

Contact:  
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Telephone: 1-866-846-4526

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:19 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 12/31/2020  | 0.00000 %                     | 9,067,033,448.33              | 0.00                  | 492,244,290.98         | 0.00                             | 8,574,789,157.34           | 492,244,290.98     | 0.00                                  |
| 1M-1  | 30711XUS1 | 01/22/2021  | 0.79800 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 12/31/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XUT9 | 01/22/2021  | 2.54800 %                     | 14,346,662.41                 | 28,431.90             | 779,475.83             | 0.00                             | 13,567,186.58              | 807,907.73         | 0.00                                  |
| 1M-AH |           | 12/31/2020  | 0.00000 %                     | 755,193.98                    | 0.00                  | 41,030.83              | 0.00                             | 714,163.15                 | 41,030.83          | 0.00                                  |
| 1M-2B | 30711XUU6 | 01/22/2021  | 2.54800 %                     | 133,258,000.00                | 264,087.74            | 0.00                   | 0.00                             | 133,258,000.00             | 264,087.74         | 0.00                                  |
| 1M-BH |           | 12/31/2020  | 0.00000 %                     | 7,014,568.00                  | 0.00                  | 0.00                   | 0.00                             | 7,014,568.00               | 0.00               | 0.00                                  |
| 1M-2C | 30711XUV4 | 01/22/2021  | 2.54800 %                     | 135,218,000.00                | 267,972.03            | 0.00                   | 0.00                             | 135,218,000.00             | 267,972.03         | 0.00                                  |
| 1M-CH |           | 12/31/2020  | 0.00000 %                     | 7,117,400.00                  | 0.00                  | 0.00                   | 0.00                             | 7,117,400.00               | 0.00               | 0.00                                  |
| 1M-2  | 30711XUX0 | 01/22/2021  | 2.54800 %                     | 282,822,662.41                | 560,491.67            | 779,475.83             | 0.00                             | 282,043,186.58             | 1,339,967.50       | 0.00                                  |
| 1M-2H |           | 12/31/2020  | 0.00000 %                     | 14,887,161.98                 | 0.00                  | 41,030.83              | 0.00                             | 14,846,131.15              | 41,030.83          | 0.00                                  |
| 1B-1  | 30711XUW2 | 01/22/2021  | 4.14800 %                     | 97,984,000.00                 | 316,118.16            | 0.00                   | 0.00                             | 97,984,000.00              | 316,118.16         | 0.00                                  |
| 1B-1H |           | 12/31/2020  | 0.00000 %                     | 5,157,594.00                  | 0.00                  | 0.00                   | 0.00                             | 5,157,594.00               | 0.00               | 0.00                                  |
| 1B-2H |           | 12/31/2020  | 0.00000 %                     | 102,688,208.64                | 0.00                  | 0.00                   | 19,690.84                        | 102,668,517.80             | 0.00               | 473,076.20                            |
| 1A-I1 | 30711XUY8 | 01/22/2021  | 1.80000 %                     | 0.00                          | 20,085.33             | 0.00                   | 0.00                             | 0.00                       | 20,085.33          | 0.00                                  |
| 1A-I2 | 30711XVA9 | 01/22/2021  | 1.40000 %                     | 0.00                          | 15,621.92             | 0.00                   | 0.00                             | 0.00                       | 15,621.92          | 0.00                                  |
| 1A-I3 | 30711XVC5 | 01/22/2021  | 1.00000 %                     | 0.00                          | 11,158.52             | 0.00                   | 0.00                             | 0.00                       | 11,158.52          | 0.00                                  |
| 1A-I4 | 30711XVE1 | 01/22/2021  | 0.60000 %                     | 0.00                          | 6,695.11              | 0.00                   | 0.00                             | 0.00                       | 6,695.11           | 0.00                                  |
| 1B-I1 | 30711XVG6 | 01/22/2021  | 1.80000 %                     | 0.00                          | 186,561.20            | 0.00                   | 0.00                             | 0.00                       | 186,561.20         | 0.00                                  |
| 1B-I2 | 30711XVJ0 | 01/22/2021  | 1.40000 %                     | 0.00                          | 145,103.16            | 0.00                   | 0.00                             | 0.00                       | 145,103.16         | 0.00                                  |
| 1B-I3 | 30711XVL5 | 01/22/2021  | 1.00000 %                     | 0.00                          | 103,645.11            | 0.00                   | 0.00                             | 0.00                       | 103,645.11         | 0.00                                  |
| 1B-I4 | 30711XVN1 | 01/22/2021  | 0.60000 %                     | 0.00                          | 62,187.07             | 0.00                   | 0.00                             | 0.00                       | 62,187.07          | 0.00                                  |
| 1C-I1 | 30711XVQ4 | 01/22/2021  | 1.80000 %                     | 0.00                          | 189,305.20            | 0.00                   | 0.00                             | 0.00                       | 189,305.20         | 0.00                                  |
| 1C-I2 | 30711XVS0 | 01/22/2021  | 1.40000 %                     | 0.00                          | 147,237.38            | 0.00                   | 0.00                             | 0.00                       | 147,237.38         | 0.00                                  |
| 1C-I3 | 30711XVU5 | 01/22/2021  | 1.00000 %                     | 0.00                          | 105,169.56            | 0.00                   | 0.00                             | 0.00                       | 105,169.56         | 0.00                                  |
| 1C-I4 | 30711XVW1 | 01/22/2021  | 0.60000 %                     | 0.00                          | 63,101.73             | 0.00                   | 0.00                             | 0.00                       | 63,101.73          | 0.00                                  |
| 1E-A1 | 30711XUZ5 | 01/22/2021  | 0.74800 %                     | 14,346,662.41                 | 8,346.57              | 779,475.83             | 0.00                             | 13,567,186.58              | 787,822.40         | 0.00                                  |
| 1E-A2 | 30711XVB7 | 01/22/2021  | 1.14800 %                     | 14,346,662.41                 | 12,809.98             | 779,475.83             | 0.00                             | 13,567,186.58              | 792,285.81         | 0.00                                  |
| 1E-A3 | 30711XVD3 | 01/22/2021  | 1.54800 %                     | 14,346,662.41                 | 17,273.38             | 779,475.83             | 0.00                             | 13,567,186.58              | 796,749.21         | 0.00                                  |
| 1E-A4 | 30711XVF8 | 01/22/2021  | 1.94800 %                     | 14,346,662.41                 | 21,736.79             | 779,475.83             | 0.00                             | 13,567,186.58              | 801,212.62         | 0.00                                  |
| 1E-B1 | 30711XVH4 | 01/22/2021  | 0.74800 %                     | 133,258,000.00                | 77,526.54             | 0.00                   | 0.00                             | 133,258,000.00             | 77,526.54          | 0.00                                  |

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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2 | 30711XVK7 | 01/22/2021  | 1.14800 %                     | 133,258,000.00                | 118,984.59            | 0.00                   | 0.00                             | 133,258,000.00             | 118,984.59         | 0.00                                  |
| 1E-B3 | 30711XVM3 | 01/22/2021  | 1.54800 %                     | 133,258,000.00                | 160,442.63            | 0.00                   | 0.00                             | 133,258,000.00             | 160,442.63         | 0.00                                  |
| 1E-B4 | 30711XVP6 | 01/22/2021  | 1.94800 %                     | 133,258,000.00                | 201,900.68            | 0.00                   | 0.00                             | 133,258,000.00             | 201,900.68         | 0.00                                  |
| 1E-C1 | 30711XVR2 | 01/22/2021  | 0.74800 %                     | 135,218,000.00                | 78,666.83             | 0.00                   | 0.00                             | 135,218,000.00             | 78,666.83          | 0.00                                  |
| 1E-C2 | 30711XVT8 | 01/22/2021  | 1.14800 %                     | 135,218,000.00                | 120,734.65            | 0.00                   | 0.00                             | 135,218,000.00             | 120,734.65         | 0.00                                  |
| 1E-C3 | 30711XVV3 | 01/22/2021  | 1.54800 %                     | 135,218,000.00                | 162,802.47            | 0.00                   | 0.00                             | 135,218,000.00             | 162,802.47         | 0.00                                  |
| 1E-C4 | 30711XVX9 | 01/22/2021  | 1.94800 %                     | 135,218,000.00                | 204,870.29            | 0.00                   | 0.00                             | 135,218,000.00             | 204,870.29         | 0.00                                  |
| 1E-D1 | 30711XVY7 | 01/22/2021  | 0.74800 %                     | 147,604,662.41                | 85,873.11             | 779,475.83             | 0.00                             | 146,825,186.58             | 865,348.94         | 0.00                                  |
| 1E-D2 | 30711XVZ4 | 01/22/2021  | 1.14800 %                     | 147,604,662.41                | 131,794.56            | 779,475.83             | 0.00                             | 146,825,186.58             | 911,270.39         | 0.00                                  |
| 1E-D3 | 30711XWA8 | 01/22/2021  | 1.54800 %                     | 147,604,662.41                | 177,716.01            | 779,475.83             | 0.00                             | 146,825,186.58             | 957,191.84         | 0.00                                  |
| 1E-D4 | 30711XWB6 | 01/22/2021  | 1.94800 %                     | 147,604,662.41                | 223,637.46            | 779,475.83             | 0.00                             | 146,825,186.58             | 1,003,113.29       | 0.00                                  |
| 1E-D5 | 30711XWC4 | 01/22/2021  | 2.54800 %                     | 147,604,662.41                | 292,519.64            | 779,475.83             | 0.00                             | 146,825,186.58             | 1,071,995.47       | 0.00                                  |
| 1E-F1 | 30711XWD2 | 01/22/2021  | 0.74800 %                     | 268,476,000.00                | 156,193.37            | 0.00                   | 0.00                             | 268,476,000.00             | 156,193.37         | 0.00                                  |
| 1E-F2 | 30711XWE0 | 01/22/2021  | 1.14800 %                     | 268,476,000.00                | 239,719.24            | 0.00                   | 0.00                             | 268,476,000.00             | 239,719.24         | 0.00                                  |
| 1E-F3 | 30711XWF7 | 01/22/2021  | 1.54800 %                     | 268,476,000.00                | 323,245.10            | 0.00                   | 0.00                             | 268,476,000.00             | 323,245.10         | 0.00                                  |
| 1E-F4 | 30711XWG5 | 01/22/2021  | 1.94800 %                     | 268,476,000.00                | 406,770.97            | 0.00                   | 0.00                             | 268,476,000.00             | 406,770.97         | 0.00                                  |
| 1E-F5 | 30711XWH3 | 01/22/2021  | 2.54800 %                     | 268,476,000.00                | 532,059.77            | 0.00                   | 0.00                             | 268,476,000.00             | 532,059.77         | 0.00                                  |
| 1X-1  | 30711XWJ9 | 01/22/2021  | 1.80000 %                     | 0.00                          | 206,646.53            | 0.00                   | 0.00                             | 0.00                       | 206,646.53         | 0.00                                  |
| 1X-2  | 30711XWK6 | 01/22/2021  | 1.40000 %                     | 0.00                          | 160,725.08            | 0.00                   | 0.00                             | 0.00                       | 160,725.08         | 0.00                                  |
| 1X-3  | 30711XWL4 | 01/22/2021  | 1.00000 %                     | 0.00                          | 114,803.63            | 0.00                   | 0.00                             | 0.00                       | 114,803.63         | 0.00                                  |
| 1X-4  | 30711XWM2 | 01/22/2021  | 0.60000 %                     | 0.00                          | 68,882.18             | 0.00                   | 0.00                             | 0.00                       | 68,882.18          | 0.00                                  |
| 1Y-1  | 30711XWN0 | 01/22/2021  | 1.80000 %                     | 0.00                          | 375,866.40            | 0.00                   | 0.00                             | 0.00                       | 375,866.40         | 0.00                                  |
| 1Y-2  | 30711XWP5 | 01/22/2021  | 1.40000 %                     | 0.00                          | 292,340.53            | 0.00                   | 0.00                             | 0.00                       | 292,340.53         | 0.00                                  |
| 1Y-3  | 30711XWQ3 | 01/22/2021  | 1.00000 %                     | 0.00                          | 208,814.67            | 0.00                   | 0.00                             | 0.00                       | 208,814.67         | 0.00                                  |
| 1Y-4  | 30711XWR1 | 01/22/2021  | 0.60000 %                     | 0.00                          | 125,288.80            | 0.00                   | 0.00                             | 0.00                       | 125,288.80         | 0.00                                  |
| 2A-H  |           | 12/31/2020  | 0.00000 %                     | 5,458,467,573.13              | 0.00                  | 307,605,137.90         | 0.00                             | 5,150,862,435.23           | 307,605,137.90     | 0.00                                  |
| 2M-1  | 30711XWS9 | 01/22/2021  | 0.79800 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-1H |           | 12/31/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2A | 30711XWT7 | 01/22/2021  | 2.64800 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-AH |           | 12/31/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2M-2B | 30711XWU4 | 01/22/2021  | 2.64800 %                     | 84,444,812.29                 | 173,918.78            | 482,866.25             | 0.00                             | 83,961,946.05              | 656,785.03         | 0.00                                  |

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|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 2M-BH |           | 12/31/2020  | 0.00000 %                     | 4,445,326.19                  | 0.00                  | 25,418.94              | 0.00                             | 4,419,907.24               | 25,418.94          | 0.00                                  |
| 2M-2C | 30711XWV2 | 01/22/2021  | 2.64800 %                     | 101,332,000.00                | 208,698.88            | 0.00                   | 0.00                             | 101,332,000.00             | 208,698.88         | 0.00                                  |
| 2M-CH |           | 12/31/2020  | 0.00000 %                     | 5,334,298.00                  | 0.00                  | 0.00                   | 0.00                             | 5,334,298.00               | 0.00               | 0.00                                  |
| 2M-2  | 30711XWX8 | 01/22/2021  | 2.64800 %                     | 185,776,812.29                | 382,617.67            | 482,866.25             | 0.00                             | 185,293,946.05             | 865,483.92         | 0.00                                  |
| 2M-2H |           | 12/31/2020  | 0.00000 %                     | 9,779,624.19                  | 0.00                  | 25,418.94              | 0.00                             | 9,754,205.24               | 25,418.94          | 0.00                                  |
| 2B-1  | 30711XWW0 | 01/22/2021  | 4.59800 %                     | 63,333,000.00                 | 226,492.88            | 0.00                   | 0.00                             | 63,333,000.00              | 226,492.88         | 0.00                                  |
| 2B-1H |           | 12/31/2020  | 0.00000 %                     | 3,333,436.00                  | 0.00                  | 0.00                   | 0.00                             | 3,333,436.00               | 0.00               | 0.00                                  |
| 2B-2H |           | 12/31/2020  | 0.00000 %                     | 66,459,890.10                 | 0.00                  | 0.00                   | 44,295.51                        | 66,415,594.59              | 0.00               | 250,842.41                            |
| 2A-I1 | 30711XWY6 | 01/22/2021  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I2 | 30711XXA7 | 01/22/2021  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I3 | 30711XXC3 | 01/22/2021  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2A-I4 | 30711XXE9 | 01/22/2021  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2B-I1 | 30711XXG4 | 01/22/2021  | 1.80000 %                     | 0.00                          | 118,222.74            | 0.00                   | 0.00                             | 0.00                       | 118,222.74         | 0.00                                  |
| 2B-I2 | 30711XXH2 | 01/22/2021  | 1.40000 %                     | 0.00                          | 91,951.02             | 0.00                   | 0.00                             | 0.00                       | 91,951.02          | 0.00                                  |
| 2B-I3 | 30711XXK5 | 01/22/2021  | 1.00000 %                     | 0.00                          | 65,679.30             | 0.00                   | 0.00                             | 0.00                       | 65,679.30          | 0.00                                  |
| 2B-I4 | 30711XXM1 | 01/22/2021  | 0.60000 %                     | 0.00                          | 39,407.58             | 0.00                   | 0.00                             | 0.00                       | 39,407.58          | 0.00                                  |
| 2C-I1 | 30711XXP4 | 01/22/2021  | 1.80000 %                     | 0.00                          | 141,864.80            | 0.00                   | 0.00                             | 0.00                       | 141,864.80         | 0.00                                  |
| 2C-I2 | 30711XXR0 | 01/22/2021  | 1.40000 %                     | 0.00                          | 110,339.29            | 0.00                   | 0.00                             | 0.00                       | 110,339.29         | 0.00                                  |
| 2C-I3 | 30711XXT6 | 01/22/2021  | 1.00000 %                     | 0.00                          | 78,813.78             | 0.00                   | 0.00                             | 0.00                       | 78,813.78          | 0.00                                  |
| 2C-I4 | 30711XXV1 | 01/22/2021  | 0.60000 %                     | 0.00                          | 47,288.27             | 0.00                   | 0.00                             | 0.00                       | 47,288.27          | 0.00                                  |
| 2E-A1 | 30711XWZ3 | 01/22/2021  | 0.84800 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A2 | 30711XXB5 | 01/22/2021  | 1.24800 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A3 | 30711XXD1 | 01/22/2021  | 1.64800 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-A4 | 30711XXF6 | 01/22/2021  | 2.04800 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 2E-B1 | 30711XYR9 | 01/22/2021  | 0.84800 %                     | 84,444,812.29                 | 55,696.05             | 482,866.25             | 0.00                             | 83,961,946.05              | 538,562.30         | 0.00                                  |
| 2E-B2 | 30711XXJ8 | 01/22/2021  | 1.24800 %                     | 84,444,812.29                 | 81,967.76             | 482,866.25             | 0.00                             | 83,961,946.05              | 564,834.01         | 0.00                                  |
| 2E-B3 | 30711XXL3 | 01/22/2021  | 1.64800 %                     | 84,444,812.29                 | 108,239.48            | 482,866.25             | 0.00                             | 83,961,946.05              | 591,105.73         | 0.00                                  |
| 2E-B4 | 30711XXN9 | 01/22/2021  | 2.04800 %                     | 84,444,812.29                 | 134,511.20            | 482,866.25             | 0.00                             | 83,961,946.05              | 617,377.45         | 0.00                                  |
| 2E-C1 | 30711XXQ2 | 01/22/2021  | 0.84800 %                     | 101,332,000.00                | 66,834.08             | 0.00                   | 0.00                             | 101,332,000.00             | 66,834.08          | 0.00                                  |
| 2E-C2 | 30711XXS8 | 01/22/2021  | 1.24800 %                     | 101,332,000.00                | 98,359.59             | 0.00                   | 0.00                             | 101,332,000.00             | 98,359.59          | 0.00                                  |
| 2E-C3 | 30711XXU3 | 01/22/2021  | 1.64800 %                     | 101,332,000.00                | 129,885.11            | 0.00                   | 0.00                             | 101,332,000.00             | 129,885.11         | 0.00                                  |

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| 2E-C4  | 30711XXW9 | 01/22/2021  | 2.04800 %                     | 101,332,000.00                | 161,410.62            | 0.00                   | 0.00                             | 101,332,000.00             | 161,410.62         | 0.00                                  |
| 2E-D1  | 30711XXX7 | 01/22/2021  | 0.84800 %                     | 84,444,812.30                 | 55,696.05             | 482,866.25             | 0.00                             | 83,961,946.05              | 538,562.30         | 0.00                                  |
| 2E-D2  | 30711XXY5 | 01/22/2021  | 1.24800 %                     | 84,444,812.30                 | 81,967.76             | 482,866.25             | 0.00                             | 83,961,946.05              | 564,834.01         | 0.00                                  |
| 2E-D3  | 30711XXZ2 | 01/22/2021  | 1.64800 %                     | 84,444,812.30                 | 108,239.48            | 482,866.25             | 0.00                             | 83,961,946.05              | 591,105.73         | 0.00                                  |
| 2E-D4  | 30711XYA6 | 01/22/2021  | 2.04800 %                     | 84,444,812.30                 | 134,511.20            | 482,866.25             | 0.00                             | 83,961,946.05              | 617,377.45         | 0.00                                  |
| 2E-D5  | 30711XYB4 | 01/22/2021  | 2.64800 %                     | 84,444,812.30                 | 173,918.78            | 482,866.25             | 0.00                             | 83,961,946.05              | 656,785.03         | 0.00                                  |
| 2E-F1  | 30711XYC2 | 01/22/2021  | 0.84800 %                     | 185,776,812.30                | 122,530.13            | 482,866.25             | 0.00                             | 185,293,946.05             | 605,396.38         | 0.00                                  |
| 2E-F2  | 30711XYD0 | 01/22/2021  | 1.24800 %                     | 185,776,812.30                | 180,327.36            | 482,866.25             | 0.00                             | 185,293,946.05             | 663,193.61         | 0.00                                  |
| 2E-F3  | 30711XYE8 | 01/22/2021  | 1.64800 %                     | 185,776,812.30                | 238,124.59            | 482,866.25             | 0.00                             | 185,293,946.05             | 720,990.84         | 0.00                                  |
| 2E-F4  | 30711XYF5 | 01/22/2021  | 2.04800 %                     | 185,776,812.30                | 295,921.82            | 482,866.25             | 0.00                             | 185,293,946.05             | 778,788.07         | 0.00                                  |
| 2E-F5  | 30711XYG3 | 01/22/2021  | 2.64800 %                     | 185,776,812.30                | 382,617.67            | 482,866.25             | 0.00                             | 185,293,946.05             | 865,483.92         | 0.00                                  |
| 2X-1   | 30711XYH1 | 01/22/2021  | 1.80000 %                     | 0.00                          | 118,222.74            | 0.00                   | 0.00                             | 0.00                       | 118,222.74         | 0.00                                  |
| 2X-2   | 30711XYJ7 | 01/22/2021  | 1.40000 %                     | 0.00                          | 91,951.02             | 0.00                   | 0.00                             | 0.00                       | 91,951.02          | 0.00                                  |
| 2X-3   | 30711XYK4 | 01/22/2021  | 1.00000 %                     | 0.00                          | 65,679.30             | 0.00                   | 0.00                             | 0.00                       | 65,679.30          | 0.00                                  |
| 2X-4   | 30711XYL2 | 01/22/2021  | 0.60000 %                     | 0.00                          | 39,407.58             | 0.00                   | 0.00                             | 0.00                       | 39,407.58          | 0.00                                  |
| 2Y-1   | 30711XYM0 | 01/22/2021  | 1.80000 %                     | 0.00                          | 260,087.54            | 0.00                   | 0.00                             | 0.00                       | 260,087.54         | 0.00                                  |
| 2Y-2   | 30711XYN8 | 01/22/2021  | 1.40000 %                     | 0.00                          | 202,290.31            | 0.00                   | 0.00                             | 0.00                       | 202,290.31         | 0.00                                  |
| 2Y-3   | 30711XYP3 | 01/22/2021  | 1.00000 %                     | 0.00                          | 144,493.08            | 0.00                   | 0.00                             | 0.00                       | 144,493.08         | 0.00                                  |
| 2Y-4   | 30711XYQ1 | 01/22/2021  | 0.60000 %                     | 0.00                          | 86,695.85             | 0.00                   | 0.00                             | 0.00                       | 86,695.85          | 0.00                                  |
| Totals |           |             |                               | 21,156,899,005.79             | 13,106,846.38         | 816,282,422.55         | 63,986.35                        | 20,340,552,596.92          | 829,389,268.93     | 723,918.61                            |

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

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

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

Contact:  
Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 9,067,033,448.33              | 14,774,529.97                    | 477,469,761.01                     | 0.00      | 0.00                     | 492,244,290.98            | 8,574,789,157.34           | 0.43300048                    | 492,244,290.98               |
| 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 | 133,258,000.00       | 14,346,662.41                 | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 13,567,186.58              | 0.10181142                    | 779,475.83                   |
| 1M-AH | 7,014,568.00         | 755,193.98                    | 41,030.83                        | 0.00                               | 0.00      | 0.00                     | 41,030.83                 | 714,163.15                 | 0.10181142                    | 41,030.83                    |
| 1M-2B | 133,258,000.00       | 133,258,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 133,258,000.00             | 1.00000000                    | 0.00                         |
| 1M-BH | 7,014,568.00         | 7,014,568.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 7,014,568.00               | 1.00000000                    | 0.00                         |
| 1M-2C | 135,218,000.00       | 135,218,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 135,218,000.00             | 1.00000000                    | 0.00                         |
| 1M-CH | 7,117,400.00         | 7,117,400.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 7,117,400.00               | 1.00000000                    | 0.00                         |
| 1M-2  | 401,734,000.00       | 282,822,662.41                | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 282,043,186.58             | 0.70206452                    | 779,475.83                   |
| 1M-2H | 21,146,536.00        | 14,887,161.98                 | 41,030.83                        | 0.00                               | 0.00      | 0.00                     | 41,030.83                 | 14,846,131.15              | 0.70205972                    | 41,030.83                    |
| 1B-1  | 97,984,000.00        | 97,984,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 97,984,000.00              | 1.00000000                    | 0.00                         |
| 1B-1H | 5,157,594.00         | 5,157,594.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 5,157,594.00               | 1.00000000                    | 0.00                         |
| 1B-2H | 103,141,594.00       | 102,688,208.64                | 0.00                             | 0.00                               | 0.00      | 19,690.84                | 19,690.84                 | 102,668,517.80             | 0.99541333                    | 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 | 133,258,000.00       | 14,346,662.41                 | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 13,567,186.58              | 0.10181142                    | 779,475.83                   |
| 1E-A2 | 133,258,000.00       | 14,346,662.41                 | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 13,567,186.58              | 0.10181142                    | 779,475.83                   |
| 1E-A3 | 133,258,000.00       | 14,346,662.41                 | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 13,567,186.58              | 0.10181142                    | 779,475.83                   |
| 1E-A4 | 133,258,000.00       | 14,346,662.41                 | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 13,567,186.58              | 0.10181142                    | 779,475.83                   |
| 1E-B1 | 133,258,000.00       | 133,258,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 133,258,000.00             | 1.00000000                    | 0.00                         |
| 1E-B2 | 133,258,000.00       | 133,258,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 133,258,000.00             | 1.00000000                    | 0.00                         |
| 1E-B3 | 133,258,000.00       | 133,258,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 133,258,000.00             | 1.00000000                    | 0.00                         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 133,258,000.00       | 133,258,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 133,258,000.00             | 1.00000000                    | 0.00                         |
| 1E-C1 | 135,218,000.00       | 135,218,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 135,218,000.00             | 1.00000000                    | 0.00                         |
| 1E-C2 | 135,218,000.00       | 135,218,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 135,218,000.00             | 1.00000000                    | 0.00                         |
| 1E-C3 | 135,218,000.00       | 135,218,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 135,218,000.00             | 1.00000000                    | 0.00                         |
| 1E-C4 | 135,218,000.00       | 135,218,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 135,218,000.00             | 1.00000000                    | 0.00                         |
| 1E-D1 | 266,516,000.00       | 147,604,662.41                | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 146,825,186.58             | 0.55090571                    | 779,475.83                   |
| 1E-D2 | 266,516,000.00       | 147,604,662.41                | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 146,825,186.58             | 0.55090571                    | 779,475.83                   |
| 1E-D3 | 266,516,000.00       | 147,604,662.41                | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 146,825,186.58             | 0.55090571                    | 779,475.83                   |
| 1E-D4 | 266,516,000.00       | 147,604,662.41                | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 146,825,186.58             | 0.55090571                    | 779,475.83                   |
| 1E-D5 | 266,516,000.00       | 147,604,662.41                | 779,475.83                       | 0.00                               | 0.00      | 0.00                     | 779,475.83                | 146,825,186.58             | 0.55090571                    | 779,475.83                   |
| 1E-F1 | 268,476,000.00       | 268,476,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 268,476,000.00             | 1.00000000                    | 0.00                         |
| 1E-F2 | 268,476,000.00       | 268,476,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 268,476,000.00             | 1.00000000                    | 0.00                         |
| 1E-F3 | 268,476,000.00       | 268,476,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 268,476,000.00             | 1.00000000                    | 0.00                         |
| 1E-F4 | 268,476,000.00       | 268,476,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 268,476,000.00             | 1.00000000                    | 0.00                         |
| 1E-F5 | 268,476,000.00       | 268,476,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 268,476,000.00             | 1.00000000                    | 0.00                         |
| 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    | 5,458,467,573.13              | 8,441,143.03                     | 299,163,994.87                     | 0.00      | 0.00                     | 307,605,137.90            | 5,150,862,435.23           | 0.40346320                    | 307,605,137.90               |
| 2M-1  | 107,666,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-1H | 5,666,942.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2A | 101,332,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-AH | 5,334,298.00         | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2M-2B | 101,332,000.00       | 84,444,812.29                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.82858274                    | 482,866.25                   |
| 2M-BH | 5,334,298.00         | 4,445,326.19                  | 25,418.94                        | 0.00                               | 0.00      | 0.00                     | 25,418.94                 | 4,419,907.24               | 0.82858274                    | 25,418.94                    |
| 2M-2C | 101,332,000.00       | 101,332,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 101,332,000.00             | 1.00000000                    | 0.00                         |
| 2M-CH | 5,334,298.00         | 5,334,298.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 5,334,298.00               | 1.00000000                    | 0.00                         |
| 2M-2  | 303,996,000.00       | 185,776,812.29                | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 185,293,946.05             | 0.60952758                    | 482,866.25                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 16,002,894.00        | 9,779,624.19                  | 25,418.94                        | 0.00                               | 0.00      | 0.00                     | 25,418.94                 | 9,754,205.24               | 0.60952758                    | 25,418.94                    |
| 2B-1  | 63,333,000.00        | 63,333,000.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 63,333,000.00              | 1.00000000                    | 0.00                         |
| 2B-1H | 3,333,436.00         | 3,333,436.00                  | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 3,333,436.00               | 1.00000000                    | 0.00                         |
| 2B-2H | 66,666,437.00        | 66,459,890.10                 | 0.00                             | 0.00                               | 0.00      | 44,295.51                | 44,295.51                 | 66,415,594.59              | 0.99623735                    | 0.00                         |
| 2A-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2A-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2B-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I1 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I2 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I3 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2C-I4 | 0.00                 | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A1 | 101,332,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A2 | 101,332,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A3 | 101,332,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-A4 | 101,332,000.00       | 0.00                          | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 0.00                       | 0.00000000                    | 0.00                         |
| 2E-B1 | 101,332,000.00       | 84,444,812.29                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.82858274                    | 482,866.25                   |
| 2E-B2 | 101,332,000.00       | 84,444,812.29                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.82858274                    | 482,866.25                   |
| 2E-B3 | 101,332,000.00       | 84,444,812.29                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.82858274                    | 482,866.25                   |
| 2E-B4 | 101,332,000.00       | 84,444,812.29                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.82858274                    | 482,866.25                   |
| 2E-C1 | 101,332,000.00       | 101,332,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 101,332,000.00             | 1.00000000                    | 0.00                         |
| 2E-C2 | 101,332,000.00       | 101,332,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 101,332,000.00             | 1.00000000                    | 0.00                         |
| 2E-C3 | 101,332,000.00       | 101,332,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 101,332,000.00             | 1.00000000                    | 0.00                         |
| 2E-C4 | 101,332,000.00       | 101,332,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 101,332,000.00             | 1.00000000                    | 0.00                         |
| 2E-D1 | 202,664,000.00       | 84,444,812.30                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.41429137                    | 482,866.25                   |
| 2E-D2 | 202,664,000.00       | 84,444,812.30                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.41429137                    | 482,866.25                   |
| 2E-D3 | 202,664,000.00       | 84,444,812.30                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.41429137                    | 482,866.25                   |
| 2E-D4 | 202,664,000.00       | 84,444,812.30                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.41429137                    | 482,866.25                   |
| 2E-D5 | 202,664,000.00       | 84,444,812.30                 | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 83,961,946.05              | 0.41429137                    | 482,866.25                   |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Statement

| Class  | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-F1  | 202,664,000.00       | 185,776,812.30                | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 185,293,946.05             | 0.91429137                    | 482,866.25                   |
| 2E-F2  | 202,664,000.00       | 185,776,812.30                | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 185,293,946.05             | 0.91429137                    | 482,866.25                   |
| 2E-F3  | 202,664,000.00       | 185,776,812.30                | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 185,293,946.05             | 0.91429137                    | 482,866.25                   |
| 2E-F4  | 202,664,000.00       | 185,776,812.30                | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 185,293,946.05             | 0.91429137                    | 482,866.25                   |
| 2E-F5  | 202,664,000.00       | 185,776,812.30                | 482,866.25                       | 0.00                               | 0.00      | 0.00                     | 482,866.25                | 185,293,946.05             | 0.91429137                    | 482,866.25                   |
| 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 | 42,229,005,573.00    | 21,156,899,005.79             | 39,648,666.67                    | 776,633,755.88                     | 0.00      | 63,986.35                | 816,346,408.90            | 20,340,552,596.92          | 0.48167255                    | 816,282,422.55               |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 19,803,186,080.00    | 457.85730699                  | 0.74606833                       | 24.11075466                        | 0.00000000 | 0.00000000               | 24.85682299               | 433.00048400               | 0.43300048                    | 24.85682299                  |
| 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 | 133,258,000.00       | 107.66079642                  | 5.84937362                       | 0.00000000                         | 0.00000000 | 0.00000000               | 5.84937362                | 101.81142280               | 0.10181142                    | 5.84937362                   |
| 1M-AH | 7,014,568.00         | 107.66079679                  | 5.84937376                       | 0.00000000                         | 0.00000000 | 0.00000000               | 5.84937376                | 101.81142303               | 0.10181142                    | 5.84937376                   |
| 1M-2B | 133,258,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-BH | 7,014,568.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-2C | 135,218,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-CH | 7,117,400.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1M-2  | 401,734,000.00       | 704.00479524                  | 1.94027847                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.94027847                | 702.06451677               | 0.70206452                    | 1.94027847                   |
| 1M-2H | 21,146,536.00        | 704.00003008                  | 1.94030975                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.94030975                | 702.05972032               | 0.70205972                    | 1.94030975                   |
| 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       | 995.60424323                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.19091076               | 0.19091076                | 995.41333247               | 0.99541333                    | 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 | 133,258,000.00       | 107.66079642                  | 5.84937362                       | 0.00000000                         | 0.00000000 | 0.00000000               | 5.84937362                | 101.81142280               | 0.10181142                    | 5.84937362                   |
| 1E-A2 | 133,258,000.00       | 107.66079642                  | 5.84937362                       | 0.00000000                         | 0.00000000 | 0.00000000               | 5.84937362                | 101.81142280               | 0.10181142                    | 5.84937362                   |
| 1E-A3 | 133,258,000.00       | 107.66079642                  | 5.84937362                       | 0.00000000                         | 0.00000000 | 0.00000000               | 5.84937362                | 101.81142280               | 0.10181142                    | 5.84937362                   |
| 1E-A4 | 133,258,000.00       | 107.66079642                  | 5.84937362                       | 0.00000000                         | 0.00000000 | 0.00000000               | 5.84937362                | 101.81142280               | 0.10181142                    | 5.84937362                   |
| 1E-B1 | 133,258,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B2 | 133,258,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B3 | 133,258,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 133,258,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C1 | 135,218,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C2 | 135,218,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C3 | 135,218,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C4 | 135,218,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-D1 | 266,516,000.00       | 553.83039821                  | 2.92468681                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.92468681                | 550.90571140               | 0.55090571                    | 2.92468681                   |
| 1E-D2 | 266,516,000.00       | 553.83039821                  | 2.92468681                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.92468681                | 550.90571140               | 0.55090571                    | 2.92468681                   |
| 1E-D3 | 266,516,000.00       | 553.83039821                  | 2.92468681                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.92468681                | 550.90571140               | 0.55090571                    | 2.92468681                   |
| 1E-D4 | 266,516,000.00       | 553.83039821                  | 2.92468681                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.92468681                | 550.90571140               | 0.55090571                    | 2.92468681                   |
| 1E-D5 | 266,516,000.00       | 553.83039821                  | 2.92468681                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.92468681                | 550.90571140               | 0.55090571                    | 2.92468681                   |
| 1E-F1 | 268,476,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F2 | 268,476,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F3 | 268,476,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F4 | 268,476,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F5 | 268,476,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 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    | 427.55768254                  | 0.66118842                       | 23.43329197                        | 0.00000000 | 0.00000000               | 24.09448039               | 403.46320215               | 0.40346320                    | 24.09448039                  |
| 2M-1  | 107,666,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-1H | 5,666,942.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2A | 101,332,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-AH | 5,334,298.00         | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2M-2B | 101,332,000.00       | 833.34792849                  | 4.76519017                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.76519017                | 828.58273842               | 0.82858274                    | 4.76519017                   |
| 2M-BH | 5,334,298.00         | 833.34792882                  | 4.76518935                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.76518935                | 828.58273760               | 0.82858274                    | 4.76518935                   |
| 2M-2C | 101,332,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-CH | 5,334,298.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2M-2  | 303,996,000.00       | 611.11597616                  | 1.58839672                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.58839672                | 609.52757947               | 0.60952758                    | 1.58839672                   |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2M-2H | 16,002,894.00        | 611.11597627                  | 1.58839645                       | 0.00000000                         | 0.00000000 | 0.00000000               | 1.58839645                | 609.52757920               | 0.60952758                    | 1.58839645                   |
| 2B-1  | 63,333,000.00        | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-1H | 3,333,436.00         | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2B-2H | 66,666,437.00        | 996.90178583                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.66443494               | 0.66443494                | 996.23735089               | 0.99623735                    | 0.00000000                   |
| 2A-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2A-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2B-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I1 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I2 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I3 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2C-I4 | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A1 | 101,332,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A2 | 101,332,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A3 | 101,332,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-A4 | 101,332,000.00       | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 2E-B1 | 101,332,000.00       | 833.34792849                  | 4.76519017                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.76519017                | 828.58273842               | 0.82858274                    | 4.76519017                   |
| 2E-B2 | 101,332,000.00       | 833.34792849                  | 4.76519017                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.76519017                | 828.58273842               | 0.82858274                    | 4.76519017                   |
| 2E-B3 | 101,332,000.00       | 833.34792849                  | 4.76519017                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.76519017                | 828.58273842               | 0.82858274                    | 4.76519017                   |
| 2E-B4 | 101,332,000.00       | 833.34792849                  | 4.76519017                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.76519017                | 828.58273842               | 0.82858274                    | 4.76519017                   |
| 2E-C1 | 101,332,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C2 | 101,332,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C3 | 101,332,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-C4 | 101,332,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 2E-D1 | 202,664,000.00       | 416.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 414.29136921               | 0.41429137                    | 2.38259508                   |
| 2E-D2 | 202,664,000.00       | 416.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 414.29136921               | 0.41429137                    | 2.38259508                   |
| 2E-D3 | 202,664,000.00       | 416.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 414.29136921               | 0.41429137                    | 2.38259508                   |
| 2E-D4 | 202,664,000.00       | 416.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 414.29136921               | 0.41429137                    | 2.38259508                   |
| 2E-D5 | 202,664,000.00       | 416.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 414.29136921               | 0.41429137                    | 2.38259508                   |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 2E-F1 | 202,664,000.00       | 916.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 914.29136921               | 0.91429137                    | 2.38259508                   |
| 2E-F2 | 202,664,000.00       | 916.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 914.29136921               | 0.91429137                    | 2.38259508                   |
| 2E-F3 | 202,664,000.00       | 916.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 914.29136921               | 0.91429137                    | 2.38259508                   |
| 2E-F4 | 202,664,000.00       | 916.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 914.29136921               | 0.91429137                    | 2.38259508                   |
| 2E-F5 | 202,664,000.00       | 916.67396430                  | 2.38259508                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.38259508                | 914.29136921               | 0.91429137                    | 2.38259508                   |
| 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:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 9,067,033,448.33                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 8,574,789,157.34                    |
| 1M-1  | N/A                 | N/A          | 0.79800 %                | 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 | 12/28/20 - 01/24/21 | 28           | 2.54800 %                | 14,346,662.41                          | 28,431.90                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 28,431.90                   | 0.00                                   | 13,567,186.58                       |
| 1M-AH | N/A                 | N/A          | 0.00000 %                | 755,193.98                             | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 714,163.15                          |
| 1M-2B | 12/28/20 - 01/24/21 | 28           | 2.54800 %                | 133,258,000.00                         | 264,087.74               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 264,087.74                  | 0.00                                   | 133,258,000.00                      |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 7,014,568.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,014,568.00                        |
| 1M-2C | 12/28/20 - 01/24/21 | 28           | 2.54800 %                | 135,218,000.00                         | 267,972.03               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 267,972.03                  | 0.00                                   | 135,218,000.00                      |
| 1M-CH | N/A                 | N/A          | 0.00000 %                | 7,117,400.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,117,400.00                        |
| 1M-2  | 12/28/20 - 01/24/21 | 28           | 2.54800 %                | 282,822,662.41                         | 560,491.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 560,491.67                  | 0.00                                   | 282,043,186.58                      |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 14,887,161.98                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 14,846,131.15                       |
| 1B-1  | 12/28/20 - 01/24/21 | 28           | 4.14800 %                | 97,984,000.00                          | 316,118.16               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 316,118.16                  | 0.00                                   | 97,984,000.00                       |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 5,157,594.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 5,157,594.00                        |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 102,688,208.64                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 102,688,517.80                      |
| 1A-I1 | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 14,346,662.41                          | 20,085.33                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 20,085.33                   | 0.00                                   | 13,567,186.58                       |
| 1A-I2 | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 14,346,662.41                          | 15,621.92                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 15,621.92                   | 0.00                                   | 13,567,186.58                       |
| 1A-I3 | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 14,346,662.41                          | 11,158.52                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,158.52                   | 0.00                                   | 13,567,186.58                       |
| 1A-I4 | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 14,346,662.41                          | 6,695.11                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 6,695.11                    | 0.00                                   | 13,567,186.58                       |
| 1B-I1 | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 133,258,000.00                         | 186,561.20               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 186,561.20                  | 0.00                                   | 133,258,000.00                      |
| 1B-I2 | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 133,258,000.00                         | 145,103.16               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 145,103.16                  | 0.00                                   | 133,258,000.00                      |
| 1B-I3 | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 133,258,000.00                         | 103,645.11               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 103,645.11                  | 0.00                                   | 133,258,000.00                      |
| 1B-I4 | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 133,258,000.00                         | 62,187.07                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 62,187.07                   | 0.00                                   | 133,258,000.00                      |
| 1C-I1 | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 135,218,000.00                         | 189,305.20               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 189,305.20                  | 0.00                                   | 135,218,000.00                      |
| 1C-I2 | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 135,218,000.00                         | 147,237.38               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 147,237.38                  | 0.00                                   | 135,218,000.00                      |
| 1C-I3 | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 135,218,000.00                         | 105,169.56               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 105,169.56                  | 0.00                                   | 135,218,000.00                      |
| 1C-I4 | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 135,218,000.00                         | 63,101.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 63,101.73                   | 0.00                                   | 135,218,000.00                      |
| 1E-A1 | 12/28/20 - 01/24/21 | 28           | 0.74800 %                | 14,346,662.41                          | 8,346.57                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 8,346.57                    | 0.00                                   | 13,567,186.58                       |
| 1E-A2 | 12/28/20 - 01/24/21 | 28           | 1.14800 %                | 14,346,662.41                          | 12,809.98                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,809.98                   | 0.00                                   | 13,567,186.58                       |
| 1E-A3 | 12/28/20 - 01/24/21 | 28           | 1.54800 %                | 14,346,662.41                          | 17,273.38                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 17,273.38                   | 0.00                                   | 13,567,186.58                       |
| 1E-A4 | 12/28/20 - 01/24/21 | 28           | 1.94800 %                | 14,346,662.41                          | 21,736.79                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 21,736.79                   | 0.00                                   | 13,567,186.58                       |
| 1E-B1 | 12/28/20 - 01/24/21 | 28           | 0.74800 %                | 133,258,000.00                         | 77,526.54                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 77,526.54                   | 0.00                                   | 133,258,000.00                      |
| 1E-B2 | 12/28/20 - 01/24/21 | 28           | 1.14800 %                | 133,258,000.00                         | 118,984.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 118,984.59                  | 0.00                                   | 133,258,000.00                      |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07

**WELLS  
FARGO**

Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3 | 12/28/20 - 01/24/21 | 28           | 1.54800 %                | 133,258,000.00                         | 160,442.63               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 160,442.63                  | 0.00                                   | 133,258,000.00                      |
| 1E-B4 | 12/28/20 - 01/24/21 | 28           | 1.94800 %                | 133,258,000.00                         | 201,900.68               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 201,900.68                  | 0.00                                   | 133,258,000.00                      |
| 1E-C1 | 12/28/20 - 01/24/21 | 28           | 0.74800 %                | 135,218,000.00                         | 78,666.83                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 78,666.83                   | 0.00                                   | 135,218,000.00                      |
| 1E-C2 | 12/28/20 - 01/24/21 | 28           | 1.14800 %                | 135,218,000.00                         | 120,734.65               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 120,734.65                  | 0.00                                   | 135,218,000.00                      |
| 1E-C3 | 12/28/20 - 01/24/21 | 28           | 1.54800 %                | 135,218,000.00                         | 162,802.47               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 162,802.47                  | 0.00                                   | 135,218,000.00                      |
| 1E-C4 | 12/28/20 - 01/24/21 | 28           | 1.94800 %                | 135,218,000.00                         | 204,870.29               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 204,870.29                  | 0.00                                   | 135,218,000.00                      |
| 1E-D1 | 12/28/20 - 01/24/21 | 28           | 0.74800 %                | 147,604,662.41                         | 85,873.11                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 85,873.11                   | 0.00                                   | 146,825,186.58                      |
| 1E-D2 | 12/28/20 - 01/24/21 | 28           | 1.14800 %                | 147,604,662.41                         | 131,794.56               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 131,794.56                  | 0.00                                   | 146,825,186.58                      |
| 1E-D3 | 12/28/20 - 01/24/21 | 28           | 1.54800 %                | 147,604,662.41                         | 177,716.01               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 177,716.01                  | 0.00                                   | 146,825,186.58                      |
| 1E-D4 | 12/28/20 - 01/24/21 | 28           | 1.94800 %                | 147,604,662.41                         | 223,637.46               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 223,637.46                  | 0.00                                   | 146,825,186.58                      |
| 1E-D5 | 12/28/20 - 01/24/21 | 28           | 2.54800 %                | 147,604,662.41                         | 292,519.64               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 292,519.64                  | 0.00                                   | 146,825,186.58                      |
| 1E-F1 | 12/28/20 - 01/24/21 | 28           | 0.74800 %                | 268,476,000.00                         | 156,193.37               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 156,193.37                  | 0.00                                   | 268,476,000.00                      |
| 1E-F2 | 12/28/20 - 01/24/21 | 28           | 1.14800 %                | 268,476,000.00                         | 239,719.24               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 239,719.24                  | 0.00                                   | 268,476,000.00                      |
| 1E-F3 | 12/28/20 - 01/24/21 | 28           | 1.54800 %                | 268,476,000.00                         | 323,245.10               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 323,245.10                  | 0.00                                   | 268,476,000.00                      |
| 1E-F4 | 12/28/20 - 01/24/21 | 28           | 1.94800 %                | 268,476,000.00                         | 406,770.97               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 406,770.97                  | 0.00                                   | 268,476,000.00                      |
| 1E-F5 | 12/28/20 - 01/24/21 | 28           | 2.54800 %                | 268,476,000.00                         | 532,059.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 532,059.77                  | 0.00                                   | 268,476,000.00                      |
| 1X-1  | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 147,604,662.41                         | 206,646.53               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 206,646.53                  | 0.00                                   | 146,825,186.58                      |
| 1X-2  | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 147,604,662.41                         | 160,725.08               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 160,725.08                  | 0.00                                   | 146,825,186.58                      |
| 1X-3  | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 147,604,662.41                         | 114,803.63               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 114,803.63                  | 0.00                                   | 146,825,186.58                      |
| 1X-4  | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 147,604,662.41                         | 68,882.18                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 68,882.18                   | 0.00                                   | 146,825,186.58                      |
| 1Y-1  | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 268,476,000.00                         | 375,866.40               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 375,866.40                  | 0.00                                   | 268,476,000.00                      |
| 1Y-2  | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 268,476,000.00                         | 292,340.53               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 292,340.53                  | 0.00                                   | 268,476,000.00                      |
| 1Y-3  | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 268,476,000.00                         | 208,814.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 208,814.67                  | 0.00                                   | 268,476,000.00                      |
| 1Y-4  | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 268,476,000.00                         | 125,288.80               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 125,288.80                  | 0.00                                   | 268,476,000.00                      |
| 2A-H  | N/A                 | N/A          | 0.00000 %                | 5,458,467,573.13                       | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 5,150,862,435.23                    |
| 2M-1  | N/A                 | N/A          | 0.79800 %                | 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          | 2.64800 %                | 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 | 12/28/20 - 01/24/21 | 28           | 2.64800 %                | 84,444,812.29                          | 173,918.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 173,918.78                  | 0.00                                   | 83,961,946.05                       |
| 2M-BH | N/A                 | N/A          | 0.00000 %                | 4,445,326.19                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 4,419,907.24                        |
| 2M-2C | 12/28/20 - 01/24/21 | 28           | 2.64800 %                | 101,332,000.00                         | 208,698.88               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 208,698.88                  | 0.00                                   | 101,332,000.00                      |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:20 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-CH | N/A                 | N/A          | 0.00000 %                | 5,334,298.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 5,334,298.00                        |
| 2M-2  | 12/28/20 - 01/24/21 | 28           | 2.64800 %                | 185,776,812.29                         | 382,617.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 382,617.67                  | 0.00                                   | 185,293,946.05                      |
| 2M-2H | N/A                 | N/A          | 0.00000 %                | 9,779,624.19                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 9,754,205.24                        |
| 2B-1  | 12/28/20 - 01/24/21 | 28           | 4.59800 %                | 63,333,000.00                          | 226,492.88               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 226,492.88                  | 0.00                                   | 63,333,000.00                       |
| 2B-1H | N/A                 | N/A          | 0.00000 %                | 3,333,436.00                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,333,436.00                        |
| 2B-2H | N/A                 | N/A          | 0.00000 %                | 66,459,890.10                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 66,415,594.59                       |
| 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 | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 84,444,812.29                          | 118,222.74               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 118,222.74                  | 0.00                                   | 83,961,946.05                       |
| 2B-I2 | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 84,444,812.29                          | 91,951.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 91,951.02                   | 0.00                                   | 83,961,946.05                       |
| 2B-I3 | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 84,444,812.29                          | 65,679.30                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 65,679.30                   | 0.00                                   | 83,961,946.05                       |
| 2B-I4 | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 84,444,812.29                          | 39,407.58                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,407.58                   | 0.00                                   | 83,961,946.05                       |
| 2C-I1 | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 101,332,000.00                         | 141,864.80               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 141,864.80                  | 0.00                                   | 101,332,000.00                      |
| 2C-I2 | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 101,332,000.00                         | 110,339.29               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 110,339.29                  | 0.00                                   | 101,332,000.00                      |
| 2C-I3 | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 101,332,000.00                         | 78,813.78                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 78,813.78                   | 0.00                                   | 101,332,000.00                      |
| 2C-I4 | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 101,332,000.00                         | 47,288.27                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 47,288.27                   | 0.00                                   | 101,332,000.00                      |
| 2E-A1 | N/A                 | N/A          | 0.84800 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A2 | N/A                 | N/A          | 1.24800 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A3 | N/A                 | N/A          | 1.64800 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-A4 | N/A                 | N/A          | 2.04800 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 2E-B1 | 12/28/20 - 01/24/21 | 28           | 0.84800 %                | 84,444,812.29                          | 55,696.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 55,696.05                   | 0.00                                   | 83,961,946.05                       |
| 2E-B2 | 12/28/20 - 01/24/21 | 28           | 1.24800 %                | 84,444,812.29                          | 81,967.76                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 81,967.76                   | 0.00                                   | 83,961,946.05                       |
| 2E-B3 | 12/28/20 - 01/24/21 | 28           | 1.64800 %                | 84,444,812.29                          | 108,239.48               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 108,239.48                  | 0.00                                   | 83,961,946.05                       |
| 2E-B4 | 12/28/20 - 01/24/21 | 28           | 2.04800 %                | 84,444,812.29                          | 134,511.20               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 134,511.20                  | 0.00                                   | 83,961,946.05                       |
| 2E-C1 | 12/28/20 - 01/24/21 | 28           | 0.84800 %                | 101,332,000.00                         | 66,834.08                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 66,834.08                   | 0.00                                   | 101,332,000.00                      |
| 2E-C2 | 12/28/20 - 01/24/21 | 28           | 1.24800 %                | 101,332,000.00                         | 98,359.59                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 98,359.59                   | 0.00                                   | 101,332,000.00                      |
| 2E-C3 | 12/28/20 - 01/24/21 | 28           | 1.64800 %                | 101,332,000.00                         | 129,885.11               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 129,885.11                  | 0.00                                   | 101,332,000.00                      |
| 2E-C4 | 12/28/20 - 01/24/21 | 28           | 2.04800 %                | 101,332,000.00                         | 161,410.62               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 161,410.62                  | 0.00                                   | 101,332,000.00                      |
| 2E-D1 | 12/28/20 - 01/24/21 | 28           | 0.84800 %                | 84,444,812.30                          | 55,696.05                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 55,696.05                   | 0.00                                   | 83,961,946.05                       |
| 2E-D2 | 12/28/20 - 01/24/21 | 28           | 1.24800 %                | 84,444,812.30                          | 81,967.76                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 81,967.76                   | 0.00                                   | 83,961,946.05                       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
 08-Jan-2021 8:28:20 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-D3         | 12/28/20 - 01/24/21 | 28           | 1.64800 %                | 84,444,812.30                          | 108,239.48               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 108,239.48                  | 0.00                                   | 83,961,946.05                       |
| 2E-D4         | 12/28/20 - 01/24/21 | 28           | 2.04800 %                | 84,444,812.30                          | 134,511.20               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 134,511.20                  | 0.00                                   | 83,961,946.05                       |
| 2E-D5         | 12/28/20 - 01/24/21 | 28           | 2.64800 %                | 84,444,812.30                          | 173,918.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 173,918.78                  | 0.00                                   | 83,961,946.05                       |
| 2E-F1         | 12/28/20 - 01/24/21 | 28           | 0.84800 %                | 185,776,812.30                         | 122,530.13               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 122,530.13                  | 0.00                                   | 185,293,946.05                      |
| 2E-F2         | 12/28/20 - 01/24/21 | 28           | 1.24800 %                | 185,776,812.30                         | 180,327.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 180,327.36                  | 0.00                                   | 185,293,946.05                      |
| 2E-F3         | 12/28/20 - 01/24/21 | 28           | 1.64800 %                | 185,776,812.30                         | 238,124.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 238,124.59                  | 0.00                                   | 185,293,946.05                      |
| 2E-F4         | 12/28/20 - 01/24/21 | 28           | 2.04800 %                | 185,776,812.30                         | 295,921.82               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 295,921.82                  | 0.00                                   | 185,293,946.05                      |
| 2E-F5         | 12/28/20 - 01/24/21 | 28           | 2.64800 %                | 185,776,812.30                         | 382,617.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 382,617.67                  | 0.00                                   | 185,293,946.05                      |
| 2X-1          | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 84,444,812.29                          | 118,222.74               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 118,222.74                  | 0.00                                   | 83,961,946.05                       |
| 2X-2          | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 84,444,812.29                          | 91,951.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 91,951.02                   | 0.00                                   | 83,961,946.05                       |
| 2X-3          | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 84,444,812.29                          | 65,679.30                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 65,679.30                   | 0.00                                   | 83,961,946.05                       |
| 2X-4          | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 84,444,812.29                          | 39,407.58                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 39,407.58                   | 0.00                                   | 83,961,946.05                       |
| 2Y-1          | 12/28/20 - 01/24/21 | 28           | 1.80000 %                | 185,776,812.29                         | 260,087.54               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 260,087.54                  | 0.00                                   | 185,293,946.05                      |
| 2Y-2          | 12/28/20 - 01/24/21 | 28           | 1.40000 %                | 185,776,812.29                         | 202,290.31               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 202,290.31                  | 0.00                                   | 185,293,946.05                      |
| 2Y-3          | 12/28/20 - 01/24/21 | 28           | 1.00000 %                | 185,776,812.29                         | 144,493.08               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 144,493.08                  | 0.00                                   | 185,293,946.05                      |
| 2Y-4          | 12/28/20 - 01/24/21 | 28           | 0.60000 %                | 185,776,812.29                         | 86,695.85                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 86,695.85                   | 0.00                                   | 185,293,946.05                      |
| <b>Totals</b> |                     |              |                          |                                        | 13,106,846.38            | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 13,106,846.38               | 0.00                                   |                                     |

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:21 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 19,803,186,080.00    | 0.00000 %                | 457.85730699                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 433.00048400                        |
| 1M-1  | 186,170,000.00       | 0.79800 %                | 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 | 133,258,000.00       | 2.54800 %                | 107.66079642                           | 0.21335980               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21335980                  | 0.00000000                             | 101.81142280                        |
| 1M-AH | 7,014,568.00         | 0.00000 %                | 107.66079679                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 101.81142303                        |
| 1M-2B | 133,258,000.00       | 2.54800 %                | 1000.00000000                          | 1.98177775               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98177775                  | 0.00000000                             | 1000.00000000                       |
| 1M-BH | 7,014,568.00         | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2C | 135,218,000.00       | 2.54800 %                | 1000.00000000                          | 1.98177780               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98177780                  | 0.00000000                             | 1000.00000000                       |
| 1M-CH | 7,117,400.00         | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2  | 401,734,000.00       | 2.54800 %                | 704.00479524                           | 1.39518107               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.39518107                  | 0.00000000                             | 702.06451677                        |
| 1M-2H | 21,146,536.00        | 0.00000 %                | 704.00003008                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 702.05972032                        |
| 1B-1  | 97,984,000.00        | 4.14800 %                | 1000.00000000                          | 3.22622224               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.22622224                  | 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 %                | 995.60424323                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 995.41333247                        |
| 1A-I1 | 0.00                 | 1.80000 %                | 107.66079642                           | 0.15072513               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.15072513                  | 0.00000000                             | 101.81142280                        |
| 1A-I2 | 0.00                 | 1.40000 %                | 107.66079642                           | 0.11723064               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.11723064                  | 0.00000000                             | 101.81142280                        |
| 1A-I3 | 0.00                 | 1.00000 %                | 107.66079642                           | 0.08373621               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.08373621                  | 0.00000000                             | 101.81142280                        |
| 1A-I4 | 0.00                 | 0.60000 %                | 107.66079642                           | 0.05024171               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.05024171                  | 0.00000000                             | 101.81142280                        |
| 1B-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.40000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.40000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.08888892               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08888892                  | 0.00000000                             | 1000.00000000                       |
| 1B-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.77777777               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77777777                  | 0.00000000                             | 1000.00000000                       |
| 1B-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.46666669               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.46666669                  | 0.00000000                             | 1000.00000000                       |
| 1C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.40000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.40000000                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.08888891               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08888891                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.77777781               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77777781                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.46666664               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.46666664                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 133,258,000.00       | 0.74800 %                | 107.66079642                           | 0.06263466               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.06263466                  | 0.00000000                             | 101.81142280                        |
| 1E-A2 | 133,258,000.00       | 1.14800 %                | 107.66079642                           | 0.09612916               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.09612916                  | 0.00000000                             | 101.81142280                        |
| 1E-A3 | 133,258,000.00       | 1.54800 %                | 107.66079642                           | 0.12962359               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.12962359                  | 0.00000000                             | 101.81142280                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:21 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 133,258,000.00       | 1.94800 %                | 107.66079642                           | 0.16311809               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.16311809                  | 0.00000000                             | 101.81142280                        |
| 1E-B1 | 133,258,000.00       | 0.74800 %                | 1000.00000000                          | 0.58177775               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.58177775                  | 0.00000000                             | 1000.00000000                       |
| 1E-B2 | 133,258,000.00       | 1.14800 %                | 1000.00000000                          | 0.89288891               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.89288891                  | 0.00000000                             | 1000.00000000                       |
| 1E-B3 | 133,258,000.00       | 1.54800 %                | 1000.00000000                          | 1.20399998               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20399998                  | 0.00000000                             | 1000.00000000                       |
| 1E-B4 | 133,258,000.00       | 1.94800 %                | 1000.00000000                          | 1.51511114               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51511114                  | 0.00000000                             | 1000.00000000                       |
| 1E-C1 | 135,218,000.00       | 0.74800 %                | 1000.00000000                          | 0.58177780               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.58177780                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 135,218,000.00       | 1.14800 %                | 1000.00000000                          | 0.89288889               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.89288889                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 135,218,000.00       | 1.54800 %                | 1000.00000000                          | 1.20399999               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20399999                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 135,218,000.00       | 1.94800 %                | 1000.00000000                          | 1.51511108               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51511108                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 266,516,000.00       | 0.74800 %                | 553.83039821                           | 0.32220621               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.32220621                  | 0.00000000                             | 550.90571140                        |
| 1E-D2 | 266,516,000.00       | 1.14800 %                | 553.83039821                           | 0.49450900               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.49450900                  | 0.00000000                             | 550.90571140                        |
| 1E-D3 | 266,516,000.00       | 1.54800 %                | 553.83039821                           | 0.66681179               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.66681179                  | 0.00000000                             | 550.90571140                        |
| 1E-D4 | 266,516,000.00       | 1.94800 %                | 553.83039821                           | 0.83911457               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83911457                  | 0.00000000                             | 550.90571140                        |
| 1E-D5 | 266,516,000.00       | 2.54800 %                | 553.83039821                           | 1.09756878               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.09756878                  | 0.00000000                             | 550.90571140                        |
| 1E-F1 | 268,476,000.00       | 0.74800 %                | 1000.00000000                          | 0.58177778               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.58177778                  | 0.00000000                             | 1000.00000000                       |
| 1E-F2 | 268,476,000.00       | 1.14800 %                | 1000.00000000                          | 0.89288890               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.89288890                  | 0.00000000                             | 1000.00000000                       |
| 1E-F3 | 268,476,000.00       | 1.54800 %                | 1000.00000000                          | 1.20399999               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.20399999                  | 0.00000000                             | 1000.00000000                       |
| 1E-F4 | 268,476,000.00       | 1.94800 %                | 1000.00000000                          | 1.51511111               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.51511111                  | 0.00000000                             | 1000.00000000                       |
| 1E-F5 | 268,476,000.00       | 2.54800 %                | 1000.00000000                          | 1.98177778               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98177778                  | 0.00000000                             | 1000.00000000                       |
| 1X-1  | 0.00                 | 1.80000 %                | 553.83039821                           | 0.77536257               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77536257                  | 0.00000000                             | 550.90571140                        |
| 1X-2  | 0.00                 | 1.40000 %                | 553.83039821                           | 0.60305978               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.60305978                  | 0.00000000                             | 550.90571140                        |
| 1X-3  | 0.00                 | 1.00000 %                | 553.83039821                           | 0.43075699               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.43075699                  | 0.00000000                             | 550.90571140                        |
| 1X-4  | 0.00                 | 0.60000 %                | 553.83039821                           | 0.25845420               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.25845420                  | 0.00000000                             | 550.90571140                        |
| 1Y-1  | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.40000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.40000000                  | 0.00000000                             | 1000.00000000                       |
| 1Y-2  | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.08888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08888888                  | 0.00000000                             | 1000.00000000                       |
| 1Y-3  | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.77777779               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77777779                  | 0.00000000                             | 1000.00000000                       |
| 1Y-4  | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.46666667               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.46666667                  | 0.00000000                             | 1000.00000000                       |
| 2A-H  | 12,766,622,601.00    | 0.00000 %                | 427.55768254                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 403.46320215                        |
| 2M-1  | 107,666,000.00       | 0.79800 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:21 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2M-1H | 5,666,942.00         | 0.0000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2A | 101,332,000.00       | 2.6480 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-AH | 5,334,298.00         | 0.0000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2M-2B | 101,332,000.00       | 2.6480 %                 | 833.34792849                           | 1.71632633               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.71632633                  | 0.00000000                             | 828.58273842                        |
| 2M-BH | 5,334,298.00         | 0.0000 %                 | 833.34792882                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 828.58273760                        |
| 2M-2C | 101,332,000.00       | 2.6480 %                 | 1000.00000000                          | 2.05955552               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.05955552                  | 0.00000000                             | 1000.00000000                       |
| 2M-CH | 5,334,298.00         | 0.0000 %                 | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2M-2  | 303,996,000.00       | 2.6480 %                 | 611.11597616                           | 1.25862732               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.25862732                  | 0.00000000                             | 609.52757947                        |
| 2M-2H | 16,002,894.00        | 0.0000 %                 | 611.11597627                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 609.52757920                        |
| 2B-1  | 63,333,000.00        | 4.5980 %                 | 1000.00000000                          | 3.57622219               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.57622219                  | 0.00000000                             | 1000.00000000                       |
| 2B-1H | 3,333,436.00         | 0.0000 %                 | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 2B-2H | 66,666,437.00        | 0.0000 %                 | 996.90178583                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 996.23735089                        |
| 2A-I1 | 0.00                 | 1.8000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I2 | 0.00                 | 1.4000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I3 | 0.00                 | 1.0000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2A-I4 | 0.00                 | 0.6000 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2B-I1 | 0.00                 | 1.8000 %                 | 833.34792849                           | 1.16668713               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16668713                  | 0.00000000                             | 828.58273842                        |
| 2B-I2 | 0.00                 | 1.4000 %                 | 833.34792849                           | 0.90742332               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.90742332                  | 0.00000000                             | 828.58273842                        |
| 2B-I3 | 0.00                 | 1.0000 %                 | 833.34792849                           | 0.64815952               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.64815952                  | 0.00000000                             | 828.58273842                        |
| 2B-I4 | 0.00                 | 0.6000 %                 | 833.34792849                           | 0.38889571               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.38889571                  | 0.00000000                             | 828.58273842                        |
| 2C-I1 | 0.00                 | 1.8000 %                 | 1000.00000000                          | 1.40000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.40000000                  | 0.00000000                             | 1000.00000000                       |
| 2C-I2 | 0.00                 | 1.4000 %                 | 1000.00000000                          | 1.08888890               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08888890                  | 0.00000000                             | 1000.00000000                       |
| 2C-I3 | 0.00                 | 1.0000 %                 | 1000.00000000                          | 0.77777780               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77777780                  | 0.00000000                             | 1000.00000000                       |
| 2C-I4 | 0.00                 | 0.6000 %                 | 1000.00000000                          | 0.46666670               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.46666670                  | 0.00000000                             | 1000.00000000                       |
| 2E-A1 | 101,332,000.00       | 0.8480 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A2 | 101,332,000.00       | 1.2480 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A3 | 101,332,000.00       | 1.6480 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-A4 | 101,332,000.00       | 2.0480 %                 | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 2E-B1 | 101,332,000.00       | 0.8480 %                 | 833.34792849                           | 0.54963930               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.54963930                  | 0.00000000                             | 828.58273842                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:21 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 2E-B2 | 101,332,000.00       | 1.24800 %                | 833.34792849                           | 0.80890301               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.80890301                  | 0.00000000                             | 828.58273842                        |
| 2E-B3 | 101,332,000.00       | 1.64800 %                | 833.34792849                           | 1.06816682               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.06816682                  | 0.00000000                             | 828.58273842                        |
| 2E-B4 | 101,332,000.00       | 2.04800 %                | 833.34792849                           | 1.32743062               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.32743062                  | 0.00000000                             | 828.58273842                        |
| 2E-C1 | 101,332,000.00       | 0.84800 %                | 1000.00000000                          | 0.65955552               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.65955552                  | 0.00000000                             | 1000.00000000                       |
| 2E-C2 | 101,332,000.00       | 1.24800 %                | 1000.00000000                          | 0.97066662               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.97066662                  | 0.00000000                             | 1000.00000000                       |
| 2E-C3 | 101,332,000.00       | 1.64800 %                | 1000.00000000                          | 1.28177782               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.28177782                  | 0.00000000                             | 1000.00000000                       |
| 2E-C4 | 101,332,000.00       | 2.04800 %                | 1000.00000000                          | 1.59288892               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.59288892                  | 0.00000000                             | 1000.00000000                       |
| 2E-D1 | 202,664,000.00       | 0.84800 %                | 416.67396430                           | 0.27481965               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.27481965                  | 0.00000000                             | 414.29136921                        |
| 2E-D2 | 202,664,000.00       | 1.24800 %                | 416.67396430                           | 0.40445151               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.40445151                  | 0.00000000                             | 414.29136921                        |
| 2E-D3 | 202,664,000.00       | 1.64800 %                | 416.67396430                           | 0.53408341               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.53408341                  | 0.00000000                             | 414.29136921                        |
| 2E-D4 | 202,664,000.00       | 2.04800 %                | 416.67396430                           | 0.66371531               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.66371531                  | 0.00000000                             | 414.29136921                        |
| 2E-D5 | 202,664,000.00       | 2.64800 %                | 416.67396430                           | 0.85816317               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.85816317                  | 0.00000000                             | 414.29136921                        |
| 2E-F1 | 202,664,000.00       | 0.84800 %                | 916.67396430                           | 0.60459741               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.60459741                  | 0.00000000                             | 914.29136921                        |
| 2E-F2 | 202,664,000.00       | 1.24800 %                | 916.67396430                           | 0.88978487               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.88978487                  | 0.00000000                             | 914.29136921                        |
| 2E-F3 | 202,664,000.00       | 1.64800 %                | 916.67396430                           | 1.17497232               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.17497232                  | 0.00000000                             | 914.29136921                        |
| 2E-F4 | 202,664,000.00       | 2.04800 %                | 916.67396430                           | 1.46015977               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.46015977                  | 0.00000000                             | 914.29136921                        |
| 2E-F5 | 202,664,000.00       | 2.64800 %                | 916.67396430                           | 1.88794098               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.88794098                  | 0.00000000                             | 914.29136921                        |
| 2X-1  | 0.00                 | 1.80000 %                | 416.67396425                           | 0.58334356               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.58334356                  | 0.00000000                             | 414.29136921                        |
| 2X-2  | 0.00                 | 1.40000 %                | 416.67396425                           | 0.45371166               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.45371166                  | 0.00000000                             | 414.29136921                        |
| 2X-3  | 0.00                 | 1.00000 %                | 416.67396425                           | 0.32407976               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.32407976                  | 0.00000000                             | 414.29136921                        |
| 2X-4  | 0.00                 | 0.60000 %                | 416.67396425                           | 0.19444785               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.19444785                  | 0.00000000                             | 414.29136921                        |
| 2Y-1  | 0.00                 | 1.80000 %                | 916.67396425                           | 1.28334356               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.28334356                  | 0.00000000                             | 914.29136921                        |
| 2Y-2  | 0.00                 | 1.40000 %                | 916.67396425                           | 0.99815611               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.99815611                  | 0.00000000                             | 914.29136921                        |
| 2Y-3  | 0.00                 | 1.00000 %                | 916.67396425                           | 0.71296866               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.71296866                  | 0.00000000                             | 914.29136921                        |
| 2Y-4  | 0.00                 | 0.60000 %                | 916.67396425                           | 0.42778120               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.42778120                  | 0.00000000                             | 914.29136921                        |

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

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

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Distribution Date: 25-Jan-2021  
 08-Jan-2021 8:28:21 AM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,831,215.47 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (63,986.35)  |
| Total Deposits                                  | 2,767,229.12 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 2,748,062.46 |
| Total Withdrawals (Pool Distribution Amount)    | 2,767,229.12 |
| Ending Balance                                  | 0.00         |

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

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

\*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:21 AM

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Additional Reporting - Deal Level

| Informational Reporting |           |
|-------------------------|-----------|
| Libor Rate              | 0.148000% |

## Additional Reporting - Group Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| <b>Group 1</b>                                              |                   |
| Total Principal Reduction Current                           | 493,084,488.48    |
| Total Principal Reduction Cumulative                        | 11,550,830,246.06 |
| Scheduled Principal Current                                 | 15,595,036.63     |
| Scheduled Principal Cumulative                              | 970,871,884.29    |
| Unscheduled Principal Current                               | 477,469,761.01    |
| Unscheduled Principal Cumulative                            | 10,579,485,285.57 |
| Senior Reduction Amount                                     | 492,244,290.98    |
| Subordinate Reduction Amount                                | 820,506.66        |
| Calculated Tranche Write-Down Amount                        | 19,690.84         |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 2,641.64          |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 2,017.37          |
| <b>Group 2</b>                                              |                   |
| Total Principal Reduction Current                           | 308,157,718.60    |
| Total Principal Reduction Cumulative                        | 7,854,294,692.86  |
| Scheduled Principal Current                                 | 8,949,428.22      |
| Scheduled Principal Cumulative                              | 616,545,164.16    |
| Unscheduled Principal Current                               | 299,163,994.87    |
| Unscheduled Principal Cumulative                            | 7,237,499,186.29  |
| Senior Reduction Amount                                     | 307,605,137.90    |
| Subordinate Reduction Amount                                | 508,285.19        |
| Calculated Tranche Write-Down Amount                        | 44,295.51         |
| Calculated Tranche Write-Up Amount                          | 0.00              |
| Modification Loss Amount                                    | 25,144.82         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 631.45            |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Additional Reporting - Group Level

| Informational Reporting                  |                   |
|------------------------------------------|-------------------|
| <b>Group 1</b>                           |                   |
| At Issuance Loan Count                   | 88483             |
| Period Beginning Loan Count              | 48265             |
| Period Reference Pool Removal Loan Count | 2004              |
| Period Ending Loan Count                 | 46261             |
| UPB at Origination                       | 20,922,895,000.00 |
| UPB at Issuance                          | 20,628,318,833.65 |
| UPB Actual Current                       | 9,077,488,587.59  |
| Period PIF Loan Count Current            | 2002              |
| PIF Loan Count Cumulative                | 42102             |
| Period PIF Loan UPB Current              | 471,982,768.07    |
| PIF Loan UPB Cumulative                  | 10,225,487,851.92 |
| Period Partial Prepayment Amount         | 6,458,749.34      |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 97                |
| Repurchase Prior Credit Event UPB Curr   | 0.00              |
| Repurchase Prior Credit Event UPB Cum    | 18,001,347.86     |
| Credit Event Amount Current              | 276,814.23        |
| Credit Event Amount Cumulative           | 2,866,515.04      |
| Total Active Modified Loan Count         | 207               |
| Total Active Modified Loan UPB           | 47,805,859.62     |
| <b>Group 2</b>                           |                   |
| At Issuance Loan Count                   | 56296             |
| Period Beginning Loan Count              | 29219             |
| Period Reference Pool Removal Loan Count | 1293              |
| Period Ending Loan Count                 | 27926             |
| UPB at Origination                       | 13,475,810,000.00 |
| UPB at Issuance                          | 13,333,287,311.68 |
| UPB Actual Current                       | 5,478,992,618.82  |
| Period PIF Loan Count Current            | 1290              |
| PIF Loan Count Cumulative                | 28243             |
| Period PIF Loan UPB Current              | 297,931,234.43    |
| PIF Loan UPB Cumulative                  | 7,090,971,972.77  |
| Period Partial Prepayment Amount         | 1,792,915.64      |
| Repurchase Prior CE Loan Count Curr      | 0                 |
| Repurchase Prior CE Loan Count Cum       | 82                |
| Repurchase Prior Credit Event UPB Curr   | 0.00              |

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## Additional Reporting - Group Level

| Informational Reporting               |               |
|---------------------------------------|---------------|
| <b>Group 2</b>                        |               |
| Repurchase Prior Credit Event UPB Cum | 15,685,745.89 |
| Credit Event Amount Current           | 230,708.40    |
| Credit Event Amount Cumulative        | 8,839,124.26  |
| Total Active Modified Loan Count      | 296           |
| Total Active Modified Loan UPB        | 70,935,683.06 |
| Structural Reporting                  |               |
| <b>Group 1</b>                        |               |
| Senior Percentage                     | 94.738668%    |
| Subordinate Percentage                | 5.261332%     |
| Minimum Credit Enhancement Test Pass? | YES           |
| Delinquency Test Pass?                | NO            |
| Overcollateralization                 | 0.00          |
| <b>Group 2</b>                        |               |
| Senior Percentage                     | 94.320473%    |
| Subordinate Percentage                | 5.679527%     |
| Minimum Credit Enhancement Test Pass? | YES           |
| Delinquency Test Pass?                | NO            |
| Overcollateralization                 | 0.00          |

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## Reference Tranche Performance - Deal Level

| Class | Tranche                      |                            | Credit Support |                  |               |
|-------|------------------------------|----------------------------|----------------|------------------|---------------|
|       | Calculated Write-down Amount | Calculated Write-up Amount | Original       | Beginning Period | Ending Period |
| 1A-H  | 0.00                         | 0.00                       | 4.000000 %     | 5.260000 %       | 5.540000 %    |
| 1M-1  | 0.00                         | 0.00                       | 3.050000 %     | 5.260000 %       | 5.540000 %    |
| 1M-1H | 0.00                         | 0.00                       | 3.050000 %     | 5.260000 %       | 5.540000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.370000 %     | 5.100000 %       | 5.380000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.690000 %     | 3.640000 %       | 3.840000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 2.150000 %       | 2.270000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 2.150000 %       | 2.270000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 2.150000 %       | 2.270000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 1.070000 %       | 1.130000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 1.070000 %       | 1.130000 %    |
| 1B-2H | 19,690.84                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |
| 2A-H  | 0.00                         | 0.00                       | 4.250000 %     | 5.680000 %       | 5.990000 %    |
| 2M-1  | 0.00                         | 0.00                       | 3.400000 %     | 5.680000 %       | 5.990000 %    |
| 2M-1H | 0.00                         | 0.00                       | 3.400000 %     | 5.680000 %       | 5.990000 %    |
| 2M-2A | 0.00                         | 0.00                       | 2.600000 %     | 5.680000 %       | 5.990000 %    |
| 2M-2B | 0.00                         | 0.00                       | 1.800000 %     | 4.140000 %       | 4.380000 %    |
| 2M-2C | 0.00                         | 0.00                       | 1.000000 %     | 2.300000 %       | 2.430000 %    |
| 2B-1  | 0.00                         | 0.00                       | 0.500000 %     | 1.150000 %       | 1.210000 %    |
| 2B-1H | 0.00                         | 0.00                       | 0.500000 %     | 1.150000 %       | 1.210000 %    |
| 2B-2H | 44,295.51                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Rep and Warranty Settlement Reporting - Deal Level

### Group 1

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

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

### Group 2

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

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## Delinquency Status

| DELINQUENCY |              |                  |            |            |
|-------------|--------------|------------------|------------|------------|
| No. of Days | No. of Loans | UPB              | % of Loans | UPB %      |
| 30 Days     | 868          | 174,701,176.57   | 1.170016 % | 1.200161 % |
| 60 Days     | 396          | 78,471,321.57    | 0.533786 % | 0.539082 % |
| 90 Days     | 316          | 66,959,611.14    | 0.425951 % | 0.459999 % |
| 120 Days    | 293          | 61,676,958.57    | 0.394948 % | 0.423708 % |
| 150 Days    | 282          | 60,112,025.06    | 0.380121 % | 0.412957 % |
| 180+ Days   | 2394         | 596,620,474.22   | 3.226980 % | 4.098659 % |
| Totals      | 4549         | 1,038,541,567.13 | 6.131802 % | 7.134565 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

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## Delinquency Status By Group

| Delinquency Group 1 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 479          | 94,835,595.62  | 1.035429 % | 1.044734 % |
| 60 Days             | 202          | 40,347,940.78  | 0.436653 % | 0.444484 % |
| 90 Days             | 169          | 36,056,059.35  | 0.365319 % | 0.397203 % |
| 120 Days            | 163          | 34,338,694.96  | 0.352349 % | 0.378284 % |
| 150 Days            | 158          | 32,019,315.02  | 0.341540 % | 0.352733 % |
| 180+ Days           | 1342         | 342,151,720.24 | 2.900932 % | 3.769233 % |
| Totals              | 2513         | 579,749,325.97 | 5.432222 % | 6.386671 % |

| Delinquency Group 2 |              |                |            |            |
|---------------------|--------------|----------------|------------|------------|
| No. of Days         | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days             | 389          | 79,865,580.95  | 1.392967 % | 1.457669 % |
| 60 Days             | 194          | 38,123,380.79  | 0.694693 % | 0.695810 % |
| 90 Days             | 147          | 30,903,551.79  | 0.526391 % | 0.564037 % |
| 120 Days            | 130          | 27,338,263.61  | 0.465516 % | 0.498965 % |
| 150 Days            | 124          | 28,092,710.04  | 0.444031 % | 0.512735 % |
| 180+ Days           | 1052         | 254,468,753.98 | 3.767099 % | 4.644444 % |
| Totals              | 2036         | 458,792,241.16 | 7.290697 % | 8.373661 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Modification Loss Summary

| Group   | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|----------------|---------------|------------------------|-----------------|
| Group 1 | 23             | 5,841,576.18  | 2,641.64               | 0.045221        |
| Group 2 | 180            | 45,498,414.48 | 25,144.82              | 0.055265        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 1 | 0044806688  | 377,091.00  | 131.27                 | 0.034811        |
| Group 1 | 0044810253  | 402,160.07  | 8.31                   | 0.002066        |
| Group 1 | 0044812987  | 191,510.29  | 0.24                   | 0.000125        |
| Group 1 | 0044813232  | 119,141.58  | 39.07                  | 0.032793        |
| Group 1 | 0044813561  | 185,804.83  | 50.31                  | 0.027077        |
| Group 1 | 0044814635  | 168,188.20  | 7.58                   | 0.004507        |
| Group 1 | 0044815627  | 178,033.45  | 148.36                 | 0.083333        |
| Group 1 | 0044817798  | 381,275.05  | 7.72                   | 0.002025        |
| Group 1 | 0044827806  | 168,058.46  | 122.54                 | 0.072915        |
| Group 1 | 0044827828  | 262,831.34  | 244.21                 | 0.092915        |
| Group 1 | 0044830027  | 343,768.42  | 118.71                 | 0.034532        |
| Group 1 | 0044832430  | 195,992.95  | 86.26                  | 0.044012        |
| Group 1 | 0044838832  | 363,643.71  | 289.07                 | 0.079493        |
| Group 1 | 0044841377  | 192,905.44  | 74.36                  | 0.038547        |
| Group 1 | 0044842578  | 399,539.58  | 124.86                 | 0.031251        |
| Group 1 | 0044845787  | 352,003.40  | 440.00                 | 0.124999        |
| Group 1 | 0044851511  | 240,288.79  | 172.45                 | 0.071768        |
| Group 1 | 0044853969  | 276,091.97  | 83.98                  | 0.030417        |
| Group 1 | 0044864798  | 178,495.45  | 111.56                 | 0.062500        |
| Group 1 | 0044869954  | 435,730.34  | 107.45                 | 0.024660        |
| Group 1 | 0044877340  | 163,500.58  | 142.28                 | 0.087021        |
| Group 1 | 0044877720  | 136,160.23  | 63.67                  | 0.046761        |
| Group 1 | 0044888520  | 129,361.05  | 67.38                  | 0.052087        |
| Group 2 | 0044747820  | 293,259.06  | 178.22                 | 0.060772        |

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## Credit-Linked Notes

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044747933  | 133,875.05  | 60.39                  | 0.045109        |
| Group 2 | 0044748098  | 285,651.39  | 154.87                 | 0.054216        |
| Group 2 | 0044748541  | 346,895.75  | 252.94                 | 0.072915        |
| Group 2 | 0044748623  | 213,865.61  | 111.78                 | 0.052266        |
| Group 2 | 0044749531  | 268,439.50  | 139.81                 | 0.052082        |
| Group 2 | 0044749560  | 242,253.05  | 151.41                 | 0.062501        |
| Group 2 | 0044749583  | 252,818.19  | 263.35                 | 0.104166        |
| Group 2 | 0044749630  | 308,817.33  | 167.55                 | 0.054255        |
| Group 2 | 0044749908  | 393,108.65  | 166.02                 | 0.042233        |
| Group 2 | 0044750162  | 450,464.76  | 163.79                 | 0.036360        |
| Group 2 | 0044750426  | 184,104.56  | 60.92                  | 0.033090        |
| Group 2 | 0044750655  | 199,509.88  | 228.61                 | 0.114586        |
| Group 2 | 0044750664  | 217,041.56  | 132.63                 | 0.061108        |
| Group 2 | 0044750681  | 418,095.70  | 136.88                 | 0.032739        |
| Group 2 | 0044750693  | 267,639.63  | 278.79                 | 0.104166        |
| Group 2 | 0044750776  | 275,317.40  | 80.87                  | 0.029373        |
| Group 2 | 0044750869  | 72,845.51   | 56.20                  | 0.077150        |
| Group 2 | 0044751925  | 150,481.76  | 31.35                  | 0.020833        |
| Group 2 | 0044751958  | 416,155.75  | 260.10                 | 0.062501        |
| Group 2 | 0044752023  | 233,022.84  | 194.85                 | 0.083618        |
| Group 2 | 0044752670  | 164,074.02  | 85.46                  | 0.052086        |
| Group 2 | 0044752932  | 137,379.99  | 19.09                  | 0.013896        |
| Group 2 | 0044753109  | 63,158.93   | 18.59                  | 0.029434        |
| Group 2 | 0044753209  | 292,998.21  | 30.52                  | 0.010416        |
| Group 2 | 0044753482  | 133,108.39  | 88.23                  | 0.066284        |
| Group 2 | 0044753587  | 296,901.39  | 216.49                 | 0.072916        |
| Group 2 | 0044754446  | 316,244.93  | 131.54                 | 0.041594        |
| Group 2 | 0044755211  | 392,923.59  | 676.37                 | 0.172138        |
| Group 2 | 0044755796  | 387,558.75  | 103.13                 | 0.026610        |
| Group 2 | 0044756156  | 88,927.76   | 83.37                  | 0.093750        |
| Group 2 | 0044756304  | 74,338.04   | 23.23                  | 0.031249        |
| Group 2 | 0044756498  | 250,276.63  | 260.70                 | 0.104165        |
| Group 2 | 0044756747  | 377,318.09  | 125.07                 | 0.033147        |
| Group 2 | 0044756773  | 135,730.01  | 143.21                 | 0.105511        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044757202  | 175,166.95  | 60.06                  | 0.034287        |
| Group 2 | 0044757204  | 82,943.14   | 86.40                  | 0.104168        |
| Group 2 | 0044757616  | 271,361.15  | 224.18                 | 0.082613        |
| Group 2 | 0044758112  | 160,201.13  | 77.91                  | 0.048633        |
| Group 2 | 0044758371  | 109,069.63  | 161.03                 | 0.147640        |
| Group 2 | 0044758660  | 187,343.45  | 78.06                  | 0.041667        |
| Group 2 | 0044758677  | 349,269.03  | 102.70                 | 0.029404        |
| Group 2 | 0044758724  | 200,607.04  | 109.74                 | 0.054704        |
| Group 2 | 0044759289  | 190,632.66  | 79.43                  | 0.041667        |
| Group 2 | 0044759334  | 384,080.80  | 40.01                  | 0.010417        |
| Group 2 | 0044759604  | 160,276.81  | 55.04                  | 0.034341        |
| Group 2 | 0044759749  | 302,317.21  | 472.37                 | 0.156250        |
| Group 2 | 0044759896  | 244,802.02  | 37.12                  | 0.015163        |
| Group 2 | 0044760052  | 174,200.42  | 145.17                 | 0.083335        |
| Group 2 | 0044760074  | 202,237.28  | 105.33                 | 0.052082        |
| Group 2 | 0044760683  | 290,058.37  | 232.93                 | 0.080305        |
| Group 2 | 0044760857  | 263,290.84  | 91.71                  | 0.034832        |
| Group 2 | 0044760952  | 242,140.17  | 95.36                  | 0.039382        |
| Group 2 | 0044761489  | 168,505.04  | 114.10                 | 0.067713        |
| Group 2 | 0044761553  | 206,449.05  | 66.15                  | 0.032042        |
| Group 2 | 0044761774  | 74,655.59   | 91.13                  | 0.122067        |
| Group 2 | 0044761818  | 86,644.54   | 43.73                  | 0.050471        |
| Group 2 | 0044762100  | 137,417.23  | 61.91                  | 0.045053        |
| Group 2 | 0044762129  | 318,559.00  | 160.66                 | 0.050433        |
| Group 2 | 0044762306  | 330,524.48  | 103.29                 | 0.031250        |
| Group 2 | 0044762870  | 323,217.41  | 137.86                 | 0.042652        |
| Group 2 | 0044762900  | 399,539.33  | 44.90                  | 0.011238        |
| Group 2 | 0044763163  | 76,811.01   | 80.01                  | 0.104165        |
| Group 2 | 0044763976  | 365,857.11  | 290.25                 | 0.079334        |
| Group 2 | 0044763989  | 336,890.07  | 171.63                 | 0.050945        |
| Group 2 | 0044763998  | 345,627.50  | 324.03                 | 0.093751        |
| Group 2 | 0044764480  | 271,405.05  | 374.57                 | 0.138011        |
| Group 2 | 0044764661  | 317,429.76  | 96.59                  | 0.030429        |
| Group 2 | 0044764724  | 448,891.21  | 288.55                 | 0.064281        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044765207  | 362,123.28  | 122.89                 | 0.033936        |
| Group 2 | 0044765396  | 254,498.72  | 99.56                  | 0.039120        |
| Group 2 | 0044765513  | 347,236.50  | 151.30                 | 0.043573        |
| Group 2 | 0044766135  | 301,679.62  | 251.40                 | 0.083333        |
| Group 2 | 0044766389  | 126,556.21  | 67.17                  | 0.053075        |
| Group 2 | 0044766790  | 243,743.73  | 101.56                 | 0.041667        |
| Group 2 | 0044768065  | 169,796.70  | 87.18                  | 0.051344        |
| Group 2 | 0044768172  | 226,186.58  | 164.93                 | 0.072918        |
| Group 2 | 0044768220  | 256,150.16  | 213.46                 | 0.083334        |
| Group 2 | 0044768786  | 158,901.55  | 48.17                  | 0.030314        |
| Group 2 | 0044769181  | 92,109.98   | 49.54                  | 0.053784        |
| Group 2 | 0044769376  | 280,023.94  | 58.34                  | 0.020834        |
| Group 2 | 0044769884  | 395,871.32  | 171.88                 | 0.043418        |
| Group 2 | 0044770245  | 308,868.38  | 160.87                 | 0.052084        |
| Group 2 | 0044771262  | 88,726.04   | 58.84                  | 0.066316        |
| Group 2 | 0044771364  | 139,689.13  | 43.21                  | 0.030933        |
| Group 2 | 0044771856  | 297,194.61  | 158.47                 | 0.053322        |
| Group 2 | 0044772342  | 385,783.92  | 129.70                 | 0.033620        |
| Group 2 | 0044772895  | 298,280.89  | 153.59                 | 0.051492        |
| Group 2 | 0044773059  | 325,291.02  | 366.07                 | 0.112536        |
| Group 2 | 0044773158  | 240,988.73  | 145.50                 | 0.060376        |
| Group 2 | 0044773358  | 186,497.50  | 53.20                  | 0.028526        |
| Group 2 | 0044773707  | 305,130.59  | 86.54                  | 0.028362        |
| Group 2 | 0044773900  | 151,961.62  | 16.20                  | 0.010661        |
| Group 2 | 0044773956  | 297,021.97  | 130.20                 | 0.043835        |
| Group 2 | 0044775457  | 182,579.07  | 151.10                 | 0.082759        |
| Group 2 | 0044775546  | 361,048.75  | 300.87                 | 0.083332        |
| Group 2 | 0044776032  | 155,561.49  | 64.87                  | 0.041701        |
| Group 2 | 0044776233  | 218,709.21  | 108.62                 | 0.049664        |
| Group 2 | 0044776861  | 209,334.66  | 130.83                 | 0.062498        |
| Group 2 | 0044777714  | 157,237.17  | 114.65                 | 0.072915        |
| Group 2 | 0044777907  | 330,436.83  | 106.69                 | 0.032288        |
| Group 2 | 0044778088  | 256,711.96  | 80.22                  | 0.031249        |
| Group 2 | 0044778151  | 354,523.18  | 144.32                 | 0.040708        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
 08-Jan-2021 8:28:21 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044778252  | 142,540.18  | 29.70                  | 0.020836        |
| Group 2 | 0044779309  | 112,180.57  | 93.48                  | 0.083330        |
| Group 2 | 0044779844  | 204,503.35  | 42.99                  | 0.021022        |
| Group 2 | 0044780048  | 128,809.50  | 80.51                  | 0.062503        |
| Group 2 | 0044780464  | 415,968.67  | 46.34                  | 0.011140        |
| Group 2 | 0044780495  | 222,527.21  | 278.16                 | 0.125000        |
| Group 2 | 0044781165  | 227,239.68  | 151.50                 | 0.066670        |
| Group 2 | 0044781185  | 272,256.99  | 283.60                 | 0.104166        |
| Group 2 | 0044781195  | 325,583.66  | 319.36                 | 0.098088        |
| Group 2 | 0044781275  | 236,966.14  | 98.74                  | 0.041668        |
| Group 2 | 0044781752  | 231,163.92  | 12.12                  | 0.005243        |
| Group 2 | 0044781936  | 78,216.36   | 81.48                  | 0.104173        |
| Group 2 | 0044782011  | 360,773.29  | 248.24                 | 0.068808        |
| Group 2 | 0044782356  | 136,219.78  | 42.57                  | 0.031251        |
| Group 2 | 0044782683  | 305,055.13  | 86.45                  | 0.028339        |
| Group 2 | 0044782878  | 152,345.16  | 92.57                  | 0.060763        |
| Group 2 | 0044783524  | 174,198.24  | 63.89                  | 0.036677        |
| Group 2 | 0044783732  | 91,679.97   | 34.84                  | 0.038002        |
| Group 2 | 0044785023  | 234,196.60  | 99.12                  | 0.042323        |
| Group 2 | 0044786559  | 414,399.20  | 155.54                 | 0.037534        |
| Group 2 | 0044787049  | 182,822.53  | 153.47                 | 0.083945        |
| Group 2 | 0044787060  | 266,154.37  | 108.59                 | 0.040800        |
| Group 2 | 0044787215  | 299,840.11  | 281.10                 | 0.093750        |
| Group 2 | 0044787378  | 237,059.51  | 78.57                  | 0.033144        |
| Group 2 | 0044787940  | 386,613.21  | 235.09                 | 0.060808        |
| Group 2 | 0044788480  | 255,971.55  | 57.16                  | 0.022331        |
| Group 2 | 0044788554  | 153,464.77  | 68.15                  | 0.044408        |
| Group 2 | 0044788704  | 621,500.36  | 99.48                  | 0.016006        |
| Group 2 | 0044788812  | 186,794.62  | 75.61                  | 0.040478        |
| Group 2 | 0044790206  | 228,879.18  | 21.93                  | 0.009581        |
| Group 2 | 0044790382  | 362,235.65  | 362.28                 | 0.100012        |
| Group 2 | 0044791507  | 263,321.64  | 164.58                 | 0.062502        |
| Group 2 | 0044791737  | 230,111.37  | 71.91                  | 0.031250        |
| Group 2 | 0044792074  | 322,501.44  | 197.01                 | 0.061088        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
 08-Jan-2021 8:28:21 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044792673  | 248,483.69  | 28.81                  | 0.011594        |
| Group 2 | 0044793704  | 261,449.43  | 272.34                 | 0.104165        |
| Group 2 | 0044793831  | 206,474.47  | 118.35                 | 0.057319        |
| Group 2 | 0044793994  | 374,325.66  | 143.26                 | 0.038271        |
| Group 2 | 0044794099  | 458,900.60  | 94.64                  | 0.020623        |
| Group 2 | 0044794339  | 314,372.47  | 154.83                 | 0.049250        |
| Group 2 | 0044794431  | 297,593.26  | 149.35                 | 0.050186        |
| Group 2 | 0044794580  | 96,407.47   | 54.28                  | 0.056303        |
| Group 2 | 0044795768  | 211,614.59  | 264.52                 | 0.125001        |
| Group 2 | 0044796134  | 72,886.10   | 60.74                  | 0.083336        |
| Group 2 | 0044796259  | 115,452.52  | 108.24                 | 0.093753        |
| Group 2 | 0044797806  | 393,154.98  | 197.13                 | 0.050141        |
| Group 2 | 0044797958  | 411,312.03  | 270.78                 | 0.065833        |
| Group 2 | 0044798129  | 258,602.59  | 53.88                  | 0.020835        |
| Group 2 | 0044799101  | 415,771.70  | 152.04                 | 0.036568        |
| Group 2 | 0044799173  | 148,295.67  | 83.64                  | 0.056401        |
| Group 2 | 0044799300  | 167,613.96  | 138.28                 | 0.082499        |
| Group 2 | 0044799362  | 415,652.63  | 156.85                 | 0.037736        |
| Group 2 | 0044799394  | 218,485.09  | 115.67                 | 0.052942        |
| Group 2 | 0044799531  | 350,905.96  | 70.08                  | 0.019971        |
| Group 2 | 0044799964  | 226,566.23  | 70.50                  | 0.031117        |
| Group 2 | 0044800035  | 306,431.78  | 159.60                 | 0.052083        |
| Group 2 | 0044800110  | 253,555.59  | 290.53                 | 0.114582        |
| Group 2 | 0044800587  | 190,164.92  | 178.28                 | 0.093750        |
| Group 2 | 0044800706  | 347,515.32  | 178.13                 | 0.051258        |
| Group 2 | 0044801029  | 220,897.32  | 138.06                 | 0.062500        |
| Group 2 | 0044801084  | 112,573.61  | 41.53                  | 0.036891        |
| Group 2 | 0044801461  | 125,759.05  | 44.59                  | 0.035457        |
| Group 2 | 0044801511  | 340,310.17  | 212.25                 | 0.062370        |
| Group 2 | 0044801593  | 269,037.49  | 308.27                 | 0.114583        |
| Group 2 | 0044801604  | 291,840.76  | 273.97                 | 0.093877        |
| Group 2 | 0044801607  | 371,626.49  | 275.47                 | 0.074126        |
| Group 2 | 0044801610  | 391,536.34  | 273.64                 | 0.069889        |
| Group 2 | 0044801764  | 40,152.30   | 25.65                  | 0.063882        |

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Distribution Date: 25-Jan-2021  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Group 2 | 0044801998  | 408,793.12  | 298.08                 | 0.072917        |
| Group 2 | 0044802184  | 403,744.88  | 252.34                 | 0.062500        |
| Group 2 | 0044802534  | 136,916.08  | 29.89                  | 0.021831        |
| Group 2 | 0044803047  | 281,428.44  | 99.92                  | 0.035505        |
| Group 2 | 0044803048  | 328,840.72  | 102.76                 | 0.031249        |
| Group 2 | 0044803218  | 649,090.04  | 306.43                 | 0.047209        |
| Group 2 | 0044803568  | 162,620.93  | 56.66                  | 0.034842        |
| Group 2 | 0044804224  | 233,144.82  | 242.86                 | 0.104167        |
| Group 2 | 0044804420  | 104,541.15  | 9.39                   | 0.008982        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 5          | 507,522.63        | 63,834.58             | 12.578             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0044757478     | 49,858.58         | 15,729.44             | 31.548             |
| 0044762571     | 73,677.01         | 6,666.98              | 9.049              |
| 0044767901     | 107,172.81        | 21,897.32             | 20.432             |
| 0044866817     | 159,988.28        | 35,745.83             | 22.343             |
| 0044884842     | 116,825.95        | (16,204.99)           | (13.871)           |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 2          | 287,472.43        | 151.77                | 29,981.40                   | 10.429             |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0044755792     | 228,435.64        | 1.77                  | 4,558.41                    | 1.995              |
| 0044820242     | 59,036.79         | 150.00                | 25,422.99                   | 43.063             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
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## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 68             | 11,705,639.30     | 723,918.61            | 6.184              |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0044749681     | 236,616.19        | 2,839.67              | 1.200              |
| 0044749981     | 305,739.97        | 3,185.97              | 1.042              |
| 0044751216     | 79,437.15         | (1,202.26)            | (1.513)            |
| 0044752026     | 330,230.00        | (1,207.33)            | (0.366)            |
| 0044752427     | 212,783.26        | 5,126.30              | 2.409              |
| 0044754914     | 148,553.61        | 4,612.59              | 3.105              |
| 0044755417     | 200,594.01        | 2,700.07              | 1.346              |
| 0044755728     | 292,662.84        | (42,370.08)           | (14.477)           |
| 0044755792     | 228,435.64        | 4,558.41              | 1.995              |
| 0044756303     | 81,375.84         | 1,504.32              | 1.849              |
| 0044756480     | 397,523.84        | (413.89)              | (0.104)            |
| 0044757090     | 132,002.55        | 7,770.36              | 5.887              |
| 0044757315     | 297,867.40        | (36,884.96)           | (12.383)           |
| 0044757478     | 49,858.58         | 15,729.44             | 31.548             |
| 0044758476     | 191,274.89        | 19,305.73             | 10.093             |
| 0044758509     | 160,506.51        | 5,842.32              | 3.640              |
| 0044760659     | 163,665.98        | (5,918.51)            | (3.616)            |
| 0044762571     | 73,677.01         | 6,666.98              | 9.049              |
| 0044764548     | 239,747.30        | 6,937.53              | 2.894              |
| 0044764706     | 236,579.21        | 59,735.16             | 25.250             |
| 0044765836     | 250,658.42        | (6,562.38)            | (2.618)            |
| 0044766865     | 211,351.57        | 2,063.49              | 0.976              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
 08-Jan-2021 8:28:21 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044767397  | 99,317.27      | (2,528.53)         | (2.546)         |
| 0044767901  | 107,172.81     | 21,897.32          | 20.432          |
| 0044769988  | 258,709.79     | 18,438.34          | 7.127           |
| 0044770011  | 109,263.76     | 2,493.02           | 2.282           |
| 0044772563  | 410,099.39     | 6,395.64           | 1.560           |
| 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)         |
| 0044781952  | 81,828.87      | 24,977.92          | 30.525          |
| 0044783328  | 67,874.89      | 1,133.55           | 1.670           |
| 0044785788  | 282,960.19     | 72,274.82          | 25.542          |
| 0044790866  | 390,757.15     | 3,328.64           | 0.852           |
| 0044793689  | 63,561.48      | 21,832.21          | 34.348          |
| 0044793721  | 193,637.99     | 2,548.06           | 1.316           |
| 0044793838  | 235,758.87     | (2,961.67)         | (1.256)         |
| 0044795975  | 84,919.92      | 1,622.16           | 1.910           |
| 0044797808  | 214,719.53     | 14,578.56          | 6.790           |
| 0044800412  | 97,366.08      | 376.59             | 0.387           |
| 0044801118  | 46,208.19      | (758.09)           | (1.641)         |
| 0044801582  | 413,508.56     | 5,374.26           | 1.300           |
| 0044804144  | 368,947.61     | (265.88)           | (0.072)         |
| 0044809085  | 199,862.17     | 5,786.55           | 2.895           |
| 0044818674  | 137,217.92     | 75,923.00          | 55.330          |
| 0044820242  | 59,036.79      | 25,422.99          | 43.063          |
| 0044825727  | 415,508.11     | (250.97)           | (0.060)         |
| 0044838936  | 414,498.72     | (4,708.27)         | (1.136)         |
| 0044840533  | 65,734.93      | 4,355.55           | 6.626           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
 08-Jan-2021 8:28:21 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0044842394  | 91,514.55      | (1,112.16)         | (1.215)         |
| 0044845153  | 98,456.90      | 8,424.25           | 8.556           |
| 0044852320  | 57,671.65      | 19,031.10          | 32.999          |
| 0044853639  | 77,057.23      | 4,052.54           | 5.259           |
| 0044858948  | 170,464.06     | 82,000.70          | 48.104          |
| 0044866365  | 110,954.97     | 40,191.46          | 36.223          |
| 0044866817  | 159,988.28     | 35,745.83          | 22.343          |
| 0044870057  | 67,341.58      | 34,646.95          | 51.450          |
| 0044876276  | 87,864.09      | 16,028.15          | 18.242          |
| 0044878797  | 120,472.23     | 34,315.77          | 28.484          |
| 0044879621  | 121,513.13     | 47,300.49          | 38.926          |
| 0044884468  | 76,127.26      | (4,920.53)         | (6.464)         |
| 0044884842  | 116,825.95     | (16,204.99)        | (13.871)        |
| 0044892267  | 63,367.40      | 28,381.20          | 44.788          |
| 0044894515  | 81,106.38      | 11,693.30          | 14.417          |
| 0044895543  | 44,450.28      | 5,195.10           | 11.687          |
| 0044896962  | 29,480.46      | 21,778.19          | 73.873          |

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
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## Realized Loss Detail Report - Loans with Losses during Current Period

|         | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|---------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group   | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group 1 | 3                   | 335,851.02                | 19,690.84                   | 0.000 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 3                   | 335,851.02                          | 19,690.84                   | 0.000 %                 |
| Group 2 | 4                   | 459,144.04                | 44,295.51                   | 0.001 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 4                   | 459,144.04                          | 44,295.51                   | 0.001 %                 |
| Total   | 7                   | 794,995.06                | 63,986.35                   | 0.000 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 7                   | 794,995.06                          | 63,986.35                   | 0.000 %                 |

## 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 | 0044820242  | 60,000.00                    | 5.000 %           | IL    | 75.00              | 360           | 59,036.79                           | 10/31/2019                 | 150.00               | 25,422.99                       |
| Group 1 | 0044866817  | 164,000.00                   | 5.250 %           | PA    | 80.00              | 360           | 159,988.28                          | 12/31/2020                 | 35,745.83            | 35,745.83                       |
| Group 1 | 0044884842  | 120,000.00                   | 4.375 %           | AL    | 80.00              | 360           | 116,825.95                          | 12/31/2020                 | (16,204.99)          | (16,204.99)                     |
| Group 2 | 0044755792  | 238,000.00                   | 4.125 %           | SC    | 95.00              | 360           | 228,435.64                          | 09/30/2020                 | 1.77                 | 4,558.41                        |
| Group 2 | 0044757478  | 51,000.00                    | 4.625 %           | NC    | 90.00              | 360           | 49,858.58                           | 12/31/2020                 | 15,729.44            | 15,729.44                       |
| Group 2 | 0044762571  | 80,000.00                    | 4.125 %           | NC    | 95.00              | 360           | 73,677.01                           | 12/31/2020                 | 6,666.98             | 6,666.98                        |
| Group 2 | 0044767901  | 111,000.00                   | 4.250 %           | AL    | 90.00              | 360           | 107,172.81                          | 12/31/2020                 | 21,897.32            | 21,897.32                       |

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



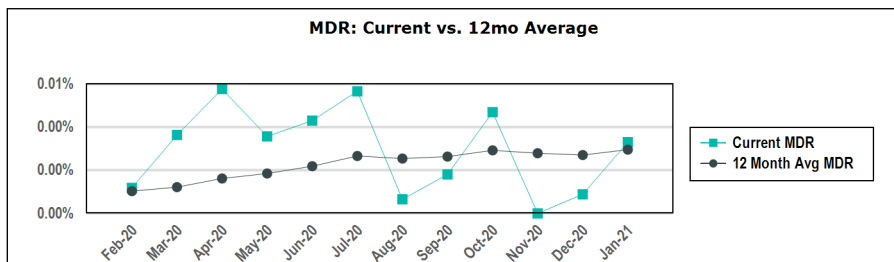
Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:21 AM

## Realized Loss Report - Collateral

### Summary

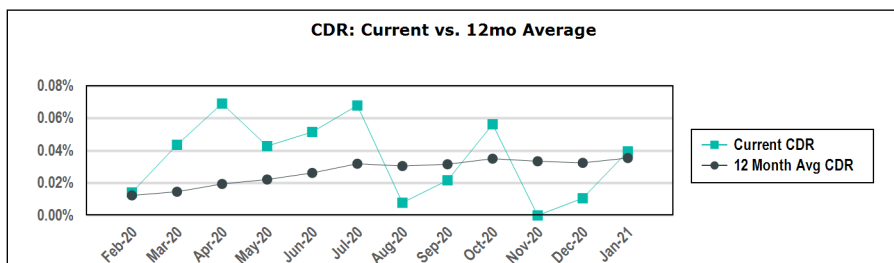
#### MDR

Current Month 0.003 %  
3 Month Average 0.001 %  
12 Month Average 0.003 %



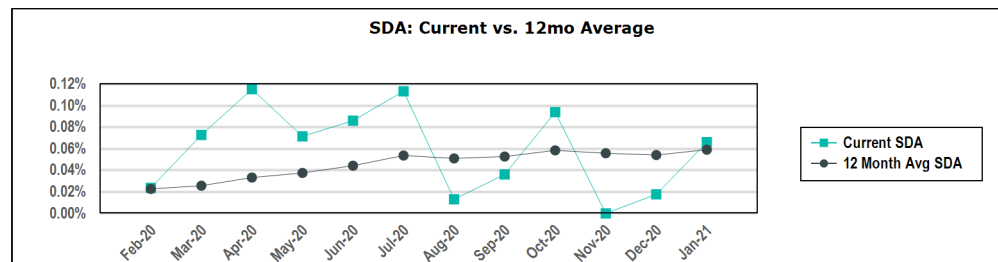
#### CDR

Current Month 0.040 %  
3 Month Average 0.017 %  
12 Month Average 0.035 %



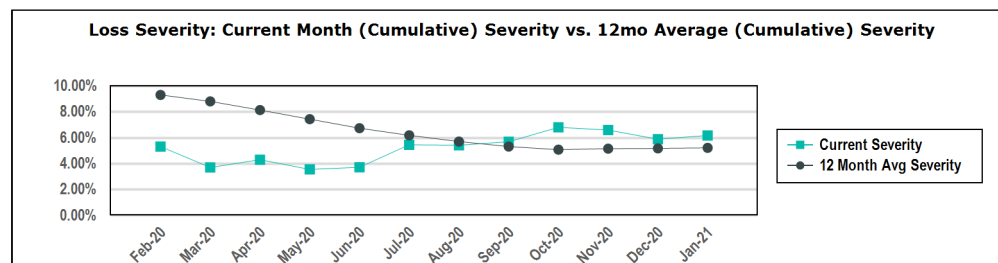
#### SDA

Current Month 0.066 %  
3 Month Average 0.028 %  
12 Month Average 0.059 %



#### Loss Severity

Current Month (Cumulative) 6.184 %  
3 Month Average (Cumulative) 6.228 %  
12 Month Average (Cumulative) 5.227 %



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



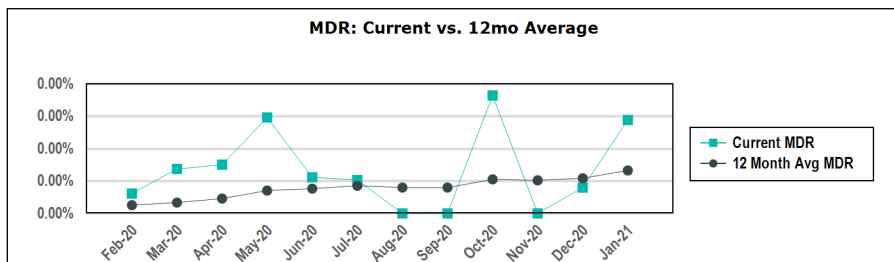
Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:22 AM

## Realized Loss Report - Collateral

### Group 1

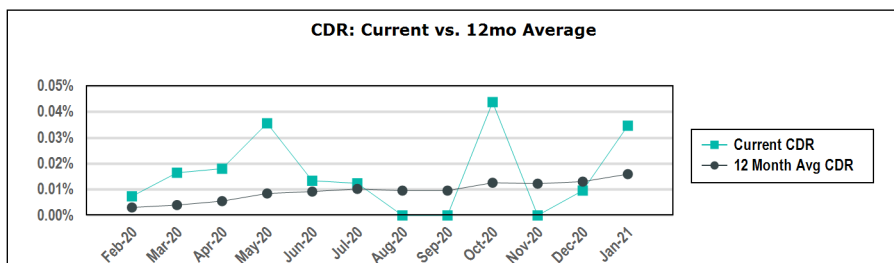
#### MDR

Current Month 0.003 %  
3 Month Average 0.001 %  
12 Month Average 0.001 %



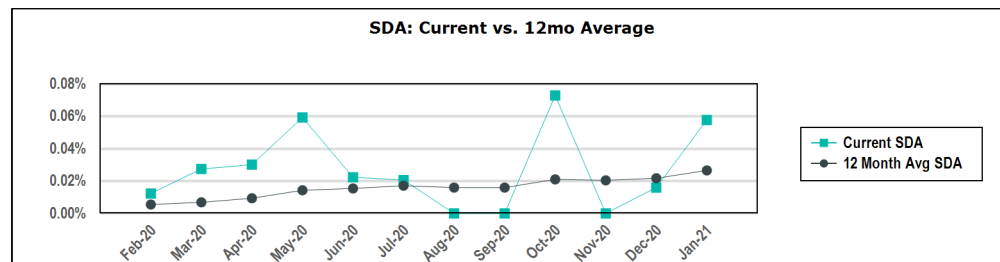
#### CDR

Current Month 0.035 %  
3 Month Average 0.015 %  
12 Month Average 0.016 %



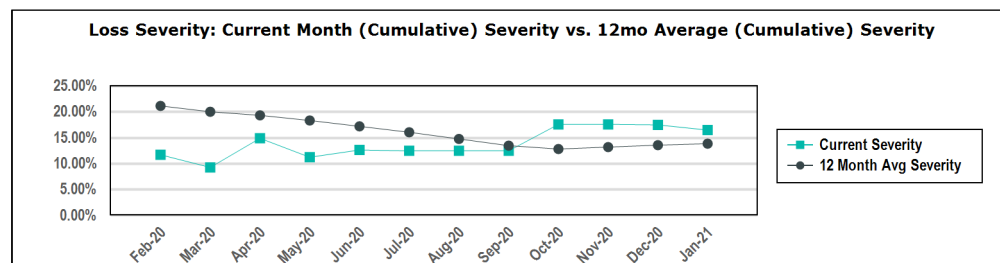
#### SDA

Current Month 0.058 %  
3 Month Average 0.025 %  
12 Month Average 0.027 %



#### Loss Severity

Current Month (Cumulative) 16.504 %  
3 Month Average (Cumulative) 17.206 %  
12 Month Average (Cumulative) 13.877 %



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



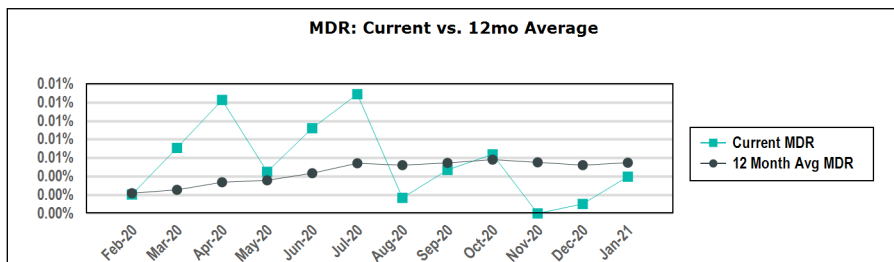
Distribution Date: 25-Jan-2021  
08-Jan-2021 8:28:23 AM

## Realized Loss Report - Collateral

### Group 2

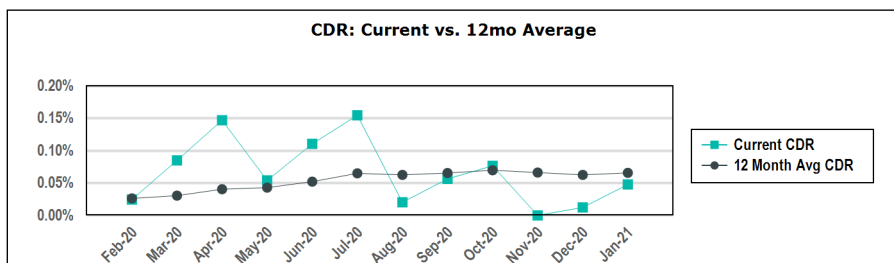
#### MDR

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



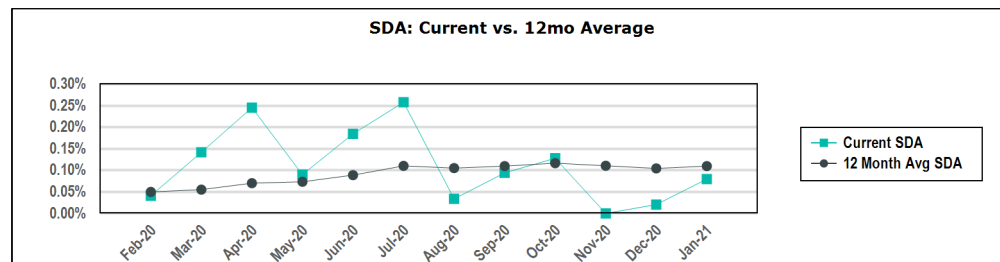
#### CDR

Current Month 0.048 %  
3 Month Average 0.020 %  
12 Month Average 0.066 %



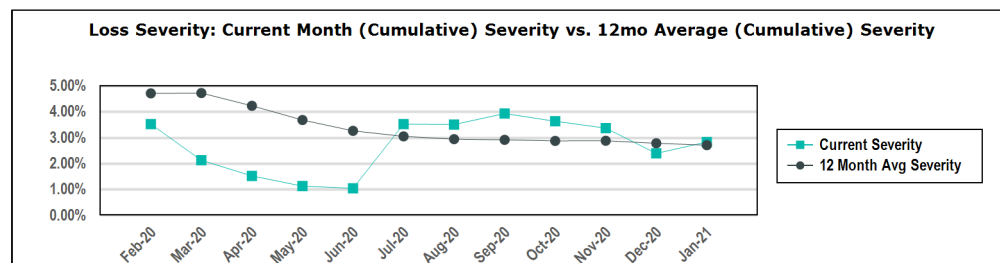
#### SDA

Current Month 0.080 %  
3 Month Average 0.033 %  
12 Month Average 0.110 %



#### Loss Severity

Current Month (Cumulative) 2.838 %  
3 Month Average (Cumulative) 2.871 %  
12 Month Average (Cumulative) 2.718 %



### 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-Jan-2021  
08-Jan-2021 8:28:24 AM

## Prepayment Rates

### Summary

#### SMM

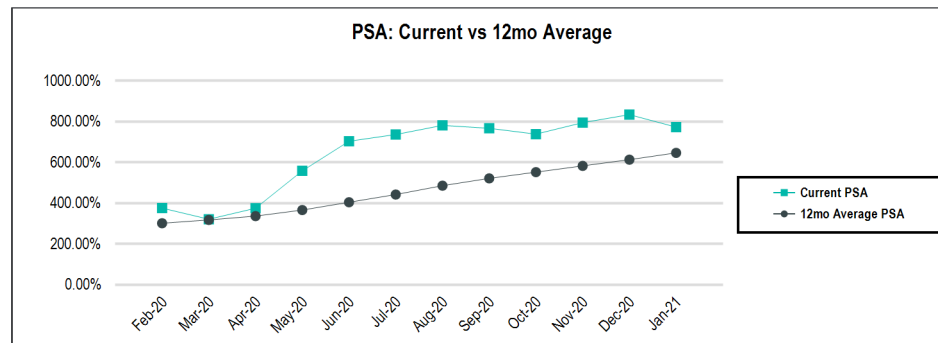
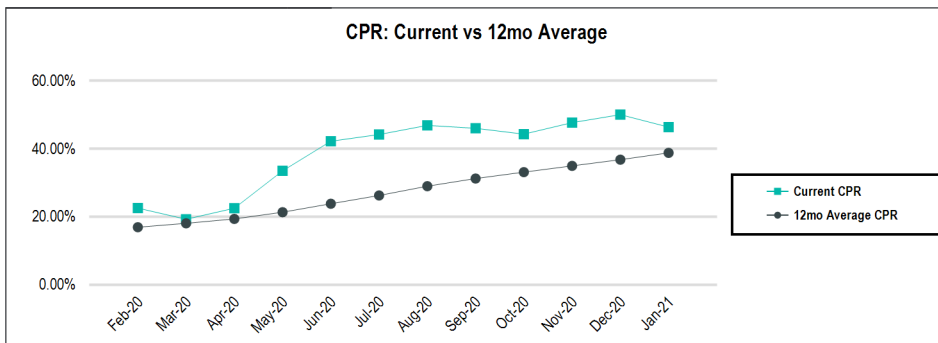
Current Month 5.065 %  
3 Month Average 5.316 %  
12 Month Average 4.118 %

#### CPR

Current Month 46.409 %  
3 Month Average 48.065 %  
12 Month Average 38.825 %

#### PSA

Current Month 773.486 %  
3 Month Average 801.079 %  
12 Month Average 647.088 %



### Group 1

#### SMM

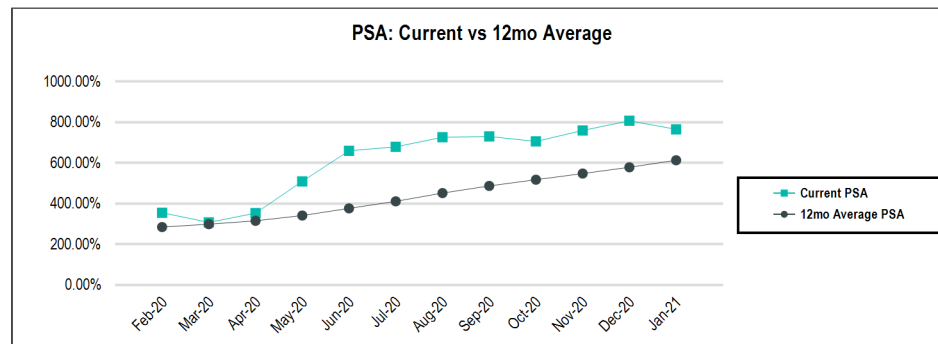
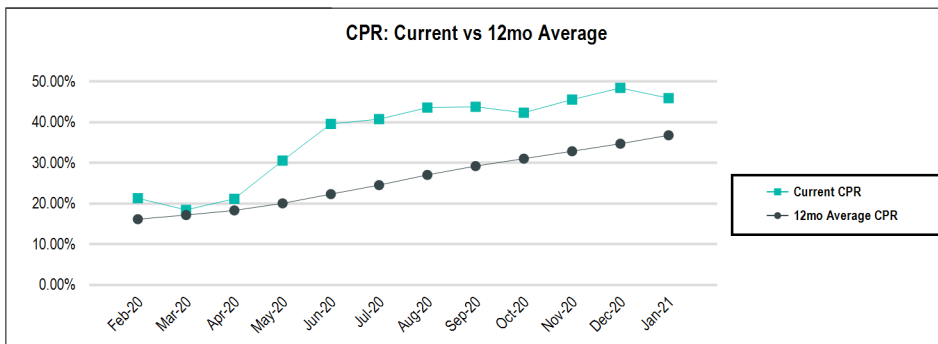
Current Month 4.997 %  
3 Month Average 5.106 %  
12 Month Average 3.848 %

#### CPR

Current Month 45.945 %  
3 Month Average 46.667 %  
12 Month Average 36.818 %

#### PSA

Current Month 765.758 %  
3 Month Average 777.790 %  
12 Month Average 613.629 %



Contact:  
Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
8480 Stagecoach Circle  
Frederick, MD 21701-4747  
www.ctslink.com  
Telephone: 1-866-846-4526

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



Distribution Date: 25-Jan-2021  
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## Prepayment Rates

### Group 2

#### SMM

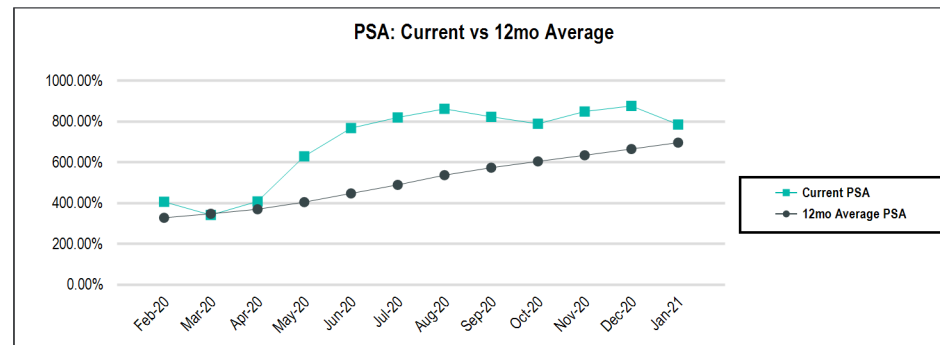
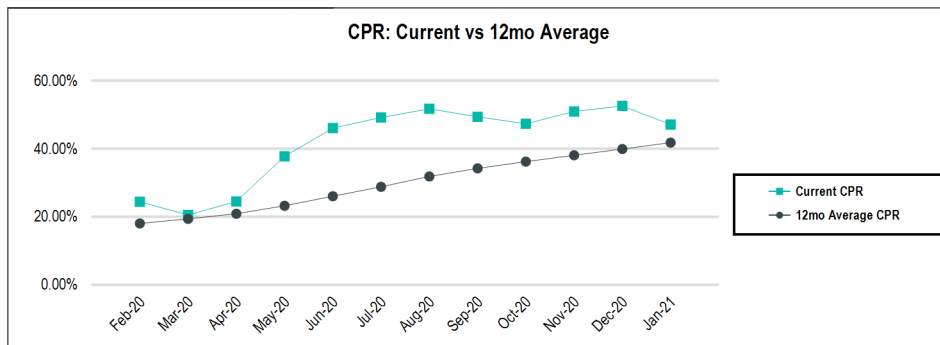
|                  |         |
|------------------|---------|
| Current Month    | 5.178 % |
| 3 Month Average  | 5.661 % |
| 12 Month Average | 4.545 % |

#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 47.168 % |
| 3 Month Average  | 50.262 % |
| 12 Month Average | 41.837 % |

#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 786.134 % |
| 3 Month Average  | 837.695 % |
| 12 Month Average | 697.279 % |



#### Calculation Methodology:

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

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

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## Substitutions

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

## Current Repurchases Due To Breaches

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

## Cumulative Repurchases Due To Breaches

| Count of Loans Repurchased Due To Breaches | Total Cumulative UPB of Loans Repurchased Due To Breaches |
|--------------------------------------------|-----------------------------------------------------------|
| 179                                        | 33,687,093.75                                             |

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



## Current Repurchases Due To Other

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

## Cumulative Repurchases Due To Other

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C07



## 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.