0.00	769.86	0.00	0.00	0.00	769.86	0.00
2C-I1	30711XXP4	05/24/2023	1.80000 %	0.00	6,743.12	0.00	0.00	0.00	6,743.12	0.00
2C-I2	30711XXR0	05/24/2023	1.40000 %	0.00	5,244.65	0.00	0.00	0.00	5,244.65	0.00
2C-I3	30711XXT6	05/24/2023	1.00000 %	0.00	3,746.18	0.00	0.00	0.00	3,746.18	0.00
2C-I4	30711XXV1	05/24/2023	0.60000 %	0.00	2,247.71	0.00	0.00	0.00	2,247.71	0.00
2E-A1	30711XWZ3	05/24/2023	5.72043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	05/24/2023	6.12043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	05/24/2023	6.52043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	05/24/2023	6.92043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	05/24/2023	5.72043 %	1,539,721.40	7,339.89	115,308.10	0.00	1,424,413.30	122,647.99	0.00
2E-B2	30711XXJ8	05/24/2023	6.12043 %	1,539,721.40	7,853.13	115,308.10	0.00	1,424,413.30	123,161.23	0.00
2E-B3	30711XXL3	05/24/2023	6.52043 %	1,539,721.40	8,366.37	115,308.10	0.00	1,424,413.30	123,674.47	0.00
2E-B4	30711XXN9	05/24/2023	6.92043 %	1,539,721.40	8,879.61	115,308.10	0.00	1,424,413.30	124,187.71	0.00
2E-C1	30711XXQ2	05/24/2023	5.72043 %	4,495,410.33	21,429.73	0.00	0.00	4,495,410.33	21,429.73	0.00
2E-C2	30711XXS8	05/24/2023	6.12043 %	4,495,410.33	22,928.20	0.00	0.00	4,495,410.33	22,928.20	0.00
2E-C3	30711XXU3	05/24/2023	6.52043 %	4,495,410.33	24,426.67	0.00	0.00	4,495,410.33	24,426.67	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:07 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	05/24/2023	6.92043 %	4,495,410.33	25,925.14	0.00	0.00	4,495,410.33	25,925.14	0.00
2E-D1	30711XX7	05/24/2023	5.72043 %	1,539,721.40	7,339.89	115,308.10	0.00	1,424,413.30	122,647.99	0.00
2E-D2	30711XXY5	05/24/2023	6.12043 %	1,539,721.40	7,853.13	115,308.10	0.00	1,424,413.30	123,161.23	0.00
2E-D3	30711XXZ2	05/24/2023	6.52043 %	1,539,721.40	8,366.37	115,308.10	0.00	1,424,413.30	123,674.47	0.00
2E-D4	30711XYA6	05/24/2023	6.92043 %	1,539,721.40	8,879.61	115,308.10	0.00	1,424,413.30	124,187.71	0.00
2E-D5	30711XYB4	05/24/2023	7.52043 %	1,539,721.40	9,649.47	115,308.10	0.00	1,424,413.30	124,957.57	0.00
2E-F1	30711XYC2	05/24/2023	5.72043 %	6,035,131.73	28,769.62	115,308.10	0.00	5,919,823.63	144,077.72	0.00
2E-F2	30711XYD0	05/24/2023	6.12043 %	6,035,131.73	30,781.33	115,308.10	0.00	5,919,823.63	146,089.43	0.00
2E-F3	30711XYE8	05/24/2023	6.52043 %	6,035,131.73	32,793.05	115,308.10	0.00	5,919,823.63	148,101.15	0.00
2E-F4	30711XYF5	05/24/2023	6.92043 %	6,035,131.73	34,804.76	115,308.10	0.00	5,919,823.63	150,112.86	0.00
2E-F5	30711XYG3	05/24/2023	7.52043 %	6,035,131.73	37,822.32	115,308.10	0.00	5,919,823.63	153,130.42	0.00
2X-1	30711XYH1	05/24/2023	1.80000 %	0.00	2,309.58	0.00	0.00	0.00	2,309.58	0.00
2X-2	30711XYJ7	05/24/2023	1.40000 %	0.00	1,796.34	0.00	0.00	0.00	1,796.34	0.00
2X-3	30711XYK4	05/24/2023	1.00000 %	0.00	1,283.10	0.00	0.00	0.00	1,283.10	0.00
2X-4	30711XYL2	05/24/2023	0.60000 %	0.00	769.86	0.00	0.00	0.00	769.86	0.00
2Y-1	30711XYM0	05/24/2023	1.80000 %	0.00	9,052.70	0.00	0.00	0.00	9,052.70	0.00
2Y-2	30711XYN8	05/24/2023	1.40000 %	0.00	7,040.99	0.00	0.00	0.00	7,040.99	0.00
2Y-3	30711XYP3	05/24/2023	1.00000 %	0.00	5,029.28	0.00	0.00	0.00	5,029.28	0.00
2Y-4	30711XYQ1	05/24/2023	0.60000 %	0.00	3,017.57	0.00	0.00	0.00	3,017.57	0.00
Totals				7,506,292,245.55	7,031,234.36	81,930,298.27	141,464.20	7,424,220,483.05	88,961,532.63	3,451,438.79

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

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,774,416,332.59	8,296,028.90	23,415,931.71	0.00	0.00	31,711,960.61	3,742,704,371.98	0.18899506	31,711,960.61
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	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.34722515	1,198,684.06
1M-BH	89,854,570.52	33,336,052.38	561,688.02	1,574,597.58	0.00	0.00	2,136,285.59	31,199,766.78	0.34722515	2,136,285.59
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	69,864,641.86	315,166.88	883,517.18	0.00	0.00	1,198,684.06	68,665,957.80	0.45176293	1,198,684.06
1M-2H	270,884,980.00	124,511,891.35	561,688.02	1,574,597.58	0.00	0.00	2,136,285.59	122,375,605.75	0.45176224	2,136,285.59
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	101,421,593.95	0.00	0.00	0.00	146,903.37	146,903.37	101,274,690.58	0.98189961	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	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.34722515	1,198,684.06
1E-B2	50,417,997.48	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.34722515	1,198,684.06
1E-B3	50,417,997.48	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.34722515	1,198,684.06

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-May-2023
05-May-2023 1:26:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.34722515	1,198,684.06
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	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.17361258	1,198,684.06
1E-D2	100,835,994.97	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.17361258	1,198,684.06
1E-D3	100,835,994.97	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.17361258	1,198,684.06
1E-D4	100,835,994.97	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.17361258	1,198,684.06
1E-D5	100,835,994.97	18,705,080.83	315,166.88	883,517.18	0.00	0.00	1,198,684.06	17,506,396.77	0.17361258	1,198,684.06
1E-F1	101,577,558.52	69,864,641.86	315,166.88	883,517.18	0.00	0.00	1,198,684.06	68,665,957.80	0.67599536	1,198,684.06
1E-F2	101,577,558.52	69,864,641.86	315,166.88	883,517.18	0.00	0.00	1,198,684.06	68,665,957.80	0.67599536	1,198,684.06
1E-F3	101,577,558.52	69,864,641.86	315,166.88	883,517.18	0.00	0.00	1,198,684.06	68,665,957.80	0.67599536	1,198,684.06
1E-F4	101,577,558.52	69,864,641.86	315,166.88	883,517.18	0.00	0.00	1,198,684.06	68,665,957.80	0.67599536	1,198,684.06
1E-F5	101,577,558.52	69,864,641.86	315,166.88	883,517.18	0.00	0.00	1,198,684.06	68,665,957.80	0.67599536	1,198,684.06
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,936,093,718.61	3,961,501.98	15,718,985.94	0.00	0.00	19,680,487.92	1,916,413,230.68	0.15011122	19,680,487.92
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.31685946	115,308.10
2M-BH	102,170,887.67	34,994,514.63	538,861.05	2,081,840.95	0.00	0.00	2,620,702.00	32,373,812.63	0.31685946	2,620,702.00
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	6,035,131.73	23,709.31	91,598.79	0.00	0.00	115,308.10	5,919,823.63	0.43895315	115,308.10

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	137,165,402.30	538,861.05	2,081,840.95	0.00	0.00	2,620,702.00	134,544,700.30	0.43895315	2,620,702.00
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	65,076,462.46	0.00	0.00	0.00	(5,439.17)	(5,439.17)	65,081,901.63	0.97623189	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.31685946	115,308.10
2E-B2	4,495,410.33	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.31685946	115,308.10
2E-B3	4,495,410.33	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.31685946	115,308.10
2E-B4	4,495,410.33	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.31685946	115,308.10
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.15842973	115,308.10
2E-D2	8,990,820.67	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.15842973	115,308.10
2E-D3	8,990,820.67	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.15842973	115,308.10
2E-D4	8,990,820.67	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.15842973	115,308.10
2E-D5	8,990,820.67	1,539,721.40	23,709.31	91,598.79	0.00	0.00	115,308.10	1,424,413.30	0.15842973	115,308.10

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:07 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	6,035,131.73	23,709.31	91,598.79	0.00	0.00	115,308.10	5,919,823.63	0.65842973	115,308.10
2E-F2	8,990,820.67	6,035,131.73	23,709.31	91,598.79	0.00	0.00	115,308.10	5,919,823.63	0.65842973	115,308.10
2E-F3	8,990,820.67	6,035,131.73	23,709.31	91,598.79	0.00	0.00	115,308.10	5,919,823.63	0.65842973	115,308.10
2E-F4	8,990,820.67	6,035,131.73	23,709.31	91,598.79	0.00	0.00	115,308.10	5,919,823.63	0.65842973	115,308.10
2E-F5	8,990,820.67	6,035,131.73	23,709.31	91,598.79	0.00	0.00	115,308.10	5,919,823.63	0.65842973	115,308.10
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	7,506,292,245.55	19,880,648.06	62,049,650.23	0.00	141,464.20	82,071,762.47	7,424,220,483.05	0.20357961	81,930,298.27

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:07 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	190.59641804	0.41892395	1.18243254	0.00000000	0.00000000	1.60135649	188.99506155	0.18899506	1.60135649
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	371.00007467	6.25107890	17.52384514	0.00000000	0.00000000	23.77492403	347.22515064	0.34722515	23.77492403
1M-BH	89,854,570.52	371.00007476	6.25107901	17.52384515	0.00000000	0.00000000	23.77492405	347.22515059	0.34722515	23.77492405
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	459.64924040	2.07352694	5.81278297	0.00000000	0.00000000	7.88630991	451.76293049	0.45176293	7.88630991
1M-2H	270,884,980.00	459.64856136	2.07352958	5.81279028	0.00000000	0.00000000	7.88631983	451.76224149	0.45176224	7.88631983
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	983.32389501	0.00000000	0.00000000	0.00000000	1.42428834	1.42428834	981.89960667	0.98189961	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	371.00007467	6.25107890	17.52384514	0.00000000	0.00000000	23.77492403	347.22515064	0.34722515	23.77492403
1E-B2	50,417,997.48	371.00007467	6.25107890	17.52384514	0.00000000	0.00000000	23.77492403	347.22515064	0.34722515	23.77492403
1E-B3	50,417,997.48	371.00007467	6.25107890	17.52384514	0.00000000	0.00000000	23.77492403	347.22515064	0.34722515	23.77492403

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-May-2023
05-May-2023 1:26:07 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	371.00007467	6.25107890	17.52384514	0.00000000	0.00000000	23.77492403	347.22515064	0.34722515	23.77492403
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	185.50003732	3.12553945	8.76192257	0.00000000	0.00000000	11.88746202	173.61257530	0.17361258	11.88746202
1E-D2	100,835,994.97	185.50003732	3.12553945	8.76192257	0.00000000	0.00000000	11.88746202	173.61257530	0.17361258	11.88746202
1E-D3	100,835,994.97	185.50003732	3.12553945	8.76192257	0.00000000	0.00000000	11.88746202	173.61257530	0.17361258	11.88746202
1E-D4	100,835,994.97	185.50003732	3.12553945	8.76192257	0.00000000	0.00000000	11.88746202	173.61257530	0.17361258	11.88746202
1E-D5	100,835,994.97	185.50003732	3.12553945	8.76192257	0.00000000	0.00000000	11.88746202	173.61257530	0.17361258	11.88746202
1E-F1	101,577,558.52	687.79603367	3.10272155	8.69795645	0.00000000	0.00000000	11.80067800	675.99535567	0.67599536	11.80067800
1E-F2	101,577,558.52	687.79603367	3.10272155	8.69795645	0.00000000	0.00000000	11.80067800	675.99535567	0.67599536	11.80067800
1E-F3	101,577,558.52	687.79603367	3.10272155	8.69795645	0.00000000	0.00000000	11.80067800	675.99535567	0.67599536	11.80067800
1E-F4	101,577,558.52	687.79603367	3.10272155	8.69795645	0.00000000	0.00000000	11.80067800	675.99535567	0.67599536	11.80067800
1E-F5	101,577,558.52	687.79603367	3.10272155	8.69795645	0.00000000	0.00000000	11.80067800	675.99535567	0.67599536	11.80067800
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	151.65277295	0.31030149	1.23125641	0.00000000	0.00000000	1.54155790	150.11121505	0.15011122	1.54155790
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	342.50964583	5.27411477	20.37606876	0.00000000	0.00000000	25.65018353	316.85946230	0.31685946	25.65018353
2M-BH	102,170,887.67	342.50964661	5.27411538	20.37606795	0.00000000	0.00000000	25.65018333	316.85946328	0.31685946	25.65018333
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	447.50321495	1.75803825	6.79202292	0.00000000	0.00000000	8.55006117	438.95315378	0.43895315	8.55006117

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-May-2023
05-May-2023 1:26:08 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	447.50321555	1.75803846	6.79202265	0.00000000	0.00000000	8.55006111	438.95315444	0.43895315	8.55006111
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	976.15029974	0.00000000	0.00000000	0.00000000	(0.08158783)	(0.08158783)	976.23188757	0.97623189	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	342.50964583	5.27411477	20.37606876	0.00000000	0.00000000	25.65018353	316.85946230	0.31685946	25.65018353
2E-B2	4,495,410.33	342.50964583	5.27411477	20.37606876	0.00000000	0.00000000	25.65018353	316.85946230	0.31685946	25.65018353
2E-B3	4,495,410.33	342.50964583	5.27411477	20.37606876	0.00000000	0.00000000	25.65018353	316.85946230	0.31685946	25.65018353
2E-B4	4,495,410.33	342.50964583	5.27411477	20.37606876	0.00000000	0.00000000	25.65018353	316.85946230	0.31685946	25.65018353
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	171.25482273	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	158.42973098	0.15842973	12.82509175
2E-D2	8,990,820.67	171.25482273	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	158.42973098	0.15842973	12.82509175
2E-D3	8,990,820.67	171.25482273	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	158.42973098	0.15842973	12.82509175
2E-D4	8,990,820.67	171.25482273	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	158.42973098	0.15842973	12.82509175
2E-D5	8,990,820.67	171.25482273	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	158.42973098	0.15842973	12.82509175

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-May-2023
05-May-2023 1:26:08 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	671.25482217	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	658.42973042	0.65842973	12.82509175
2E-F2	8,990,820.67	671.25482217	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	658.42973042	0.65842973	12.82509175
2E-F3	8,990,820.67	671.25482217	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	658.42973042	0.65842973	12.82509175
2E-F4	8,990,820.67	671.25482217	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	658.42973042	0.65842973	12.82509175
2E-F5	8,990,820.67	671.25482217	2.63705738	10.18803437	0.00000000	0.00000000	12.82509175	658.42973042	0.65842973	12.82509175
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:08 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,774,416,332.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,742,704,371.98
1M-1	N/A	N/A	5.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.42043 %	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	04/25/23 - 05/24/23	30	7.42043 %	18,705,080.83	115,666.45	0.00	0.00	0.00	0.00	115,666.45	0.00	17,506,396.77
1M-BH	N/A	N/A	0.00000 %	33,336,052.38	0.00	0.00	0.00	0.00	0.00	0.00	0.00	31,199,766.78
1M-2C	04/25/23 - 05/24/23	30	7.42043 %	51,159,561.03	316,354.95	0.00	0.00	0.00	0.00	316,354.95	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	04/25/23 - 05/24/23	30	7.42043 %	69,864,641.86	432,021.40	0.00	0.00	0.00	0.00	432,021.40	0.00	68,665,957.80
1M-2H	N/A	N/A	0.00000 %	124,511,891.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	122,375,605.75
1B-1	04/25/23 - 05/24/23	30	9.02043 %	97,984,000.00	736,548.18	0.00	0.00	0.00	0.00	736,548.18	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	101,421,593.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,274,690.58
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	04/25/23 - 05/24/23	30	1.80000 %	18,705,080.83	28,057.62	0.00	0.00	0.00	0.00	28,057.62	0.00	17,506,396.77
1B-I2	04/25/23 - 05/24/23	30	1.40000 %	18,705,080.83	21,822.59	0.00	0.00	0.00	0.00	21,822.59	0.00	17,506,396.77
1B-I3	04/25/23 - 05/24/23	30	1.00000 %	18,705,080.83	15,587.57	0.00	0.00	0.00	0.00	15,587.57	0.00	17,506,396.77
1B-I4	04/25/23 - 05/24/23	30	0.60000 %	18,705,080.83	9,352.54	0.00	0.00	0.00	0.00	9,352.54	0.00	17,506,396.77
1C-I1	04/25/23 - 05/24/23	30	1.80000 %	51,159,561.03	76,739.34	0.00	0.00	0.00	0.00	76,739.34	0.00	51,159,561.03
1C-I2	04/25/23 - 05/24/23	30	1.40000 %	51,159,561.03	59,686.15	0.00	0.00	0.00	0.00	59,686.15	0.00	51,159,561.03
1C-I3	04/25/23 - 05/24/23	30	1.00000 %	51,159,561.03	42,632.97	0.00	0.00	0.00	0.00	42,632.97	0.00	51,159,561.03
1C-I4	04/25/23 - 05/24/23	30	0.60000 %	51,159,561.03	25,579.78	0.00	0.00	0.00	0.00	25,579.78	0.00	51,159,561.03
1E-A1	N/A	N/A	5.62043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.02043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.42043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.82043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/23 - 05/24/23	30	5.62043 %	18,705,080.83	87,608.83	0.00	0.00	0.00	0.00	87,608.83	0.00	17,506,396.77
1E-B2	04/25/23 - 05/24/23	30	6.02043 %	18,705,080.83	93,843.86	0.00	0.00	0.00	0.00	93,843.86	0.00	17,506,396.77

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-May-2023
 05-May-2023 1:26:08 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	04/25/23 - 05/24/23	30	6.42043 %	18,705,080.83	100,078.89	0.00	0.00	0.00	0.00	100,078.89	0.00	17,506,396.77
1E-B4	04/25/23 - 05/24/23	30	6.82043 %	18,705,080.83	106,313.91	0.00	0.00	0.00	0.00	106,313.91	0.00	17,506,396.77
1E-C1	04/25/23 - 05/24/23	30	5.62043 %	51,159,561.03	239,615.61	0.00	0.00	0.00	0.00	239,615.61	0.00	51,159,561.03
1E-C2	04/25/23 - 05/24/23	30	6.02043 %	51,159,561.03	256,668.80	0.00	0.00	0.00	0.00	256,668.80	0.00	51,159,561.03
1E-C3	04/25/23 - 05/24/23	30	6.42043 %	51,159,561.03	273,721.98	0.00	0.00	0.00	0.00	273,721.98	0.00	51,159,561.03
1E-C4	04/25/23 - 05/24/23	30	6.82043 %	51,159,561.03	290,775.17	0.00	0.00	0.00	0.00	290,775.17	0.00	51,159,561.03
1E-D1	04/25/23 - 05/24/23	30	5.62043 %	18,705,080.83	87,608.83	0.00	0.00	0.00	0.00	87,608.83	0.00	17,506,396.77
1E-D2	04/25/23 - 05/24/23	30	6.02043 %	18,705,080.83	93,843.86	0.00	0.00	0.00	0.00	93,843.86	0.00	17,506,396.77
1E-D3	04/25/23 - 05/24/23	30	6.42043 %	18,705,080.83	100,078.89	0.00	0.00	0.00	0.00	100,078.89	0.00	17,506,396.77
1E-D4	04/25/23 - 05/24/23	30	6.82043 %	18,705,080.83	106,313.91	0.00	0.00	0.00	0.00	106,313.91	0.00	17,506,396.77
1E-D5	04/25/23 - 05/24/23	30	7.42043 %	18,705,080.83	115,666.45	0.00	0.00	0.00	0.00	115,666.45	0.00	17,506,396.77
1E-F1	04/25/23 - 05/24/23	30	5.62043 %	69,864,641.86	327,224.44	0.00	0.00	0.00	0.00	327,224.44	0.00	68,665,957.80
1E-F2	04/25/23 - 05/24/23	30	6.02043 %	69,864,641.86	350,512.65	0.00	0.00	0.00	0.00	350,512.65	0.00	68,665,957.80
1E-F3	04/25/23 - 05/24/23	30	6.42043 %	69,864,641.86	373,800.87	0.00	0.00	0.00	0.00	373,800.87	0.00	68,665,957.80
1E-F4	04/25/23 - 05/24/23	30	6.82043 %	69,864,641.86	397,089.08	0.00	0.00	0.00	0.00	397,089.08	0.00	68,665,957.80
1E-F5	04/25/23 - 05/24/23	30	7.42043 %	69,864,641.86	432,021.40	0.00	0.00	0.00	0.00	432,021.40	0.00	68,665,957.80
1X-1	04/25/23 - 05/24/23	30	1.80000 %	18,705,080.83	28,057.62	0.00	0.00	0.00	0.00	28,057.62	0.00	17,506,396.77
1X-2	04/25/23 - 05/24/23	30	1.40000 %	18,705,080.83	21,822.59	0.00	0.00	0.00	0.00	21,822.59	0.00	17,506,396.77
1X-3	04/25/23 - 05/24/23	30	1.00000 %	18,705,080.83	15,587.57	0.00	0.00	0.00	0.00	15,587.57	0.00	17,506,396.77
1X-4	04/25/23 - 05/24/23	30	0.60000 %	18,705,080.83	9,352.54	0.00	0.00	0.00	0.00	9,352.54	0.00	17,506,396.77
1Y-1	04/25/23 - 05/24/23	30	1.80000 %	69,864,641.87	104,796.96	0.00	0.00	0.00	0.00	104,796.96	0.00	68,665,957.81
1Y-2	04/25/23 - 05/24/23	30	1.40000 %	69,864,641.87	81,508.75	0.00	0.00	0.00	0.00	81,508.75	0.00	68,665,957.81
1Y-3	04/25/23 - 05/24/23	30	1.00000 %	69,864,641.87	58,220.53	0.00	0.00	0.00	0.00	58,220.53	0.00	68,665,957.81
1Y-4	04/25/23 - 05/24/23	30	0.60000 %	69,864,641.87	34,932.32	0.00	0.00	0.00	0.00	34,932.32	0.00	68,665,957.81
2A-H	N/A	N/A	0.00000 %	1,936,093,718.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,916,413,230.68
2M-1	N/A	N/A	5.67043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.52043 %	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	04/25/23 - 05/24/23	30	7.52043 %	1,539,721.40	9,649.47	0.00	0.00	0.00	0.00	9,649.47	0.00	1,424,413.30
2M-BH	N/A	N/A	0.00000 %	34,994,514.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,373,812.63
2M-2C	04/25/23 - 05/24/23	30	7.52043 %	4,495,410.33	28,172.85	0.00	0.00	0.00	0.00	28,172.85	0.00	4,495,410.33

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:08 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	04/25/23 - 05/24/23	30	7.52043 %	6,035,131.73	37,822.32	0.00	0.00	0.00	0.00	37,822.32	0.00	5,919,823.63
2M-2H	N/A	N/A	0.00000 %	137,165,402.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	134,544,700.30
2B-1	04/25/23 - 05/24/23	30	9.47043 %	63,333,000.00	499,825.62	0.00	0.00	0.00	0.00	499,825.62	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	65,076,462.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,081,901.63
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	04/25/23 - 05/24/23	30	1.80000 %	1,539,721.40	2,309.58	0.00	0.00	0.00	0.00	2,309.58	0.00	1,424,413.30
2B-I2	04/25/23 - 05/24/23	30	1.40000 %	1,539,721.40	1,796.34	0.00	0.00	0.00	0.00	1,796.34	0.00	1,424,413.30
2B-I3	04/25/23 - 05/24/23	30	1.00000 %	1,539,721.40	1,283.10	0.00	0.00	0.00	0.00	1,283.10	0.00	1,424,413.30
2B-I4	04/25/23 - 05/24/23	30	0.60000 %	1,539,721.40	769.86	0.00	0.00	0.00	0.00	769.86	0.00	1,424,413.30
2C-I1	04/25/23 - 05/24/23	30	1.80000 %	4,495,410.33	6,743.12	0.00	0.00	0.00	0.00	6,743.12	0.00	4,495,410.33
2C-I2	04/25/23 - 05/24/23	30	1.40000 %	4,495,410.33	5,244.65	0.00	0.00	0.00	0.00	5,244.65	0.00	4,495,410.33
2C-I3	04/25/23 - 05/24/23	30	1.00000 %	4,495,410.33	3,746.18	0.00	0.00	0.00	0.00	3,746.18	0.00	4,495,410.33
2C-I4	04/25/23 - 05/24/23	30	0.60000 %	4,495,410.33	2,247.71	0.00	0.00	0.00	0.00	2,247.71	0.00	4,495,410.33
2E-A1	N/A	N/A	5.72043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.12043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.52043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.92043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/23 - 05/24/23	30	5.72043 %	1,539,721.40	7,339.89	0.00	0.00	0.00	0.00	7,339.89	0.00	1,424,413.30
2E-B2	04/25/23 - 05/24/23	30	6.12043 %	1,539,721.40	7,853.13	0.00	0.00	0.00	0.00	7,853.13	0.00	1,424,413.30
2E-B3	04/25/23 - 05/24/23	30	6.52043 %	1,539,721.40	8,366.37	0.00	0.00	0.00	0.00	8,366.37	0.00	1,424,413.30
2E-B4	04/25/23 - 05/24/23	30	6.92043 %	1,539,721.40	8,879.61	0.00	0.00	0.00	0.00	8,879.61	0.00	1,424,413.30
2E-C1	04/25/23 - 05/24/23	30	5.72043 %	4,495,410.33	21,429.73	0.00	0.00	0.00	0.00	21,429.73	0.00	4,495,410.33
2E-C2	04/25/23 - 05/24/23	30	6.12043 %	4,495,410.33	22,928.20	0.00	0.00	0.00	0.00	22,928.20	0.00	4,495,410.33
2E-C3	04/25/23 - 05/24/23	30	6.52043 %	4,495,410.33	24,426.67	0.00	0.00	0.00	0.00	24,426.67	0.00	4,495,410.33
2E-C4	04/25/23 - 05/24/23	30	6.92043 %	4,495,410.33	25,925.14	0.00	0.00	0.00	0.00	25,925.14	0.00	4,495,410.33
2E-D1	04/25/23 - 05/24/23	30	5.72043 %	1,539,721.40	7,339.89	0.00	0.00	0.00	0.00	7,339.89	0.00	1,424,413.30
2E-D2	04/25/23 - 05/24/23	30	6.12043 %	1,539,721.40	7,853.13	0.00	0.00	0.00	0.00	7,853.13	0.00	1,424,413.30

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:08 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	04/25/23 - 05/24/23	30	6.52043 %	1,539,721.40	8,366.37	0.00	0.00	0.00	0.00	8,366.37	0.00	1,424,413.30
2E-D4	04/25/23 - 05/24/23	30	6.92043 %	1,539,721.40	8,879.61	0.00	0.00	0.00	0.00	8,879.61	0.00	1,424,413.30
2E-D5	04/25/23 - 05/24/23	30	7.52043 %	1,539,721.40	9,649.47	0.00	0.00	0.00	0.00	9,649.47	0.00	1,424,413.30
2E-F1	04/25/23 - 05/24/23	30	5.72043 %	6,035,131.73	28,769.62	0.00	0.00	0.00	0.00	28,769.62	0.00	5,919,823.63
2E-F2	04/25/23 - 05/24/23	30	6.12043 %	6,035,131.73	30,781.33	0.00	0.00	0.00	0.00	30,781.33	0.00	5,919,823.63
2E-F3	04/25/23 - 05/24/23	30	6.52043 %	6,035,131.73	32,793.05	0.00	0.00	0.00	0.00	32,793.05	0.00	5,919,823.63
2E-F4	04/25/23 - 05/24/23	30	6.92043 %	6,035,131.73	34,804.76	0.00	0.00	0.00	0.00	34,804.76	0.00	5,919,823.63
2E-F5	04/25/23 - 05/24/23	30	7.52043 %	6,035,131.73	37,822.32	0.00	0.00	0.00	0.00	37,822.32	0.00	5,919,823.63
2X-1	04/25/23 - 05/24/23	30	1.80000 %	1,539,721.41	2,309.58	0.00	0.00	0.00	0.00	2,309.58	0.00	1,424,413.31
2X-2	04/25/23 - 05/24/23	30	1.40000 %	1,539,721.41	1,796.34	0.00	0.00	0.00	0.00	1,796.34	0.00	1,424,413.31
2X-3	04/25/23 - 05/24/23	30	1.00000 %	1,539,721.41	1,283.10	0.00	0.00	0.00	0.00	1,283.10	0.00	1,424,413.31
2X-4	04/25/23 - 05/24/23	30	0.60000 %	1,539,721.41	769.86	0.00	0.00	0.00	0.00	769.86	0.00	1,424,413.31
2Y-1	04/25/23 - 05/24/23	30	1.80000 %	6,035,131.74	9,052.70	0.00	0.00	0.00	0.00	9,052.70	0.00	5,919,823.64
2Y-2	04/25/23 - 05/24/23	30	1.40000 %	6,035,131.74	7,040.99	0.00	0.00	0.00	0.00	7,040.99	0.00	5,919,823.64
2Y-3	04/25/23 - 05/24/23	30	1.00000 %	6,035,131.74	5,029.28	0.00	0.00	0.00	0.00	5,029.28	0.00	5,919,823.64
2Y-4	04/25/23 - 05/24/23	30	0.60000 %	6,035,131.74	3,017.57	0.00	0.00	0.00	0.00	3,017.57	0.00	5,919,823.64
Totals					7,031,234.36	0.00	0.00	0.00	0.00	7,031,234.36	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:08 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	190.59641804	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	188.99506155
1M-1	186,170,000.00	5.67043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.42043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.42043 %	371.00007467	2.29415002	0.00000000	0.00000000	0.00000000	0.00000000	2.29415002	0.00000000	347.22515064
1M-BH	89,854,570.52	0.00000 %	371.00007476	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	347.22515059
1M-2C	51,159,561.03	7.42043 %	1000.00000000	6.18369164	0.00000000	0.00000000	0.00000000	0.00000000	6.18369164	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.42043 %	459.64924040	2.84232915	0.00000000	0.00000000	0.00000000	0.00000000	2.84232915	0.00000000	451.76293049
1M-2H	270,884,980.00	0.00000 %	459.64856136	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	451.76224149
1B-1	97,984,000.00	9.02043 %	1000.00000000	7.51702502	0.00000000	0.00000000	0.00000000	0.00000000	7.51702502	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 %	983.32389501	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.89960667
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 %	371.00007467	0.55650009	0.00000000	0.00000000	0.00000000	0.00000000	0.55650009	0.00000000	347.22515064
1B-I2	0.00	1.40000 %	371.00007467	0.43283334	0.00000000	0.00000000	0.00000000	0.00000000	0.43283334	0.00000000	347.22515064
1B-I3	0.00	1.00000 %	371.00007467	0.30916678	0.00000000	0.00000000	0.00000000	0.00000000	0.30916678	0.00000000	347.22515064
1B-I4	0.00	0.60000 %	371.00007467	0.18550003	0.00000000	0.00000000	0.00000000	0.00000000	0.18550003	0.00000000	347.22515064
1C-I1	0.00	1.80000 %	1000.00000000	1.49999997	0.00000000	0.00000000	0.00000000	0.00000000	1.49999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666658	0.00000000	0.00000000	0.00000000	0.00000000	1.16666658	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333338	0.00000000	0.00000000	0.00000000	0.00000000	0.83333338	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999999	0.00000000	0.00000000	0.00000000	0.00000000	0.49999999	0.00000000	1000.00000000
1E-A1	50,417,997.48	5.62043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.02043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.42043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:08 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	6.82043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	5.62043 %	371.00007467	1.73764993	0.00000000	0.00000000	0.00000000	0.00000000	1.73764993	0.00000000	347.22515064
1E-B2	50,417,997.48	6.02043 %	371.00007467	1.86131669	0.00000000	0.00000000	0.00000000	0.00000000	1.86131669	0.00000000	347.22515064
1E-B3	50,417,997.48	6.42043 %	371.00007467	1.98498344	0.00000000	0.00000000	0.00000000	0.00000000	1.98498344	0.00000000	347.22515064
1E-B4	50,417,997.48	6.82043 %	371.00007467	2.10864999	0.00000000	0.00000000	0.00000000	0.00000000	2.10864999	0.00000000	347.22515064
1E-C1	51,159,561.03	5.62043 %	1000.00000000	4.68369167	0.00000000	0.00000000	0.00000000	0.00000000	4.68369167	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.02043 %	1000.00000000	5.01702506	0.00000000	0.00000000	0.00000000	0.00000000	5.01702506	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.42043 %	1000.00000000	5.35035826	0.00000000	0.00000000	0.00000000	0.00000000	5.35035826	0.00000000	1000.00000000
1E-C4	51,159,561.03	6.82043 %	1000.00000000	5.68369165	0.00000000	0.00000000	0.00000000	0.00000000	5.68369165	0.00000000	1000.00000000
1E-D1	100,835,994.97	5.62043 %	185.50003732	0.86882497	0.00000000	0.00000000	0.00000000	0.00000000	0.86882497	0.00000000	173.61257530
1E-D2	100,835,994.97	6.02043 %	185.50003732	0.93065834	0.00000000	0.00000000	0.00000000	0.00000000	0.93065834	0.00000000	173.61257530
1E-D3	100,835,994.97	6.42043 %	185.50003732	0.99249172	0.00000000	0.00000000	0.00000000	0.00000000	0.99249172	0.00000000	173.61257530
1E-D4	100,835,994.97	6.82043 %	185.50003732	1.05432500	0.00000000	0.00000000	0.00000000	0.00000000	1.05432500	0.00000000	173.61257530
1E-D5	100,835,994.97	7.42043 %	185.50003732	1.14707501	0.00000000	0.00000000	0.00000000	0.00000000	1.14707501	0.00000000	173.61257530
1E-F1	101,577,558.52	5.62043 %	687.79603367	3.22142454	0.00000000	0.00000000	0.00000000	0.00000000	3.22142454	0.00000000	675.99535567
1E-F2	101,577,558.52	6.02043 %	687.79603367	3.45068985	0.00000000	0.00000000	0.00000000	0.00000000	3.45068985	0.00000000	675.99535567
1E-F3	101,577,558.52	6.42043 %	687.79603367	3.67995525	0.00000000	0.00000000	0.00000000	0.00000000	3.67995525	0.00000000	675.99535567
1E-F4	101,577,558.52	6.82043 %	687.79603367	3.90922056	0.00000000	0.00000000	0.00000000	0.00000000	3.90922056	0.00000000	675.99535567
1E-F5	101,577,558.52	7.42043 %	687.79603367	4.25311857	0.00000000	0.00000000	0.00000000	0.00000000	4.25311857	0.00000000	675.99535567
1X-1	0.00	1.80000 %	185.50003732	0.27825004	0.00000000	0.00000000	0.00000000	0.00000000	0.27825004	0.00000000	173.61257530
1X-2	0.00	1.40000 %	185.50003732	0.21641667	0.00000000	0.00000000	0.00000000	0.00000000	0.21641667	0.00000000	173.61257530
1X-3	0.00	1.00000 %	185.50003732	0.15458339	0.00000000	0.00000000	0.00000000	0.00000000	0.15458339	0.00000000	173.61257530
1X-4	0.00	0.60000 %	185.50003732	0.09275001	0.00000000	0.00000000	0.00000000	0.00000000	0.09275001	0.00000000	173.61257530
1Y-1	0.00	1.80000 %	687.79603377	1.03169402	0.00000000	0.00000000	0.00000000	0.00000000	1.03169402	0.00000000	675.99535577
1Y-2	0.00	1.40000 %	687.79603377	0.80242872	0.00000000	0.00000000	0.00000000	0.00000000	0.80242872	0.00000000	675.99535577
1Y-3	0.00	1.00000 %	687.79603377	0.57316331	0.00000000	0.00000000	0.00000000	0.00000000	0.57316331	0.00000000	675.99535577
1Y-4	0.00	0.60000 %	687.79603377	0.34389801	0.00000000	0.00000000	0.00000000	0.00000000	0.34389801	0.00000000	675.99535577
2A-H	12,766,622,601.00	0.00000 %	151.65277295	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	150.11121505
2M-1	107,666,000.00	5.67043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:08 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.52043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.52043 %	342.50964583	2.14651596	0.00000000	0.00000000	0.00000000	0.00000000	2.14651596	0.00000000	316.85946230
2M-BH	102,170,887.67	0.0000 %	342.50964661	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	316.85946328
2M-2C	4,495,410.33	7.52043 %	1000.00000000	6.26702524	0.00000000	0.00000000	0.00000000	0.00000000	6.26702524	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.52043 %	447.50321495	2.80451373	0.00000000	0.00000000	0.00000000	0.00000000	2.80451373	0.00000000	438.95315378
2M-2H	306,512,663.00	0.0000 %	447.50321555	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	438.95315444
2B-1	63,333,000.00	9.47043 %	1000.00000000	7.89202501	0.00000000	0.00000000	0.00000000	0.00000000	7.89202501	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 %	976.15029974	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	976.23188757
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	342.50964583	0.51376400	0.00000000	0.00000000	0.00000000	0.00000000	0.51376400	0.00000000	316.85946230
2B-I2	0.00	1.40000 %	342.50964583	0.39959422	0.00000000	0.00000000	0.00000000	0.00000000	0.39959422	0.00000000	316.85946230
2B-I3	0.00	1.00000 %	342.50964583	0.28542445	0.00000000	0.00000000	0.00000000	0.00000000	0.28542445	0.00000000	316.85946230
2B-I4	0.00	0.60000 %	342.50964583	0.17125467	0.00000000	0.00000000	0.00000000	0.00000000	0.17125467	0.00000000	316.85946230
2C-I1	0.00	1.80000 %	1000.00000000	1.50000100	0.00000000	0.00000000	0.00000000	0.00000000	1.50000100	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666769	0.00000000	0.00000000	0.00000000	0.00000000	1.16666769	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333438	0.00000000	0.00000000	0.00000000	0.00000000	0.83333438	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000108	0.00000000	0.00000000	0.00000000	0.00000000	0.50000108	0.00000000	1000.00000000
2E-A1	4,495,410.33	5.72043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.12043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.52043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	6.92043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	5.72043 %	342.50964583	1.63275195	0.00000000	0.00000000	0.00000000	0.00000000	1.63275195	0.00000000	316.85946230

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-May-2023
 05-May-2023 1:26:08 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	4,495,410.33	6.12043 %	342.50964583	1.74692173	0.00000000	0.00000000	0.00000000	0.00000000	1.74692173	0.00000000	316.85946230
2E-B3	4,495,410.33	6.52043 %	342.50964583	1.86109151	0.00000000	0.00000000	0.00000000	0.00000000	1.86109151	0.00000000	316.85946230
2E-B4	4,495,410.33	6.92043 %	342.50964583	1.97526129	0.00000000	0.00000000	0.00000000	0.00000000	1.97526129	0.00000000	316.85946230
2E-C1	4,495,410.33	5.72043 %	1000.00000000	4.76702424	0.00000000	0.00000000	0.00000000	0.00000000	4.76702424	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.12043 %	1000.00000000	5.10035755	0.00000000	0.00000000	0.00000000	0.00000000	5.10035755	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.52043 %	1000.00000000	5.43369086	0.00000000	0.00000000	0.00000000	0.00000000	5.43369086	0.00000000	1000.00000000
2E-C4	4,495,410.33	6.92043 %	1000.00000000	5.76702416	0.00000000	0.00000000	0.00000000	0.00000000	5.76702416	0.00000000	1000.00000000
2E-D1	8,990,820.67	5.72043 %	171.25482273	0.81637598	0.00000000	0.00000000	0.00000000	0.00000000	0.81637598	0.00000000	158.42973098
2E-D2	8,990,820.67	6.12043 %	171.25482273	0.87346087	0.00000000	0.00000000	0.00000000	0.00000000	0.87346087	0.00000000	158.42973098
2E-D3	8,990,820.67	6.52043 %	171.25482273	0.93054575	0.00000000	0.00000000	0.00000000	0.00000000	0.93054575	0.00000000	158.42973098
2E-D4	8,990,820.67	6.92043 %	171.25482273	0.98763064	0.00000000	0.00000000	0.00000000	0.00000000	0.98763064	0.00000000	158.42973098
2E-D5	8,990,820.67	7.52043 %	171.25482273	1.07325798	0.00000000	0.00000000	0.00000000	0.00000000	1.07325798	0.00000000	158.42973098
2E-F1	8,990,820.67	5.72043 %	671.25482217	3.19988809	0.00000000	0.00000000	0.00000000	0.00000000	3.19988809	0.00000000	658.42973042
2E-F2	8,990,820.67	6.12043 %	671.25482217	3.42363964	0.00000000	0.00000000	0.00000000	0.00000000	3.42363964	0.00000000	658.42973042
2E-F3	8,990,820.67	6.52043 %	671.25482217	3.64739229	0.00000000	0.00000000	0.00000000	0.00000000	3.64739229	0.00000000	658.42973042
2E-F4	8,990,820.67	6.92043 %	671.25482217	3.87114383	0.00000000	0.00000000	0.00000000	0.00000000	3.87114383	0.00000000	658.42973042
2E-F5	8,990,820.67	7.52043 %	671.25482217	4.20677059	0.00000000	0.00000000	0.00000000	0.00000000	4.20677059	0.00000000	658.42973042
2X-1	0.00	1.80000 %	171.25482384	0.25688200	0.00000000	0.00000000	0.00000000	0.00000000	0.25688200	0.00000000	158.42973209
2X-2	0.00	1.40000 %	171.25482384	0.19979711	0.00000000	0.00000000	0.00000000	0.00000000	0.19979711	0.00000000	158.42973209
2X-3	0.00	1.00000 %	171.25482384	0.14271222	0.00000000	0.00000000	0.00000000	0.00000000	0.14271222	0.00000000	158.42973209
2X-4	0.00	0.60000 %	171.25482384	0.08562733	0.00000000	0.00000000	0.00000000	0.00000000	0.08562733	0.00000000	158.42973209
2Y-1	0.00	1.80000 %	671.25482328	1.00688250	0.00000000	0.00000000	0.00000000	0.00000000	1.00688250	0.00000000	658.42973153
2Y-2	0.00	1.40000 %	671.25482328	0.78313096	0.00000000	0.00000000	0.00000000	0.00000000	0.78313096	0.00000000	658.42973153
2Y-3	0.00	1.00000 %	671.25482328	0.55937941	0.00000000	0.00000000	0.00000000	0.00000000	0.55937941	0.00000000	658.42973153
2Y-4	0.00	0.60000 %	671.25482328	0.33562787	0.00000000	0.00000000	0.00000000	0.00000000	0.33562787	0.00000000	658.42973153

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:08 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,180,840.54
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(141,464.20)
Total Deposits	3,039,376.34
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,020,209.68
Total Withdrawals (Pool Distribution Amount)	3,039,376.34
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:08 PM

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	5.020430%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	35,193,833.63
Total Principal Reduction Cumulative	16,490,156,613.57
Scheduled Principal Current	9,172,883.80
Scheduled Principal Cumulative	1,257,358,032.58
Unscheduled Principal Current	25,874,046.46
Unscheduled Principal Cumulative	15,230,931,676.83
Senior Reduction Amount	31,711,960.61
Subordinate Reduction Amount	3,334,969.65
Calculated Tranche Write-Down Amount	146,903.37
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	70,780.68
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	22,411,058.85
Total Principal Reduction Cumulative	11,144,661,219.42
Scheduled Principal Current	4,524,072.35
Scheduled Principal Cumulative	760,210,888.11
Unscheduled Principal Current	17,892,425.67
Unscheduled Principal Cumulative	10,382,866,294.22
Senior Reduction Amount	19,680,487.92
Subordinate Reduction Amount	2,736,010.10
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	5,439.17
Modification Loss Amount	72,564.22
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
05-May-2023 1:26:08 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	24184
Period Reference Pool Removal Loan Count	149
Period Ending Loan Count	24035
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,138,162,220.08
Period PIF Loan Count Current	147
PIF Loan Count Cumulative	64272
Period PIF Loan UPB Current	22,477,279.64
PIF Loan UPB Cumulative	14,758,841,504.54
Period Partial Prepayment Amount	3,323,045.54
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	306,317.91
Credit Event Amount Cumulative	11,225,323.07
Total Active Modified Loan Count	449
Total Active Modified Loan UPB	117,231,985.16
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	13090
Period Reference Pool Removal Loan Count	103
Period Ending Loan Count	12987
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,188,626,092.26
Period PIF Loan Count Current	102
PIF Loan Count Cumulative	43114
Period PIF Loan UPB Current	16,055,189.48
PIF Loan UPB Cumulative	10,190,887,379.51
Period Partial Prepayment Amount	1,477,153.77
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:08 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	408,642.14
Credit Event Amount Cumulative	21,094,613.18
Total Active Modified Loan Count	429
Total Active Modified Loan UPB	106,427,644.80
Structural Reporting	
Group 1	
Senior Percentage	90.440794%
Subordinate Percentage	9.559206%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.564956%
Subordinate Percentage	12.435044%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-May-2023
05-May-2023 1:26:08 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.560000 %	9.560000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.560000 %
1M-2B	0.00	0.00	1.690000 %	8.310000 %	8.380000 %
1M-2C	0.00	0.00	1.000000 %	4.900000 %	4.940000 %
1M-2	0.00	0.00	1.000000 %	4.900000 %	4.940000 %
1M-2H	0.00	0.00	1.000000 %	4.900000 %	4.940000 %
1B-1	0.00	0.00	0.500000 %	2.430000 %	2.450000 %
1B-1H	0.00	0.00	0.500000 %	2.430000 %	2.450000 %
1B-2H	146,903.37	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.440000 %	12.440000 %
2M-1	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-1H	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-2A	0.00	0.00	2.600000 %	12.440000 %	12.440000 %
2M-2B	0.00	0.00	1.800000 %	10.780000 %	10.890000 %
2M-2C	0.00	0.00	1.000000 %	5.960000 %	6.020000 %
2B-1	0.00	0.00	0.500000 %	2.940000 %	2.970000 %
2B-1H	0.00	0.00	0.500000 %	2.940000 %	2.970000 %
2B-2H	0.00	5,439.17	0.000000 %	0.000000 %	0.000000 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:08 PM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:08 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	447	82,540,517.67	1.207390 %	1.304620 %
60 Days	125	25,654,948.20	0.337637 %	0.405497 %
90 Days	63	12,375,939.50	0.170169 %	0.195612 %
120 Days	47	8,936,527.99	0.126952 %	0.141249 %
150 Days	50	10,039,277.55	0.135055 %	0.158679 %
180+ Days	256	54,972,466.86	0.691481 %	0.868884 %
Totals	988	194,519,677.77	2.668683 %	3.074541 %

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-May-2023
 05-May-2023 1:26:08 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	245	47,079,099.63	1.019347 %	1.137681 %
60 Days	63	13,200,474.03	0.262118 %	0.318994 %
90 Days	34	6,844,968.65	0.141460 %	0.165411 %
120 Days	27	4,892,320.24	0.112336 %	0.118224 %
150 Days	26	4,577,323.94	0.108176 %	0.110612 %
180+ Days	138	29,029,625.92	0.574163 %	0.701510 %
Totals	533	105,623,812.41	2.217599 %	2.552433 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	202	35,461,418.04	1.555402 %	1.620259 %
60 Days	62	12,454,474.17	0.477400 %	0.569054 %
90 Days	29	5,530,970.85	0.223300 %	0.252714 %
120 Days	20	4,044,207.75	0.154000 %	0.184783 %
150 Days	24	5,461,953.61	0.184800 %	0.249561 %
180+ Days	118	25,942,840.94	0.908601 %	1.185348 %
Totals	455	88,895,865.36	3.503504 %	4.061720 %

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-May-2023
 05-May-2023 1:26:08 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	218	60,722,656.25	70,780.68	0.116564
Group 2	257	68,233,126.87	72,564.22	0.106347

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	454,073.15	709.49	0.156250
Group 1	0044806054	151,903.86	221.53	0.145836
Group 1	0044806072	158,326.53	197.91	0.125001
Group 1	0044806448	291,758.13	425.48	0.145833
Group 1	0044806745	189,658.28	118.54	0.062502
Group 1	0044806911	286,829.75	59.76	0.020835
Group 1	0044806948	408,631.33	297.96	0.072917
Group 1	0044806960	170,221.64	88.66	0.052085
Group 1	0044807099	80,802.18	8.42	0.010421
Group 1	0044807295	227,869.60	284.84	0.125001
Group 1	0044807364	203,683.87	254.60	0.124998
Group 1	0044807768	282,194.96	352.74	0.124999
Group 1	0044808210	396,261.77	536.60	0.135416
Group 1	0044808465	366,100.44	76.27	0.020833
Group 1	0044808483	990,065.51	1,134.45	0.114583
Group 1	0044808487	230,004.08	263.55	0.114585
Group 1	0044809006	246,218.25	461.66	0.187500
Group 1	0044809764	152,555.73	79.46	0.052086
Group 1	0044809973	142,549.70	148.49	0.104167
Group 1	0044811411	496,186.58	377.22	0.076024
Group 1	0044812046	415,993.14	260.00	0.062501
Group 1	0044812987	204,318.51	0.24	0.000117
Group 1	0044813124	400,028.67	708.38	0.177082
Group 1	0044813191	559,230.17	873.80	0.156251

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-May-2023
 05-May-2023 1:26:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813223	629,044.46	982.88	0.156250
Group 1	0044813232	116,474.34	39.07	0.033544
Group 1	0044813559	69,089.46	100.76	0.145840
Group 1	0044813561	181,884.72	50.31	0.027660
Group 1	0044814207	236,125.13	245.96	0.104165
Group 1	0044814635	163,026.97	7.58	0.004650
Group 1	0044814850	219,655.77	160.17	0.072919
Group 1	0044815627	180,012.67	150.01	0.083333
Group 1	0044815760	356,525.12	334.24	0.093749
Group 1	0044816052	292,166.74	304.34	0.104167
Group 1	0044816392	235,085.44	318.34	0.135415
Group 1	0044816534	388,274.26	161.78	0.041666
Group 1	0044817798	370,387.22	7.72	0.002084
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	183,391.58	324.76	0.177086
Group 1	0044818277	237,941.48	396.57	0.166667
Group 1	0044818389	395,211.90	288.18	0.072918
Group 1	0044818457	248,260.06	310.33	0.125002
Group 1	0044818923	191,988.32	239.99	0.125002
Group 1	0044818961	413,443.69	387.60	0.093749
Group 1	0044819021	244,771.85	280.47	0.114584
Group 1	0044819057	336,207.54	455.28	0.135416
Group 1	0044819609	333,532.86	451.66	0.135417
Group 1	0044819660	519,574.37	432.98	0.083334
Group 1	0044819897	366,440.68	267.20	0.072918
Group 1	0044820223	71,806.76	157.08	0.218754
Group 1	0044820644	161,558.85	201.95	0.125001
Group 1	0044821330	134,728.80	112.27	0.083330
Group 1	0044821335	130,060.16	216.77	0.166669
Group 1	0044821589	193,869.69	323.12	0.166669
Group 1	0044822713	450,279.37	234.52	0.052083
Group 1	0044822792	463,872.32	773.12	0.166667
Group 1	0044822833	365,034.05	608.39	0.166667
Group 1	0044824330	290,956.79	515.24	0.177085

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-May-2023
 05-May-2023 1:26:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	241,268.32	175.92	0.072915
Group 1	0044824753	313,541.15	228.62	0.072915
Group 1	0044825421	306,795.26	319.58	0.104167
Group 1	0044826299	647,673.22	1,011.99	0.156250
Group 1	0044826309	398,774.44	415.39	0.104167
Group 1	0044826428	277,851.30	202.60	0.072917
Group 1	0044826791	148,569.90	278.57	0.187501
Group 1	0044827108	337,954.45	457.65	0.135418
Group 1	0044827115	276,178.03	330.06	0.119510
Group 1	0044827171	205,220.18	171.02	0.083335
Group 1	0044827297	419,578.71	131.12	0.031250
Group 1	0044827499	655,368.65	887.48	0.135417
Group 1	0044827509	58,860.63	98.10	0.166665
Group 1	0044827806	159,422.99	116.25	0.072919
Group 1	0044827828	272,435.11	253.14	0.092918
Group 1	0044828502	170,680.82	266.69	0.156251
Group 1	0044828810	243,869.04	330.24	0.135417
Group 1	0044828911	317,980.63	496.84	0.156249
Group 1	0044828949	241,474.54	352.15	0.145833
Group 1	0044829078	353,429.14	552.23	0.156249
Group 1	0044829321	137,152.03	142.87	0.104169
Group 1	0044829409	123,496.61	43.07	0.034875
Group 1	0044829512	200,179.32	229.37	0.114582
Group 1	0044829576	62,177.86	97.15	0.156245
Group 1	0044830027	335,385.79	118.71	0.035395
Group 1	0044830603	313,030.00	456.50	0.145833
Group 1	0044830936	323,788.60	236.10	0.072918
Group 1	0044831214	130,578.51	54.41	0.041668
Group 1	0044831220	97,101.72	25.57	0.026333
Group 1	0044831561	301,223.75	376.53	0.125000
Group 1	0044832141	317,472.12	198.42	0.062500
Group 1	0044832707	286,124.26	506.68	0.177084
Group 1	0044832889	156,217.75	244.09	0.156250
Group 1	0044834537	409,285.42	596.87	0.145832

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-May-2023
 05-May-2023 1:26:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044835751	114,817.32	155.48	0.135415
Group 1	0044836102	194,242.44	343.97	0.177083
Group 1	0044836184	65,079.14	122.02	0.187495
Group 1	0044837128	225,533.52	305.41	0.135417
Group 1	0044837217	157,865.55	213.78	0.135419
Group 1	0044837378	215,492.29	379.81	0.176252
Group 1	0044838036	310,864.27	453.34	0.145832
Group 1	0044838535	299,049.44	62.30	0.020833
Group 1	0044838642	352,827.06	551.29	0.156249
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	153,171.72	116.41	0.076000
Group 1	0044839660	238,670.48	472.37	0.197917
Group 1	0044839829	72,668.14	121.78	0.167584
Group 1	0044839996	401,469.98	585.48	0.145834
Group 1	0044840174	410,912.85	684.85	0.166666
Group 1	0044840298	165,341.61	172.23	0.104166
Group 1	0044840478	119,519.80	199.20	0.166667
Group 1	0044841406	268,929.96	308.15	0.114584
Group 1	0044841572	502,996.68	1,100.31	0.218751
Group 1	0044841818	125,377.30	169.78	0.135415
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842579	299,556.35	302.17	0.100873
Group 1	0044842682	452,064.18	565.08	0.125000
Group 1	0044843227	113,988.85	178.11	0.156252
Group 1	0044843375	115,900.76	156.95	0.135418
Group 1	0044844111	408,719.06	638.62	0.156249
Group 1	0044844923	104,062.84	140.92	0.135418
Group 1	0044845082	77,942.66	97.43	0.125002
Group 1	0044845523	117,841.15	208.68	0.177086
Group 1	0044845586	315,891.78	658.11	0.208334
Group 1	0044845615	275,953.24	402.43	0.145833
Group 1	0044845787	393,822.03	819.95	0.208203
Group 1	0044847282	469,904.70	636.33	0.135417
Group 1	0044847386	582,894.68	440.43	0.075559

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-May-2023
 05-May-2023 1:26:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044848246	383,137.75	478.92	0.124999
Group 1	0044848808	197,885.22	371.03	0.187498
Group 1	0044849263	303,158.93	302.84	0.099895
Group 1	0044849348	97,961.30	102.04	0.104164
Group 1	0044849480	401,339.33	418.06	0.104166
Group 1	0044849965	386,203.64	120.69	0.031250
Group 1	0044850019	482,292.76	275.31	0.057084
Group 1	0044850587	248,653.66	77.70	0.031248
Group 1	0044850962	232,359.98	193.63	0.083332
Group 1	0044851303	115,035.18	179.74	0.156248
Group 1	0044851394	88,884.98	138.14	0.155414
Group 1	0044851511	236,367.52	172.45	0.072958
Group 1	0044851529	383,669.73	719.38	0.187500
Group 1	0044851626	108,001.93	190.35	0.176247
Group 1	0044851808	152,588.22	227.77	0.149271
Group 1	0044852769	274,362.80	342.95	0.124999
Group 1	0044852811	173,873.28	362.24	0.208336
Group 1	0044853799	205,014.89	298.98	0.145833
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	302,709.39	533.53	0.176252
Group 1	0044854061	383,220.35	638.70	0.166667
Group 1	0044855303	136,920.50	42.79	0.031252
Group 1	0044855371	224,416.02	93.51	0.041668
Group 1	0044855740	253,931.98	396.77	0.156251
Group 1	0044856091	218,129.03	318.10	0.145831
Group 1	0044856316	285,220.26	219.86	0.077084
Group 1	0044856837	113,551.69	11.83	0.010418
Group 1	0044857022	169,366.33	263.22	0.155415
Group 1	0044857956	257,230.21	294.74	0.114582
Group 1	0044858421	220,138.12	252.24	0.114583
Group 1	0044858907	167,604.54	226.96	0.135414
Group 1	0044860921	381,697.81	318.08	0.083333
Group 1	0044861358	284,069.95	503.04	0.177083
Group 1	0044861394	325,184.61	268.74	0.082642

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-May-2023
 05-May-2023 1:26:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044861837	237,042.02	222.23	0.093751
Group 1	0044862118	629,651.48	852.65	0.135416
Group 1	0044864798	173,900.38	108.69	0.062501
Group 1	0044866952	389,349.21	162.23	0.041667
Group 1	0044867497	271,775.63	283.10	0.104167
Group 1	0044867842	134,929.10	30.92	0.022916
Group 1	0044869452	101,790.34	169.65	0.166666
Group 1	0044869954	425,826.80	107.45	0.025233
Group 1	0044870081	400,670.39	83.47	0.020833
Group 1	0044871012	95,421.47	168.98	0.177088
Group 1	0044872567	440,504.44	504.74	0.114582
Group 1	0044872600	442,111.46	598.69	0.135416
Group 1	0044874465	482,880.91	750.48	0.155417
Group 1	0044874522	180,983.79	188.52	0.104164
Group 1	0044874903	155,333.06	291.25	0.187500
Group 1	0044875036	81,401.30	110.23	0.135416
Group 1	0044875467	522,534.01	707.60	0.135417
Group 1	0044875996	634,637.67	661.08	0.104167
Group 1	0044877109	258,009.45	456.89	0.177083
Group 1	0044877322	539,392.48	786.61	0.145833
Group 1	0044877340	171,934.80	149.31	0.086841
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	375,736.30	469.67	0.125000
Group 1	0044878458	192,147.73	322.74	0.167965
Group 1	0044879698	99,651.03	10.38	0.010416
Group 1	0044881228	334,004.25	588.68	0.176249
Group 1	0044881278	200,873.75	313.87	0.156252
Group 1	0044882773	896,226.58	1,493.71	0.166667
Group 1	0044883436	282,577.33	353.22	0.124999
Group 1	0044883504	135,126.19	98.53	0.072917
Group 1	0044884377	261,710.41	109.05	0.041668
Group 1	0044884394	342,454.28	535.08	0.156249
Group 1	0044884723	69,624.99	36.26	0.052079
Group 1	0044885516	135,957.10	248.59	0.182844

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-May-2023
 05-May-2023 1:26:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044886172	193,318.70	322.20	0.166668
Group 1	0044886499	551,834.70	862.24	0.156250
Group 1	0044886650	333,641.87	417.05	0.124999
Group 1	0044887098	395,280.16	658.80	0.166667
Group 1	0044887309	412,423.28	644.41	0.156250
Group 1	0044887552	320,800.26	80.23	0.025009
Group 1	0044887752	177,985.98	37.08	0.020833
Group 1	0044888343	160,780.61	33.50	0.020836
Group 1	0044888520	121,182.05	63.12	0.052087
Group 1	0044888626	438,975.93	411.54	0.093750
Group 1	0044889608	329,848.57	357.72	0.108450
Group 1	0044890342	149,260.57	139.93	0.093749
Group 1	0044890890	277,973.13	260.60	0.093750
Group 1	0044890987	175,477.34	274.18	0.156248
Group 1	0044891025	97,601.81	112.47	0.115234
Group 1	0044891053	235,224.67	196.02	0.083333
Group 1	0044891490	393,154.33	655.26	0.166667
Group 1	0044891943	92,463.80	144.47	0.156245
Group 1	0044893376	294,153.47	337.05	0.114583
Group 1	0044893553	271,219.41	254.27	0.093751
Group 1	0044893739	65,131.64	101.77	0.156253
Group 1	0044896338	625,161.33	781.45	0.125000
Group 1	0044896416	312,994.81	391.24	0.124999
Group 1	0044896786	599,446.39	874.19	0.145833
Group 2	0044747494	188,380.81	39.25	0.020835
Group 2	0044747820	287,842.03	178.22	0.061916
Group 2	0044748498	460,214.18	186.39	0.040501
Group 2	0044748506	265,976.48	110.82	0.041665
Group 2	0044748576	248,317.11	336.26	0.135416
Group 2	0044748760	124,984.06	195.29	0.156252
Group 2	0044748771	104,160.57	119.35	0.114583
Group 2	0044748804	269,626.43	337.03	0.124999
Group 2	0044748806	301,869.84	314.45	0.104167
Group 2	0044749167	385,378.46	521.87	0.135418

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-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749531	259,145.07	134.97	0.052083
Group 2	0044749583	270,759.39	282.04	0.104166
Group 2	0044749674	445,035.02	509.94	0.114584
Group 2	0044749678	306,280.14	191.43	0.062502
Group 2	0044749735	294,026.42	336.91	0.114585
Group 2	0044749811	388,601.98	526.23	0.135416
Group 2	0044749868	364,617.05	417.79	0.114583
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750426	193,667.67	61.91	0.031967
Group 2	0044750687	356,006.96	593.34	0.166665
Group 2	0044750693	258,813.52	269.60	0.104168
Group 2	0044750776	306,739.79	442.95	0.144406
Group 2	0044750799	193,740.54	363.26	0.187498
Group 2	0044750827	194,007.74	322.73	0.166349
Group 2	0044750829	190,958.66	338.16	0.177085
Group 2	0044751285	182,849.47	209.52	0.114586
Group 2	0044751437	358,914.56	523.42	0.145834
Group 2	0044751696	152,683.59	254.47	0.166665
Group 2	0044751748	149,477.26	294.22	0.196833
Group 2	0044751958	405,018.94	253.14	0.062501
Group 2	0044752524	187,577.73	97.70	0.052085
Group 2	0044752585	165,330.54	289.88	0.175334
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	68,161.61	170.40	0.249994
Group 2	0044753109	69,127.83	92.59	0.133940
Group 2	0044753161	88,803.93	92.50	0.104162
Group 2	0044753298	132,024.10	233.79	0.177081
Group 2	0044753433	331,181.57	448.48	0.135418
Group 2	0044753485	151,494.44	189.37	0.125001
Group 2	0044753494	188,144.01	195.98	0.104165
Group 2	0044754347	307,055.29	223.89	0.072915
Group 2	0044754446	337,273.96	565.70	0.167727
Group 2	0044755313	239,282.41	274.18	0.114584
Group 2	0044755505	640,438.25	800.55	0.125000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756174	186,701.55	16.66	0.008923
Group 2	0044756304	70,536.25	22.04	0.031246
Group 2	0044756498	259,194.10	539.99	0.208334
Group 2	0044756744	297,285.90	402.57	0.135415
Group 2	0044757058	306,330.49	638.65	0.208484
Group 2	0044757099	228,339.91	285.42	0.124998
Group 2	0044757100	350,680.28	365.29	0.104166
Group 2	0044757616	271,177.80	224.10	0.082640
Group 2	0044757684	246,047.36	358.82	0.145834
Group 2	0044758110	219,654.87	91.52	0.041665
Group 2	0044758112	166,962.51	77.91	0.046663
Group 2	0044758371	105,556.79	156.28	0.148053
Group 2	0044758489	138,601.88	245.44	0.177083
Group 2	0044758496	132,105.07	109.68	0.083025
Group 2	0044758625	198,926.61	372.99	0.187501
Group 2	0044758640	123,897.67	193.59	0.156250
Group 2	0044758660	179,434.26	74.76	0.041664
Group 2	0044758666	241,739.17	327.36	0.135419
Group 2	0044758724	195,157.56	107.47	0.055068
Group 2	0044758823	169,484.69	216.36	0.127658
Group 2	0044758955	583,380.65	789.99	0.135416
Group 2	0044759268	249,523.27	337.90	0.135418
Group 2	0044759277	361,155.30	564.31	0.156251
Group 2	0044759604	155,954.54	55.04	0.035292
Group 2	0044759749	318,889.18	498.26	0.156249
Group 2	0044759896	260,930.36	37.12	0.014226
Group 2	0044760451	119,658.93	99.72	0.083337
Group 2	0044760644	237,910.36	247.82	0.104165
Group 2	0044760650	95,857.85	89.87	0.093753
Group 2	0044760704	484,914.21	505.12	0.104167
Group 2	0044760774	269,391.40	280.62	0.104168
Group 2	0044761328	144,347.85	135.33	0.093753
Group 2	0044761353	397,533.36	455.51	0.114584
Group 2	0044761419	385,233.41	642.06	0.166668

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-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761489	173,013.77	116.45	0.067307
Group 2	0044761818	84,685.75	43.53	0.051402
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,126.85	160.66	0.050502
Group 2	0044762306	311,485.12	97.34	0.031250
Group 2	0044762564	390,835.63	529.26	0.135418
Group 2	0044762765	113,409.56	94.80	0.083591
Group 2	0044762776	201,765.60	231.19	0.114583
Group 2	0044762870	321,533.69	137.86	0.042876
Group 2	0044762915	176,069.79	73.36	0.041665
Group 2	0044763001	167,783.41	297.12	0.177085
Group 2	0044763194	86,983.10	190.28	0.218755
Group 2	0044763976	390,269.52	295.34	0.075676
Group 2	0044763998	370,274.45	347.13	0.093749
Group 2	0044764439	245,950.47	281.82	0.114584
Group 2	0044764724	470,631.75	295.34	0.062754
Group 2	0044765019	345,886.86	360.30	0.104167
Group 2	0044765071	347,198.26	494.02	0.142288
Group 2	0044765475	108,276.42	203.02	0.187502
Group 2	0044765513	397,536.73	493.38	0.124109
Group 2	0044766070	115,594.31	228.78	0.197916
Group 2	0044766135	303,095.48	252.58	0.083333
Group 2	0044766541	147,237.73	142.62	0.096864
Group 2	0044766618	384,208.24	170.41	0.044354
Group 2	0044767025	343,112.66	750.56	0.218750
Group 2	0044767243	449,787.08	702.79	0.156249
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	345,930.17	360.34	0.104166
Group 2	0044768165	471,068.18	637.90	0.135416
Group 2	0044768220	249,337.44	207.78	0.083333
Group 2	0044768223	204,657.78	255.82	0.124999
Group 2	0044768338	132,922.85	248.12	0.186665
Group 2	0044768569	306,066.66	318.82	0.104167
Group 2	0044768571	353,144.35	478.22	0.135418

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-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768786	153,071.24	47.56	0.031071
Group 2	0044769181	89,359.97	48.11	0.053838
Group 2	0044769400	300,500.02	250.42	0.083334
Group 2	0044769588	253,830.83	370.17	0.145833
Group 2	0044769843	248,687.18	388.57	0.156249
Group 2	0044770245	289,680.23	150.88	0.052085
Group 2	0044770421	254,605.56	79.56	0.031248
Group 2	0044770455	285,068.51	445.42	0.156250
Group 2	0044771203	333,917.07	626.09	0.187499
Group 2	0044771262	86,970.55	58.84	0.067655
Group 2	0044771856	308,191.11	506.73	0.164421
Group 2	0044772207	446,034.23	325.23	0.072916
Group 2	0044772595	120,700.07	196.44	0.162751
Group 2	0044772687	252,030.28	315.04	0.125001
Group 2	0044772744	163,276.37	194.60	0.119184
Group 2	0044772895	331,832.80	164.08	0.049447
Group 2	0044773059	337,159.35	610.22	0.180989
Group 2	0044773150	318.02	0.17	0.053456
Group 2	0044773158	263,261.39	145.50	0.055268
Group 2	0044773738	122,030.73	203.38	0.166663
Group 2	0044773900	148,558.19	16.20	0.010905
Group 2	0044774428	56,995.50	83.12	0.145836
Group 2	0044774693	201,960.16	210.38	0.104169
Group 2	0044775457	179,215.82	151.10	0.084312
Group 2	0044775468	148,330.78	123.61	0.083334
Group 2	0044775546	360,709.56	300.59	0.083333
Group 2	0044775587	482,610.17	653.53	0.135416
Group 2	0044775838	467,763.20	561.99	0.120144
Group 2	0044776233	213,814.34	107.60	0.050324
Group 2	0044776861	196,274.33	122.67	0.062499
Group 2	0044777714	152,732.66	111.37	0.072918
Group 2	0044778151	392,425.34	531.41	0.135417
Group 2	0044779309	104,573.43	87.14	0.083329
Group 2	0044779312	98,437.45	153.81	0.156252

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-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044779373	141,146.66	147.03	0.104168
Group 2	0044779844	199,881.12	42.99	0.021508
Group 2	0044780048	131,047.48	81.90	0.062496
Group 2	0044780062	86,048.54	63.01	0.073226
Group 2	0044780466	145,547.15	181.93	0.124997
Group 2	0044780495	214,965.94	268.71	0.125001
Group 2	0044780530	107,795.07	89.83	0.083334
Group 2	0044781122	392,807.44	572.84	0.145832
Group 2	0044781165	220,452.11	147.25	0.066795
Group 2	0044781185	264,599.14	275.62	0.104165
Group 2	0044781195	317,791.97	314.49	0.098961
Group 2	0044781334	214,690.43	178.91	0.083334
Group 2	0044781674	347,508.14	359.09	0.103333
Group 2	0044781752	226,306.78	12.12	0.005356
Group 2	0044781936	82,847.61	86.30	0.104167
Group 2	0044782011	350,683.23	242.99	0.069290
Group 2	0044782242	265,306.29	414.54	0.156250
Group 2	0044782356	132,768.11	41.49	0.031250
Group 2	0044782425	121,377.00	139.08	0.114585
Group 2	0044782683	297,314.65	86.45	0.029077
Group 2	0044782878	148,705.54	91.89	0.061793
Group 2	0044783715	218,202.79	250.02	0.114581
Group 2	0044783732	89,445.46	34.38	0.038437
Group 2	0044784764	421,261.51	274.65	0.065197
Group 2	0044785549	434,883.84	317.10	0.072916
Group 2	0044785566	210,096.64	109.43	0.052086
Group 2	0044785725	341,088.93	390.83	0.114583
Group 2	0044785902	66,386.04	96.81	0.145829
Group 2	0044786096	195,848.19	183.61	0.093751
Group 2	0044786483	259,818.32	457.93	0.176250
Group 2	0044786559	405,697.39	154.64	0.038117
Group 2	0044787155	112,697.67	199.57	0.177084
Group 2	0044787215	329,376.05	651.89	0.197917
Group 2	0044787378	228,423.97	78.57	0.034397

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-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044787721	248,357.31	413.93	0.166667
Group 2	0044788031	503,195.67	628.99	0.124999
Group 2	0044788172	372,380.39	349.11	0.093751
Group 2	0044788401	434,505.12	588.03	0.135333
Group 2	0044788553	305,320.18	222.63	0.072917
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	194,750.85	182.58	0.093751
Group 2	0044789903	446,186.51	883.08	0.197917
Group 2	0044790339	278,702.90	456.71	0.163870
Group 2	0044790382	356,259.63	362.28	0.101690
Group 2	0044790879	282,756.19	323.99	0.114583
Group 2	0044790949	176,351.60	247.63	0.140418
Group 2	0044791507	248,286.57	155.18	0.062500
Group 2	0044791639	346,196.51	360.62	0.104166
Group 2	0044791685	410,633.90	256.65	0.062501
Group 2	0044791967	143,686.86	44.90	0.031249
Group 2	0044792074	361,893.89	320.49	0.088559
Group 2	0044792593	279,571.29	291.22	0.104167
Group 2	0044792673	241,821.31	28.12	0.011628
Group 2	0044792982	674,356.06	1,053.68	0.156250
Group 2	0044793087	293,163.55	213.77	0.072918
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	344,197.43	670.31	0.194746
Group 2	0044794431	288,085.89	147.37	0.051155
Group 2	0044795027	223,306.13	418.70	0.187500
Group 2	0044795045	191,356.00	159.46	0.083332
Group 2	0044795082	443,654.70	693.21	0.156250
Group 2	0044795288	434,425.89	407.27	0.093749
Group 2	0044795432	257,617.59	322.02	0.124999
Group 2	0044795509	411,049.44	556.63	0.135417
Group 2	0044795768	205,644.77	257.06	0.125002
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	354,303.04	405.97	0.114583

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-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796618	242,594.42	151.62	0.062499
Group 2	0044796878	144,870.74	166.00	0.114585
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	371,975.18	464.97	0.125000
Group 2	0044797958	399,955.20	263.30	0.065832
Group 2	0044798616	353,637.29	405.21	0.114584
Group 2	0044798781	247,840.89	25.82	0.010418
Group 2	0044798857	142,039.62	271.08	0.190848
Group 2	0044798892	264,457.38	47.11	0.017814
Group 2	0044799003	177,391.45	130.37	0.073493
Group 2	0044799092	378,422.12	473.03	0.125001
Group 2	0044799362	421,923.80	157.50	0.037329
Group 2	0044799725	237,268.13	51.44	0.021680
Group 2	0044799812	354,385.39	442.98	0.125000
Group 2	0044799964	220,484.12	70.50	0.031975
Group 2	0044800532	261,289.15	326.61	0.124999
Group 2	0044800840	421,583.28	219.57	0.052082
Group 2	0044801121	376,966.44	196.34	0.052084
Group 2	0044801175	183,457.87	191.10	0.104166
Group 2	0044801377	259,613.24	297.47	0.114582
Group 2	0044801461	123,128.28	44.59	0.036214
Group 2	0044801511	327,549.28	208.27	0.063584
Group 2	0044801593	261,019.57	299.08	0.114581
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	427,326.92	578.67	0.135416
Group 2	0044802342	218,724.08	205.05	0.093748
Group 2	0044802638	290,371.54	241.98	0.083335
Group 2	0044802731	236,669.45	221.88	0.093751
Group 2	0044802909	345,857.21	324.24	0.093750
Group 2	0044803047	317,361.87	99.92	0.031485
Group 2	0044803082	278,342.87	231.95	0.083332
Group 2	0044803218	699,497.91	1,092.97	0.156251
Group 2	0044803223	596,625.17	932.23	0.156251

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-May-2023
 05-May-2023 1:26:09 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803260	321,192.00	501.86	0.156249
Group 2	0044803492	340,739.33	390.43	0.114583
Group 2	0044803568	178,580.82	56.66	0.031728
Group 2	0044803642	434,263.98	633.30	0.145833
Group 2	0044804224	226,384.07	235.82	0.104168
Group 2	0044804262	312,392.10	292.87	0.093751
Group 2	0044804420	102,058.46	9.39	0.009201
Group 2	0044805162	335,442.72	139.77	0.041667
Group 2	0044805165	329,952.70	378.07	0.114583

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-May-2023
 05-May-2023 1:26:09 PM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	714,960.05	185,401.50	25.932

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044785735	408,642.14	56,716.04	13.879
0044810839	236,574.15	103,879.04	43.910
0044896076	69,743.76	24,806.42	35.568

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
10	2,235,979.68	(43,937.30)	427,291.82	19.110

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044754916	201,791.42	(70,121.54)	76,281.25	37.802
0044759320	261,251.60	6,530.40	59,965.34	22.953
0044761182	248,071.68	5,067.49	30,488.39	12.290
0044770270	589,571.98	(7,311.28)	120,702.19	20.473
0044782214	57,261.93	(1.00)	4,293.20	7.497
0044783443	141,907.44	4,634.39	(21,949.65)	(15.468)
0044804252	80,592.03	(953.67)	6,103.00	7.573
0044819176	211,563.10	3,444.52	55,681.17	26.319
0044826929	250,523.90	3,917.47	92,345.11	36.861
0044884041	193,444.60	10,855.92	3,381.82	1.748

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-May-2023
 05-May-2023 1:26:09 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
182	32,319,936.25	3,451,441.25	10.679

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)
0044749446	327,117.67	100,753.47	30.800
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	33,919.10	23.039
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
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

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-May-2023
 05-May-2023 1:26:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	50,604.91	23.190
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044759320	261,251.60	59,965.34	22.953
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	122,211.22	38.542
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	30,488.39	12.290
0044761553	205,861.31	39,375.01	19.127
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	47,936.22	13.867
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	28,364.67	30.604
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

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-May-2023
 05-May-2023 1:26:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770134	147,091.37	27,241.40	18.520
0044770270	589,571.98	120,702.19	20.473
0044770440	342,151.11	136,446.65	39.879
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(7,663.65)	(8.285)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	202,546.13	62.018
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	(21,949.65)	(15.468)
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,393.92	16.942
0044785735	408,642.14	56,716.04	13.879

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-May-2023
 05-May-2023 1:26:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795134	223,231.95	39,502.11	17.696
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,443.71	7.667
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044797878	140,304.55	18,807.32	13.405
0044798155	211,200.15	(1,627.38)	(0.771)
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801855	42,036.08	12,135.45	28.869
0044804043	63,817.02	(33,677.31)	(52.772)

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-May-2023
 05-May-2023 1:26:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818514	141,504.14	12,906.63	9.121
0044818537	189,838.49	24,608.17	12.963
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	55,681.17	26.319
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	18,818.95	22.134
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	127,425.94	27.417
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	375.87	0.722
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)

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-May-2023
 05-May-2023 1:26:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	21,857.71	15.364
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484

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-May-2023
 05-May-2023 1:26:09 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,381.82	1.748
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	81,125.15	23.866
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

Distribution Date: 25-May-2023
05-May-2023 1:26:09 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	5	961,849.51	146,903.37	0.004 %	0	0.00	0.00	0.000 %	5	961,849.51	146,903.37	0.004 %
Group 2	8	1,989,090.22	(5,439.17)	(0.000 %)	0	0.00	0.00	0.000 %	8	1,989,090.22	(5,439.17)	(0.000 %)
Total	13	2,950,939.73	141,464.20	0.002 %	0	0.00	0.00	0.000 %	13	2,950,939.73	141,464.20	0.002 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044810839	243,000.00	4.000 %	NY	80.00	360	236,574.15	04/30/2023	103,879.04	103,879.04
Group 1	0044819176	221,000.00	4.660 %	MD	75.00	360	211,563.10	03/31/2023	3,444.52	55,681.17
Group 1	0044826929	266,000.00	4.375 %	ME	74.00	360	250,523.90	11/30/2022	3,917.47	92,345.11
Group 1	0044884041	208,000.00	4.250 %	CO	80.00	360	193,444.60	03/31/2023	10,855.92	3,381.82
Group 1	0044896076	75,000.00	4.875 %	LA	80.00	360	69,743.76	04/30/2023	24,806.42	24,806.42
Group 2	0044754916	209,000.00	4.500 %	PA	97.00	360	201,791.42	07/31/2022	(70,121.54)	76,281.25
Group 2	0044759320	276,000.00	4.375 %	NC	95.00	360	261,251.60	03/31/2023	6,530.40	59,965.34
Group 2	0044761182	261,000.00	4.875 %	FL	94.00	360	248,071.68	11/30/2022	5,067.49	30,488.39
Group 2	0044770270	603,000.00	4.375 %	NJ	95.00	360	589,571.98	03/31/2023	(7,311.28)	120,702.19
Group 2	0044782214	58,000.00	4.125 %	IN	97.00	360	57,261.93	02/28/2023	(1.00)	4,293.20
Group 2	0044783443	154,000.00	4.125 %	MA	81.00	360	141,907.44	03/31/2023	4,634.39	(21,949.65)
Group 2	0044785735	424,000.00	4.250 %	OK	88.00	360	408,642.14	04/30/2023	56,716.04	56,716.04
Group 2	0044804252	82,000.00	3.900 %	OH	97.00	360	80,592.03	01/31/2023	(953.67)	6,103.00

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

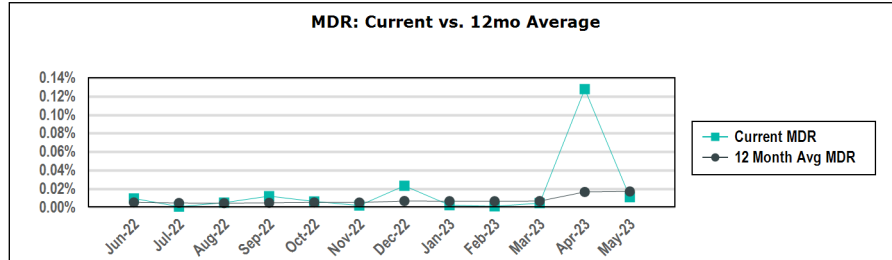
Distribution Date: 25-May-2023
 05-May-2023 1:26:09 PM

Realized Loss Report - Collateral

Summary

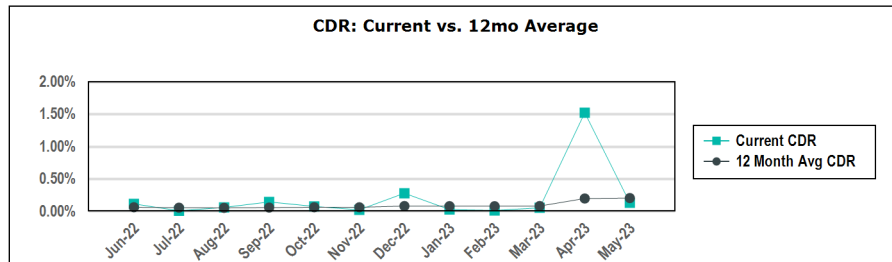
MDR

Current Month 0.011 %
 3 Month Average 0.048 %
 12 Month Average 0.017 %



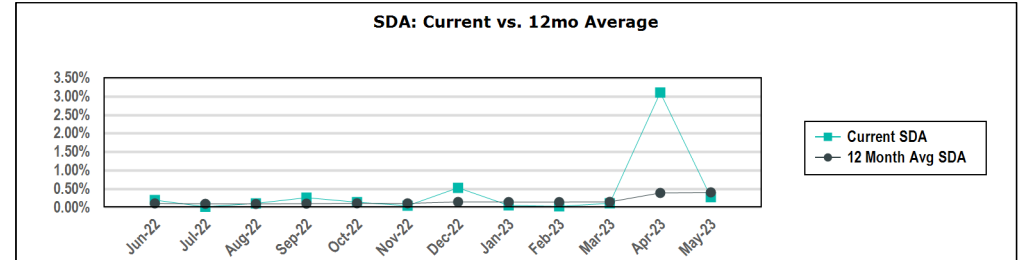
CDR

Current Month 0.134 %
 3 Month Average 0.572 %
 12 Month Average 0.207 %



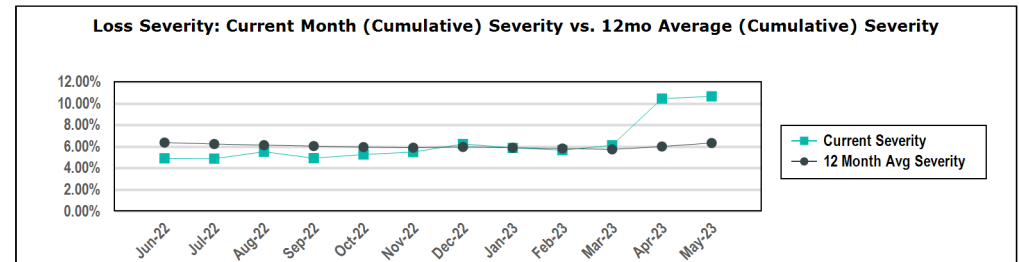
SDA

Current Month 0.279 %
 3 Month Average 1.166 %
 12 Month Average 0.408 %



Loss Severity

Current Month (Cumulative) 10.679 %
 3 Month Average (Cumulative) 9.097 %
 12 Month Average (Cumulative) 6.352 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



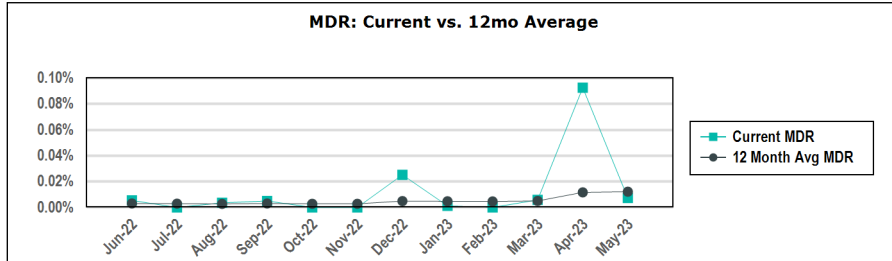
Distribution Date: 25-May-2023
 05-May-2023 1:26:10 PM

Realized Loss Report - Collateral

Group 1

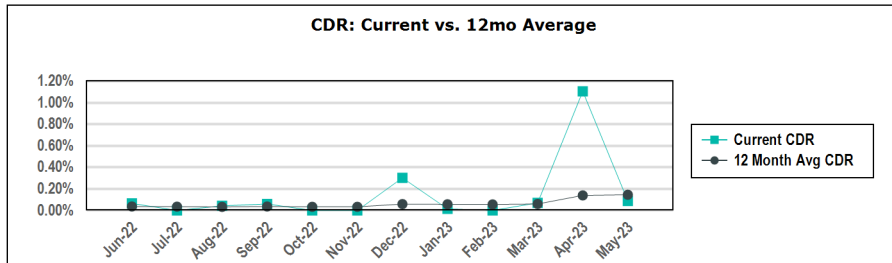
MDR

Current Month 0.007 %
 3 Month Average 0.035 %
 12 Month Average 0.012 %



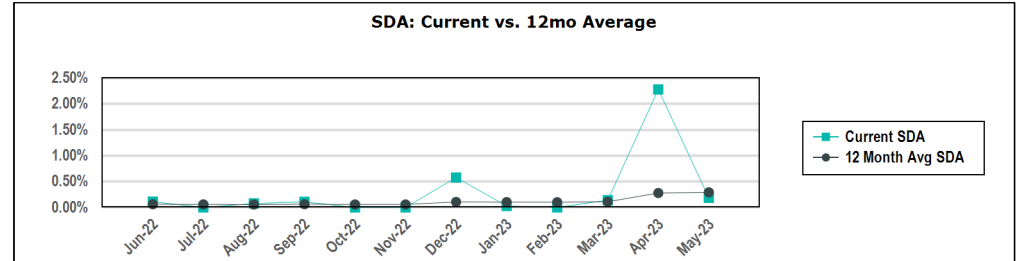
CDR

Current Month 0.088 %
 3 Month Average 0.421 %
 12 Month Average 0.146 %



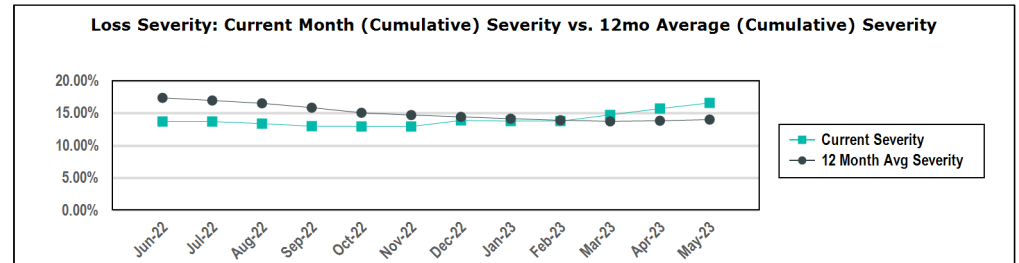
SDA

Current Month 0.185 %
 3 Month Average 0.869 %
 12 Month Average 0.293 %



Loss Severity

Current Month (Cumulative) 16.631 %
 3 Month Average (Cumulative) 15.722 %
 12 Month Average (Cumulative) 14.053 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

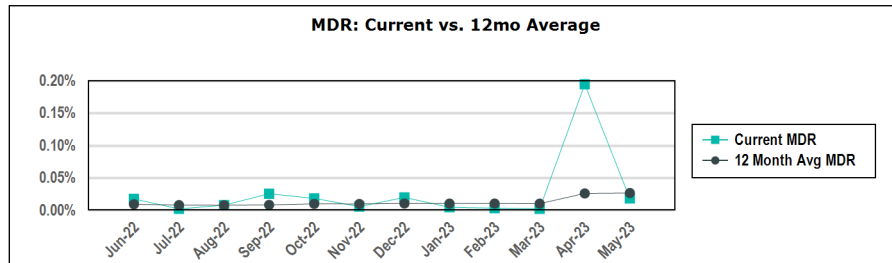
Distribution Date: 25-May-2023
 05-May-2023 1:26:11 PM

Realized Loss Report - Collateral

Group 2

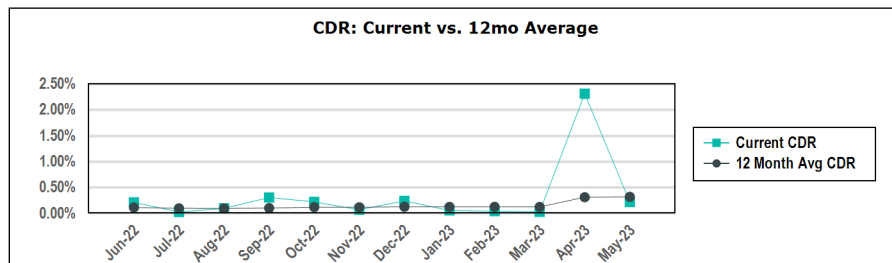
MDR

Current Month 0.018 %
 3 Month Average 0.072 %
 12 Month Average 0.027 %



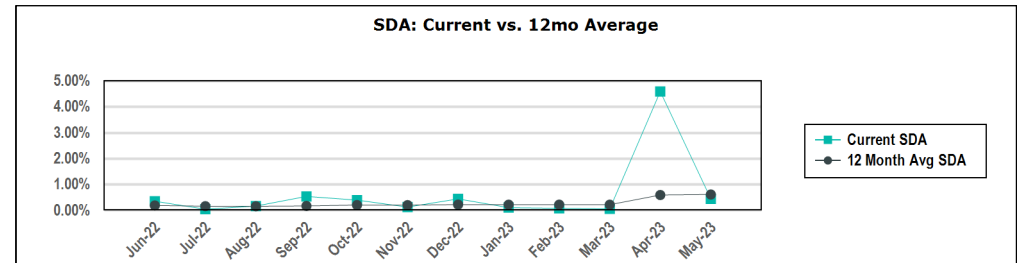
CDR

Current Month 0.222 %
 3 Month Average 0.856 %
 12 Month Average 0.321 %



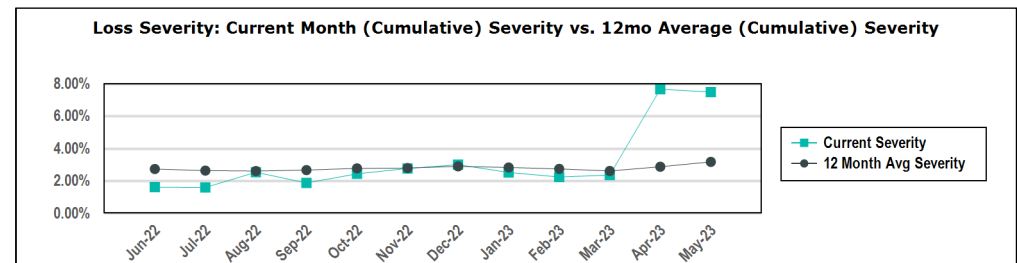
SDA

Current Month 0.448 %
 3 Month Average 1.702 %
 12 Month Average 0.616 %



Loss Severity

Current Month (Cumulative) 7.512 %
 3 Month Average (Cumulative) 5.857 %
 12 Month Average (Cumulative) 3.189 %



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-May-2023
 05-May-2023 1:26:11 PM

Prepayment Rates

Summary

SMM

Current Month 0.689 %
 3 Month Average 0.622 %
 12 Month Average 1.022 %

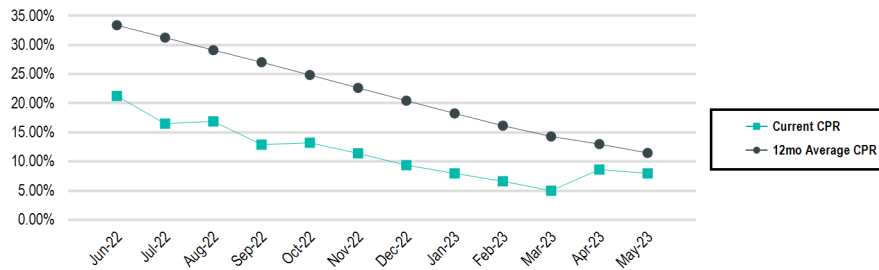
CPR

Current Month 7.964 %
 3 Month Average 7.199 %
 12 Month Average 11.483 %

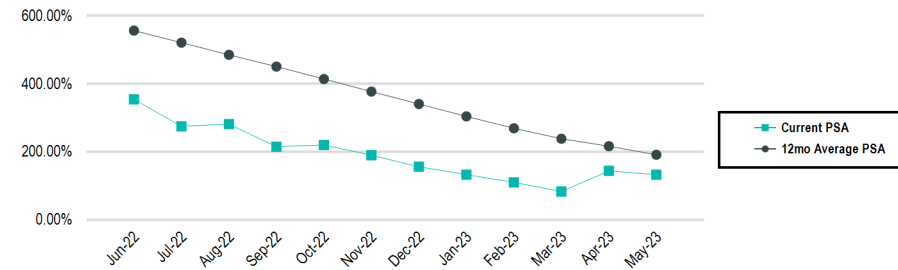
PSA

Current Month 132.736 %
 3 Month Average 119.979 %
 12 Month Average 191.381 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.625 %
 3 Month Average 0.579 %
 12 Month Average 0.955 %

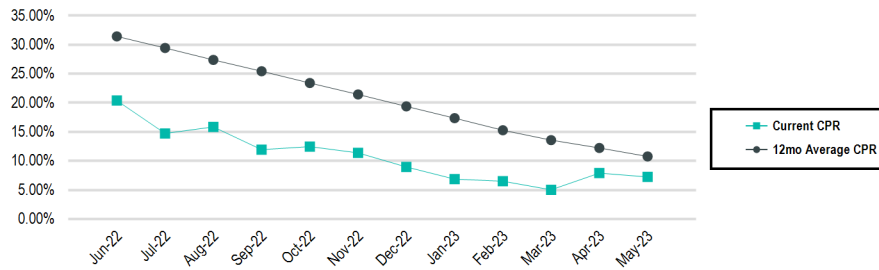
CPR

Current Month 7.246 %
 3 Month Average 6.727 %
 12 Month Average 10.773 %

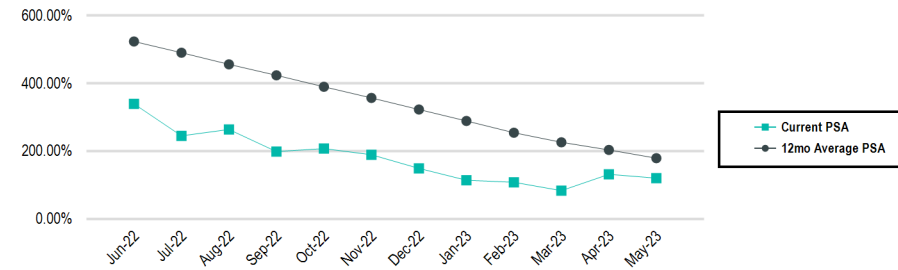
PSA

Current Month 120.768 %
 3 Month Average 112.119 %
 12 Month Average 179.557 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-May-2023
 05-May-2023 1:26:12 PM

Prepayment Rates

Group 2

SMM

Current Month	0.811 %
3 Month Average	0.702 %
12 Month Average	1.148 %

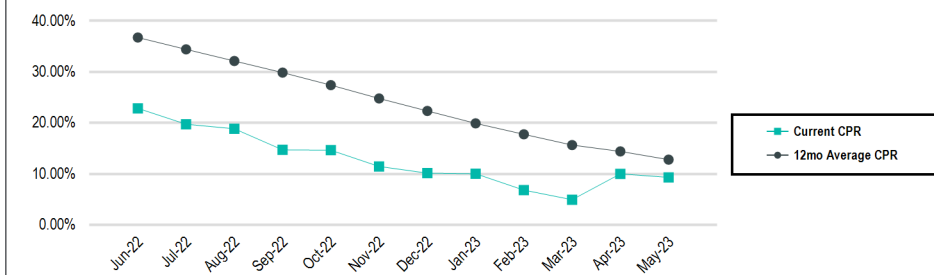
CPR

Current Month	9.306 %
3 Month Average	8.078 %
12 Month Average	12.787 %

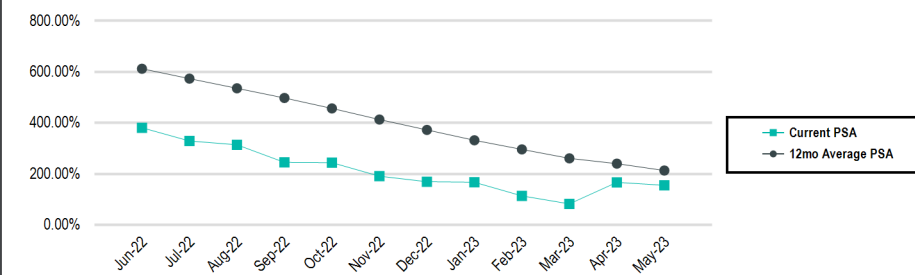
PSA

Current Month	155.092 %
3 Month Average	134.641 %
12 Month Average	213.121 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:13 PM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
189	35,245,865.46

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

Distribution Date: 25-May-2023
05-May-2023 1:26:13 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2023
 05-May-2023 1:26:13 PM

Supplemental Reporting

Closing Date
Means November 21, 2017

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

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

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

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XUX0	401,734,000	249,738,444	151,995,556
1M-2H	N/A	21,146,536	(249,738,444)	270,884,980
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

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