

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:54 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		11/30/2021	0.00000 %	5,194,151,019.10	0.00	198,641,151.28	0.00	4,995,511,595.78	198,641,151.28	0.00
1M-1	30711XUS1	12/24/2021	0.74200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	12/24/2021	2.49200 %	5,591,245.35	11,998.19	754,772.55	0.00	4,836,472.80	766,770.74	0.00
1M-AH		11/30/2021	0.00000 %	294,317.57	0.00	39,730.47	0.00	254,587.10	39,730.47	0.00
1M-2B	30711XUU6	12/24/2021	2.49200 %	133,258,000.00	285,956.86	0.00	0.00	133,258,000.00	285,956.86	0.00
1M-BH		11/30/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	12/24/2021	2.49200 %	135,218,000.00	290,162.80	0.00	0.00	135,218,000.00	290,162.80	0.00
1M-CH		11/30/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	12/24/2021	2.49200 %	274,067,245.35	588,117.86	754,772.55	0.00	273,312,472.79	1,342,890.41	0.00
1M-2H		11/30/2021	0.00000 %	14,426,285.57	0.00	39,730.47	0.00	14,386,555.10	39,730.47	0.00
1B-1	30711XUW2	12/24/2021	4.09200 %	97,984,000.00	345,262.95	0.00	0.00	97,984,000.00	345,262.95	0.00
1B-1H		11/30/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		11/30/2021	0.00000 %	102,441,811.71	0.00	0.00	1,727.96	102,440,083.75	0.00	701,510.25
1A-I1	30711XUY8	12/24/2021	1.80000 %	0.00	8,666.43	0.00	0.00	0.00	8,666.43	0.00
1A-I2	30711XVA9	12/24/2021	1.40000 %	0.00	6,740.56	0.00	0.00	0.00	6,740.56	0.00
1A-I3	30711XVC5	12/24/2021	1.00000 %	0.00	4,814.68	0.00	0.00	0.00	4,814.68	0.00
1A-I4	30711XVE1	12/24/2021	0.60000 %	0.00	2,888.81	0.00	0.00	0.00	2,888.81	0.00
1B-I1	30711XVG6	12/24/2021	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	12/24/2021	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	12/24/2021	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	12/24/2021	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	12/24/2021	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	12/24/2021	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	12/24/2021	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	12/24/2021	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	12/24/2021	0.69200 %	5,591,245.35	3,331.76	754,772.55	0.00	4,836,472.80	758,104.31	0.00
1E-A2	30711XVB7	12/24/2021	1.09200 %	5,591,245.35	5,257.63	754,772.55	0.00	4,836,472.80	760,030.18	0.00
1E-A3	30711XVD3	12/24/2021	1.49200 %	5,591,245.35	7,183.51	754,772.55	0.00	4,836,472.80	761,956.06	0.00
1E-A4	30711XVF8	12/24/2021	1.89200 %	5,591,245.35	9,109.38	754,772.55	0.00	4,836,472.80	763,881.93	0.00
1E-B1	30711XVH4	12/24/2021	0.69200 %	133,258,000.00	79,406.96	0.00	0.00	133,258,000.00	79,406.96	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:54 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
1E-B2	30711XVK7	12/24/2021	1.09200 %	133,258,000.00	125,306.94	0.00	0.00	133,258,000.00	125,306.94	0.00
1E-B3	30711XVM3	12/24/2021	1.49200 %	133,258,000.00	171,206.92	0.00	0.00	133,258,000.00	171,206.92	0.00
1E-B4	30711XVP6	12/24/2021	1.89200 %	133,258,000.00	217,106.89	0.00	0.00	133,258,000.00	217,106.89	0.00
1E-C1	30711XVR2	12/24/2021	0.69200 %	135,218,000.00	80,574.90	0.00	0.00	135,218,000.00	80,574.90	0.00
1E-C2	30711XVT8	12/24/2021	1.09200 %	135,218,000.00	127,149.99	0.00	0.00	135,218,000.00	127,149.99	0.00
1E-C3	30711XVV3	12/24/2021	1.49200 %	135,218,000.00	173,725.08	0.00	0.00	135,218,000.00	173,725.08	0.00
1E-C4	30711XVX9	12/24/2021	1.89200 %	135,218,000.00	220,300.17	0.00	0.00	135,218,000.00	220,300.17	0.00
1E-D1	30711XVY7	12/24/2021	0.69200 %	138,849,245.35	82,738.72	754,772.55	0.00	138,094,472.80	837,511.27	0.00
1E-D2	30711XVZ4	12/24/2021	1.09200 %	138,849,245.35	130,564.57	754,772.55	0.00	138,094,472.80	885,337.12	0.00
1E-D3	30711XWA8	12/24/2021	1.49200 %	138,849,245.35	178,390.42	754,772.55	0.00	138,094,472.80	933,162.97	0.00
1E-D4	30711XWB6	12/24/2021	1.89200 %	138,849,245.35	226,216.28	754,772.55	0.00	138,094,472.80	980,988.83	0.00
1E-D5	30711XWC4	12/24/2021	2.49200 %	138,849,245.35	297,955.05	754,772.55	0.00	138,094,472.80	1,052,727.60	0.00
1E-F1	30711XWD2	12/24/2021	0.69200 %	268,476,000.00	159,981.87	0.00	0.00	268,476,000.00	159,981.87	0.00
1E-F2	30711XWE0	12/24/2021	1.09200 %	268,476,000.00	252,456.93	0.00	0.00	268,476,000.00	252,456.93	0.00
1E-F3	30711XWF7	12/24/2021	1.49200 %	268,476,000.00	344,932.00	0.00	0.00	268,476,000.00	344,932.00	0.00
1E-F4	30711XWG5	12/24/2021	1.89200 %	268,476,000.00	437,407.07	0.00	0.00	268,476,000.00	437,407.07	0.00
1E-F5	30711XWH3	12/24/2021	2.49200 %	268,476,000.00	576,119.67	0.00	0.00	268,476,000.00	576,119.67	0.00
1X-1	30711XWJ9	12/24/2021	1.80000 %	0.00	215,216.33	0.00	0.00	0.00	215,216.33	0.00
1X-2	30711XWK6	12/24/2021	1.40000 %	0.00	167,390.48	0.00	0.00	0.00	167,390.48	0.00
1X-3	30711XWL4	12/24/2021	1.00000 %	0.00	119,564.63	0.00	0.00	0.00	119,564.63	0.00
1X-4	30711XWM2	12/24/2021	0.60000 %	0.00	71,738.78	0.00	0.00	0.00	71,738.78	0.00
1Y-1	30711XWN0	12/24/2021	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	12/24/2021	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	12/24/2021	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	12/24/2021	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		11/30/2021	0.00000 %	2,841,315,889.81	0.00	133,179,732.20	0.00	2,708,136,157.62	133,179,732.20	0.00
2M-1	30711XWS9	12/24/2021	0.74200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	12/24/2021	2.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	12/24/2021	2.59200 %	79,341,651.87	177,090.57	391,522.52	0.00	78,950,129.35	568,613.09	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:54 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
2M-BH		11/30/2021	0.00000 %	4,176,686.68	0.00	20,610.45	0.00	4,156,076.24	20,610.45	0.00
2M-2C	30711XWV2	12/24/2021	2.59200 %	101,332,000.00	226,173.02	0.00	0.00	101,332,000.00	226,173.02	0.00
2M-CH		11/30/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	12/24/2021	2.59200 %	180,673,651.87	403,263.59	391,522.52	0.00	180,282,129.35	794,786.11	0.00
2M-2H		11/30/2021	0.00000 %	9,510,984.68	0.00	20,610.45	0.00	9,490,374.24	20,610.45	0.00
2B-1	30711XWW0	12/24/2021	4.54200 %	63,333,000.00	247,705.92	0.00	0.00	63,333,000.00	247,705.92	0.00
2B-1H		11/30/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		11/30/2021	0.00000 %	66,347,883.92	0.00	0.00	(91,398.62)	66,439,282.54	0.00	227,154.46
2A-I1	30711XWY6	12/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	12/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	12/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	12/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	12/24/2021	1.80000 %	0.00	122,979.56	0.00	0.00	0.00	122,979.56	0.00
2B-I2	30711XXH2	12/24/2021	1.40000 %	0.00	95,650.77	0.00	0.00	0.00	95,650.77	0.00
2B-I3	30711XXK5	12/24/2021	1.00000 %	0.00	68,321.98	0.00	0.00	0.00	68,321.98	0.00
2B-I4	30711XXM1	12/24/2021	0.60000 %	0.00	40,993.19	0.00	0.00	0.00	40,993.19	0.00
2C-I1	30711XXP4	12/24/2021	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	12/24/2021	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	12/24/2021	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	12/24/2021	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	12/24/2021	0.79200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	12/24/2021	1.19200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	12/24/2021	1.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	12/24/2021	1.99200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	12/24/2021	0.79200 %	79,341,651.87	54,111.01	391,522.52	0.00	78,950,129.35	445,633.53	0.00
2E-B2	30711XXJ8	12/24/2021	1.19200 %	79,341,651.87	81,439.80	391,522.52	0.00	78,950,129.35	472,962.32	0.00
2E-B3	30711XXL3	12/24/2021	1.59200 %	79,341,651.87	108,768.59	391,522.52	0.00	78,950,129.35	500,291.11	0.00
2E-B4	30711XXN9	12/24/2021	1.99200 %	79,341,651.87	136,097.38	391,522.52	0.00	78,950,129.35	527,619.90	0.00
2E-C1	30711XXQ2	12/24/2021	0.79200 %	101,332,000.00	69,108.42	0.00	0.00	101,332,000.00	69,108.42	0.00
2E-C2	30711XXS8	12/24/2021	1.19200 %	101,332,000.00	104,011.67	0.00	0.00	101,332,000.00	104,011.67	0.00
2E-C3	30711XXU3	12/24/2021	1.59200 %	101,332,000.00	138,914.91	0.00	0.00	101,332,000.00	138,914.91	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:54 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
2E-C4	30711XXW9	12/24/2021	1.99200 %	101,332,000.00	173,818.16	0.00	0.00	101,332,000.00	173,818.16	0.00
2E-D1	30711XXX7	12/24/2021	0.79200 %	79,341,651.87	54,111.01	391,522.52	0.00	78,950,129.35	445,633.53	0.00
2E-D2	30711XXY5	12/24/2021	1.19200 %	79,341,651.87	81,439.80	391,522.52	0.00	78,950,129.35	472,962.32	0.00
2E-D3	30711XXZ2	12/24/2021	1.59200 %	79,341,651.87	108,768.59	391,522.52	0.00	78,950,129.35	500,291.11	0.00
2E-D4	30711XYA6	12/24/2021	1.99200 %	79,341,651.87	136,097.38	391,522.52	0.00	78,950,129.35	527,619.90	0.00
2E-D5	30711XYB4	12/24/2021	2.59200 %	79,341,651.87	177,090.57	391,522.52	0.00	78,950,129.35	568,613.09	0.00
2E-F1	30711XYC2	12/24/2021	0.79200 %	180,673,651.87	123,219.43	391,522.52	0.00	180,282,129.35	514,741.95	0.00
2E-F2	30711XYD0	12/24/2021	1.19200 %	180,673,651.87	185,451.47	391,522.52	0.00	180,282,129.35	576,973.99	0.00
2E-F3	30711XYE8	12/24/2021	1.59200 %	180,673,651.87	247,683.50	391,522.52	0.00	180,282,129.35	639,206.02	0.00
2E-F4	30711XYF5	12/24/2021	1.99200 %	180,673,651.87	309,915.54	391,522.52	0.00	180,282,129.35	701,438.06	0.00
2E-F5	30711XYG3	12/24/2021	2.59200 %	180,673,651.87	403,263.59	391,522.52	0.00	180,282,129.35	794,786.11	0.00
2X-1	30711XYH1	12/24/2021	1.80000 %	0.00	122,979.56	0.00	0.00	0.00	122,979.56	0.00
2X-2	30711XYJ7	12/24/2021	1.40000 %	0.00	95,650.77	0.00	0.00	0.00	95,650.77	0.00
2X-3	30711XYK4	12/24/2021	1.00000 %	0.00	68,321.98	0.00	0.00	0.00	68,321.98	0.00
2X-4	30711XYL2	12/24/2021	0.60000 %	0.00	40,993.19	0.00	0.00	0.00	40,993.19	0.00
2Y-1	30711XYM0	12/24/2021	1.80000 %	0.00	280,044.16	0.00	0.00	0.00	280,044.16	0.00
2Y-2	30711XYN8	12/24/2021	1.40000 %	0.00	217,812.12	0.00	0.00	0.00	217,812.12	0.00
2Y-3	30711XYP3	12/24/2021	1.00000 %	0.00	155,580.09	0.00	0.00	0.00	155,580.09	0.00
2Y-4	30711XYQ1	12/24/2021	0.60000 %	0.00	93,348.05	0.00	0.00	0.00	93,348.05	0.00
Totals				14,487,087,303.81	13,813,401.94	346,508,423.69	(89,670.66)	14,140,670,278.76	360,321,825.63	928,664.71

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:54 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	5,194,151,019.10	8,352,481.96	190,288,669.32	0.00	0.00	198,641,151.28	4,995,511,595.78	0.25225797	198,641,151.28
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	5,591,245.35	754,772.55	0.00	0.00	0.00	754,772.55	4,836,472.80	0.03629405	754,772.55
1M-AH	7,014,568.00	294,317.57	39,730.47	0.00	0.00	0.00	39,730.47	254,587.10	0.03629405	39,730.47
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	274,067,245.35	754,772.55	0.00	0.00	0.00	754,772.55	273,312,472.79	0.68033194	754,772.55
1M-2H	21,146,536.00	14,426,285.57	39,730.47	0.00	0.00	0.00	39,730.47	14,386,555.10	0.68032680	39,730.47
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	102,441,811.71	0.00	0.00	0.00	1,727.96	1,727.96	102,440,083.75	0.99319857	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	5,591,245.35	754,772.55	0.00	0.00	0.00	754,772.55	4,836,472.80	0.03629405	754,772.55
1E-A2	133,258,000.00	5,591,245.35	754,772.55	0.00	0.00	0.00	754,772.55	4,836,472.80	0.03629405	754,772.55
1E-A3	133,258,000.00	5,591,245.35	754,772.55	0.00	0.00	0.00	754,772.55	4,836,472.80	0.03629405	754,772.55
1E-A4	133,258,000.00	5,591,245.35	754,772.55	0.00	0.00	0.00	754,772.55	4,836,472.80	0.03629405	754,772.55
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:55 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	138,849,245.35	754,772.55	0.00	0.00	0.00	754,772.55	138,094,472.80	0.51814703	754,772.55
1E-D2	266,516,000.00	138,849,245.35	754,772.55	0.00	0.00	0.00	754,772.55	138,094,472.80	0.51814703	754,772.55
1E-D3	266,516,000.00	138,849,245.35	754,772.55	0.00	0.00	0.00	754,772.55	138,094,472.80	0.51814703	754,772.55
1E-D4	266,516,000.00	138,849,245.35	754,772.55	0.00	0.00	0.00	754,772.55	138,094,472.80	0.51814703	754,772.55
1E-D5	266,516,000.00	138,849,245.35	754,772.55	0.00	0.00	0.00	754,772.55	138,094,472.80	0.51814703	754,772.55
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	2,841,315,889.81	3,623,155.06	129,556,577.14	0.00	0.00	133,179,732.20	2,708,136,157.62	0.21212628	133,179,732.20
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	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.77912337	391,522.52
2M-BH	5,334,298.00	4,176,686.68	20,610.45	0.00	0.00	0.00	20,610.45	4,156,076.24	0.77912337	20,610.45
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	180,673,651.87	391,522.52	0.00	0.00	0.00	391,522.52	180,282,129.35	0.59304112	391,522.52

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:55 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	9,510,984.68	20,610.45	0.00	0.00	0.00	20,610.45	9,490,374.24	0.59304112	20,610.45
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	66,347,883.92	0.00	0.00	0.00	(91,398.62)	(91,398.62)	66,439,282.54	0.99659267	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	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.77912337	391,522.52
2E-B2	101,332,000.00	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.77912337	391,522.52
2E-B3	101,332,000.00	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.77912337	391,522.52
2E-B4	101,332,000.00	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.77912337	391,522.52
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	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.38956169	391,522.52
2E-D2	202,664,000.00	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.38956169	391,522.52
2E-D3	202,664,000.00	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.38956169	391,522.52
2E-D4	202,664,000.00	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.38956169	391,522.52
2E-D5	202,664,000.00	79,341,651.87	391,522.52	0.00	0.00	0.00	391,522.52	78,950,129.35	0.38956169	391,522.52

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:55 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	180,673,651.87	391,522.52	0.00	0.00	0.00	391,522.52	180,282,129.35	0.88956169	391,522.52
2E-F2	202,664,000.00	180,673,651.87	391,522.52	0.00	0.00	0.00	391,522.52	180,282,129.35	0.88956169	391,522.52
2E-F3	202,664,000.00	180,673,651.87	391,522.52	0.00	0.00	0.00	391,522.52	180,282,129.35	0.88956169	391,522.52
2E-F4	202,664,000.00	180,673,651.87	391,522.52	0.00	0.00	0.00	391,522.52	180,282,129.35	0.88956169	391,522.52
2E-F5	202,664,000.00	180,673,651.87	391,522.52	0.00	0.00	0.00	391,522.52	180,282,129.35	0.88956169	391,522.52
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	14,487,087,303.81	26,663,177.23	319,845,246.46	0.00	(89,670.66)	346,418,753.03	14,140,670,278.76	0.33485681	346,508,423.69

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:55 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	262.28865386	0.42177465	9.60899264	0.00000000	0.00000000	10.03076730	252.25797382	0.25225797	10.03076730
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	41.95804642	5.66399428	0.00000000	0.00000000	0.00000000	5.66399428	36.29405214	0.03629405	5.66399428
1M-AH	7,014,568.00	41.95804645	5.66399385	0.00000000	0.00000000	0.00000000	5.66399385	36.29405261	0.03629405	5.66399385
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	682.21072986	1.87878683	0.00000000	0.00000000	0.00000000	1.87878683	680.33194300	0.68033194	1.87878683
1M-2H	21,146,536.00	682.20561372	1.87881694	0.00000000	0.00000000	0.00000000	1.87881694	680.32679679	0.68032680	1.87881694
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	993.21532407	0.00000000	0.00000000	0.00000000	0.01675328	0.01675328	993.19857079	0.99319857	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	41.95804642	5.66399428	0.00000000	0.00000000	0.00000000	5.66399428	36.29405214	0.03629405	5.66399428
1E-A2	133,258,000.00	41.95804642	5.66399428	0.00000000	0.00000000	0.00000000	5.66399428	36.29405214	0.03629405	5.66399428
1E-A3	133,258,000.00	41.95804642	5.66399428	0.00000000	0.00000000	0.00000000	5.66399428	36.29405214	0.03629405	5.66399428
1E-A4	133,258,000.00	41.95804642	5.66399428	0.00000000	0.00000000	0.00000000	5.66399428	36.29405214	0.03629405	5.66399428
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:55 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	520.97902321	2.83199714	0.00000000	0.00000000	0.00000000	2.83199714	518.14702607	0.51814703	2.83199714
1E-D2	266,516,000.00	520.97902321	2.83199714	0.00000000	0.00000000	0.00000000	2.83199714	518.14702607	0.51814703	2.83199714
1E-D3	266,516,000.00	520.97902321	2.83199714	0.00000000	0.00000000	0.00000000	2.83199714	518.14702607	0.51814703	2.83199714
1E-D4	266,516,000.00	520.97902321	2.83199714	0.00000000	0.00000000	0.00000000	2.83199714	518.14702607	0.51814703	2.83199714
1E-D5	266,516,000.00	520.97902321	2.83199714	0.00000000	0.00000000	0.00000000	2.83199714	518.14702607	0.51814703	2.83199714
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	222.55814859	0.28379903	10.14806979	0.00000000	0.00000000	10.43186882	212.12627977	0.21212628	10.43186882
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	782.98713013	3.86375992	0.00000000	0.00000000	0.00000000	3.86375992	779.12337021	0.77912337	3.86375992
2M-BH	5,334,298.00	782.98712970	3.86376052	0.00000000	0.00000000	0.00000000	3.86376052	779.12337106	0.77912337	3.86376052
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	594.32904338	1.28791997	0.00000000	0.00000000	0.00000000	1.28791997	593.04112340	0.59304112	1.28791997

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:55 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	594.32904323	1.28792017	0.00000000	0.00000000	0.00000000	1.28792017	593.04112369	0.59304112	1.28792017
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	995.22168734	0.00000000	0.00000000	0.00000000	(1.37098402)	(1.37098402)	996.59267136	0.99659267	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	782.98713013	3.86375992	0.00000000	0.00000000	0.00000000	3.86375992	779.12337021	0.77912337	3.86375992
2E-B2	101,332,000.00	782.98713013	3.86375992	0.00000000	0.00000000	0.00000000	3.86375992	779.12337021	0.77912337	3.86375992
2E-B3	101,332,000.00	782.98713013	3.86375992	0.00000000	0.00000000	0.00000000	3.86375992	779.12337021	0.77912337	3.86375992
2E-B4	101,332,000.00	782.98713013	3.86375992	0.00000000	0.00000000	0.00000000	3.86375992	779.12337021	0.77912337	3.86375992
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	391.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	389.56168510	0.38956169	1.93187996
2E-D2	202,664,000.00	391.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	389.56168510	0.38956169	1.93187996
2E-D3	202,664,000.00	391.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	389.56168510	0.38956169	1.93187996
2E-D4	202,664,000.00	391.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	389.56168510	0.38956169	1.93187996
2E-D5	202,664,000.00	391.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	389.56168510	0.38956169	1.93187996

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:55 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	891.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	889.56168510	0.88956169	1.93187996
2E-F2	202,664,000.00	891.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	889.56168510	0.88956169	1.93187996
2E-F3	202,664,000.00	891.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	889.56168510	0.88956169	1.93187996
2E-F4	202,664,000.00	891.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	889.56168510	0.88956169	1.93187996
2E-F5	202,664,000.00	891.49356506	1.93187996	0.00000000	0.00000000	0.00000000	1.93187996	889.56168510	0.88956169	1.93187996
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:55 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 %	5,194,151,019.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,995,511,595.78
1M-1	N/A	N/A	0.74200 %	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	11/26/21 - 12/26/21	31	2.49200 %	5,591,245.35	11,998.19	0.00	0.00	0.00	0.00	11,998.19	0.00	4,836,472.80
1M-AH	N/A	N/A	0.00000 %	294,317.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	254,587.10
1M-2B	11/26/21 - 12/26/21	31	2.49200 %	133,258,000.00	285,956.86	0.00	0.00	0.00	0.00	285,956.86	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	11/26/21 - 12/26/21	31	2.49200 %	135,218,000.00	290,162.80	0.00	0.00	0.00	0.00	290,162.80	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	11/26/21 - 12/26/21	31	2.49200 %	274,067,245.35	588,117.86	0.00	0.00	0.00	0.00	588,117.86	0.00	273,312,472.79
1M-2H	N/A	N/A	0.00000 %	14,426,285.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,386,555.10
1B-1	11/26/21 - 12/26/21	31	4.09200 %	97,984,000.00	345,262.95	0.00	0.00	0.00	0.00	345,262.95	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 %	102,441,811.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,440,083.75
1A-I1	11/26/21 - 12/26/21	31	1.80000 %	5,591,245.35	8,666.43	0.00	0.00	0.00	0.00	8,666.43	0.00	4,836,472.80
1A-I2	11/26/21 - 12/26/21	31	1.40000 %	5,591,245.35	6,740.56	0.00	0.00	0.00	0.00	6,740.56	0.00	4,836,472.80
1A-I3	11/26/21 - 12/26/21	31	1.00000 %	5,591,245.35	4,814.68	0.00	0.00	0.00	0.00	4,814.68	0.00	4,836,472.80
1A-I4	11/26/21 - 12/26/21	31	0.60000 %	5,591,245.35	2,888.81	0.00	0.00	0.00	0.00	2,888.81	0.00	4,836,472.80
1B-I1	11/26/21 - 12/26/21	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	11/26/21 - 12/26/21	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	11/26/21 - 12/26/21	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	11/26/21 - 12/26/21	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	11/26/21 - 12/26/21	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	11/26/21 - 12/26/21	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	11/26/21 - 12/26/21	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	11/26/21 - 12/26/21	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	11/26/21 - 12/26/21	31	0.69200 %	5,591,245.35	3,331.76	0.00	0.00	0.00	0.00	3,331.76	0.00	4,836,472.80
1E-A2	11/26/21 - 12/26/21	31	1.09200 %	5,591,245.35	5,257.63	0.00	0.00	0.00	0.00	5,257.63	0.00	4,836,472.80
1E-A3	11/26/21 - 12/26/21	31	1.49200 %	5,591,245.35	7,183.51	0.00	0.00	0.00	0.00	7,183.51	0.00	4,836,472.80
1E-A4	11/26/21 - 12/26/21	31	1.89200 %	5,591,245.35	9,109.38	0.00	0.00	0.00	0.00	9,109.38	0.00	4,836,472.80
1E-B1	11/26/21 - 12/26/21	31	0.69200 %	133,258,000.00	79,406.96	0.00	0.00	0.00	0.00	79,406.96	0.00	133,258,000.00
1E-B2	11/26/21 - 12/26/21	31	1.09200 %	133,258,000.00	125,306.94	0.00	0.00	0.00	0.00	125,306.94	0.00	133,258,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:55 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	11/26/21 - 12/26/21	31	1.49200 %	133,258,000.00	171,206.92	0.00	0.00	0.00	0.00	171,206.92	0.00	133,258,000.00
1E-B4	11/26/21 - 12/26/21	31	1.89200 %	133,258,000.00	217,106.89	0.00	0.00	0.00	0.00	217,106.89	0.00	133,258,000.00
1E-C1	11/26/21 - 12/26/21	31	0.69200 %	135,218,000.00	80,574.90	0.00	0.00	0.00	0.00	80,574.90	0.00	135,218,000.00
1E-C2	11/26/21 - 12/26/21	31	1.09200 %	135,218,000.00	127,149.99	0.00	0.00	0.00	0.00	127,149.99	0.00	135,218,000.00
1E-C3	11/26/21 - 12/26/21	31	1.49200 %	135,218,000.00	173,725.08	0.00	0.00	0.00	0.00	173,725.08	0.00	135,218,000.00
1E-C4	11/26/21 - 12/26/21	31	1.89200 %	135,218,000.00	220,300.17	0.00	0.00	0.00	0.00	220,300.17	0.00	135,218,000.00
1E-D1	11/26/21 - 12/26/21	31	0.69200 %	138,849,245.35	82,738.72	0.00	0.00	0.00	0.00	82,738.72	0.00	138,094,472.80
1E-D2	11/26/21 - 12/26/21	31	1.09200 %	138,849,245.35	130,564.57	0.00	0.00	0.00	0.00	130,564.57	0.00	138,094,472.80
1E-D3	11/26/21 - 12/26/21	31	1.49200 %	138,849,245.35	178,390.42	0.00	0.00	0.00	0.00	178,390.42	0.00	138,094,472.80
1E-D4	11/26/21 - 12/26/21	31	1.89200 %	138,849,245.35	226,216.28	0.00	0.00	0.00	0.00	226,216.28	0.00	138,094,472.80
1E-D5	11/26/21 - 12/26/21	31	2.49200 %	138,849,245.35	297,955.05	0.00	0.00	0.00	0.00	297,955.05	0.00	138,094,472.80
1E-F1	11/26/21 - 12/26/21	31	0.69200 %	268,476,000.00	159,981.87	0.00	0.00	0.00	0.00	159,981.87	0.00	268,476,000.00
1E-F2	11/26/21 - 12/26/21	31	1.09200 %	268,476,000.00	252,456.93	0.00	0.00	0.00	0.00	252,456.93	0.00	268,476,000.00
1E-F3	11/26/21 - 12/26/21	31	1.49200 %	268,476,000.00	344,932.00	0.00	0.00	0.00	0.00	344,932.00	0.00	268,476,000.00
1E-F4	11/26/21 - 12/26/21	31	1.89200 %	268,476,000.00	437,407.07	0.00	0.00	0.00	0.00	437,407.07	0.00	268,476,000.00
1E-F5	11/26/21 - 12/26/21	31	2.49200 %	268,476,000.00	576,119.67	0.00	0.00	0.00	0.00	576,119.67	0.00	268,476,000.00
1X-1	11/26/21 - 12/26/21	31	1.80000 %	138,849,245.35	215,216.33	0.00	0.00	0.00	0.00	215,216.33	0.00	138,094,472.80
1X-2	11/26/21 - 12/26/21	31	1.40000 %	138,849,245.35	167,390.48	0.00	0.00	0.00	0.00	167,390.48	0.00	138,094,472.80
1X-3	11/26/21 - 12/26/21	31	1.00000 %	138,849,245.35	119,564.63	0.00	0.00	0.00	0.00	119,564.63	0.00	138,094,472.80
1X-4	11/26/21 - 12/26/21	31	0.60000 %	138,849,245.35	71,738.78	0.00	0.00	0.00	0.00	71,738.78	0.00	138,094,472.80
1Y-1	11/26/21 - 12/26/21	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	11/26/21 - 12/26/21	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	11/26/21 - 12/26/21	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	11/26/21 - 12/26/21	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	2,841,315,889.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,708,136,157.62
2M-1	N/A	N/A	0.74200 %	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	2.59200 %	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	11/26/21 - 12/26/21	31	2.59200 %	79,341,651.87	177,090.57	0.00	0.00	0.00	0.00	177,090.57	0.00	78,950,129.35
2M-BH	N/A	N/A	0.00000 %	4,176,686.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,156,076.24
2M-2C	11/26/21 - 12/26/21	31	2.59200 %	101,332,000.00	226,173.02	0.00	0.00	0.00	0.00	226,173.02	0.00	101,332,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:55 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	11/26/21 - 12/26/21	31	2.59200 %	180,673,651.87	403,263.59	0.00	0.00	0.00	0.00	403,263.59	0.00	180,282,129.35
2M-2H	N/A	N/A	0.00000 %	9,510,984.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,490,374.24
2B-1	11/26/21 - 12/26/21	31	4.54200 %	63,333,000.00	247,705.92	0.00	0.00	0.00	0.00	247,705.92	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 %	66,347,883.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,439,282.54
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	11/26/21 - 12/26/21	31	1.80000 %	79,341,651.87	122,979.56	0.00	0.00	0.00	0.00	122,979.56	0.00	78,950,129.35
2B-I2	11/26/21 - 12/26/21	31	1.40000 %	79,341,651.87	95,650.77	0.00	0.00	0.00	0.00	95,650.77	0.00	78,950,129.35
2B-I3	11/26/21 - 12/26/21	31	1.00000 %	79,341,651.87	68,321.98	0.00	0.00	0.00	0.00	68,321.98	0.00	78,950,129.35
2B-I4	11/26/21 - 12/26/21	31	0.60000 %	79,341,651.87	40,993.19	0.00	0.00	0.00	0.00	40,993.19	0.00	78,950,129.35
2C-I1	11/26/21 - 12/26/21	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	11/26/21 - 12/26/21	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	11/26/21 - 12/26/21	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	11/26/21 - 12/26/21	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	0.79200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.19200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.59200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.99200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/26/21 - 12/26/21	31	0.79200 %	79,341,651.87	54,111.01	0.00	0.00	0.00	0.00	54,111.01	0.00	78,950,129.35
2E-B2	11/26/21 - 12/26/21	31	1.19200 %	79,341,651.87	81,439.80	0.00	0.00	0.00	0.00	81,439.80	0.00	78,950,129.35
2E-B3	11/26/21 - 12/26/21	31	1.59200 %	79,341,651.87	108,768.59	0.00	0.00	0.00	0.00	108,768.59	0.00	78,950,129.35
2E-B4	11/26/21 - 12/26/21	31	1.99200 %	79,341,651.87	136,097.38	0.00	0.00	0.00	0.00	136,097.38	0.00	78,950,129.35
2E-C1	11/26/21 - 12/26/21	31	0.79200 %	101,332,000.00	69,108.42	0.00	0.00	0.00	0.00	69,108.42	0.00	101,332,000.00
2E-C2	11/26/21 - 12/26/21	31	1.19200 %	101,332,000.00	104,011.67	0.00	0.00	0.00	0.00	104,011.67	0.00	101,332,000.00
2E-C3	11/26/21 - 12/26/21	31	1.59200 %	101,332,000.00	138,914.91	0.00	0.00	0.00	0.00	138,914.91	0.00	101,332,000.00
2E-C4	11/26/21 - 12/26/21	31	1.99200 %	101,332,000.00	173,818.16	0.00	0.00	0.00	0.00	173,818.16	0.00	101,332,000.00
2E-D1	11/26/21 - 12/26/21	31	0.79200 %	79,341,651.87	54,111.01	0.00	0.00	0.00	0.00	54,111.01	0.00	78,950,129.35
2E-D2	11/26/21 - 12/26/21	31	1.19200 %	79,341,651.87	81,439.80	0.00	0.00	0.00	0.00	81,439.80	0.00	78,950,129.35

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:55 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	11/26/21 - 12/26/21	31	1.59200 %	79,341,651.87	108,768.59	0.00	0.00	0.00	0.00	108,768.59	0.00	78,950,129.35
2E-D4	11/26/21 - 12/26/21	31	1.99200 %	79,341,651.87	136,097.38	0.00	0.00	0.00	0.00	136,097.38	0.00	78,950,129.35
2E-D5	11/26/21 - 12/26/21	31	2.59200 %	79,341,651.87	177,090.57	0.00	0.00	0.00	0.00	177,090.57	0.00	78,950,129.35
2E-F1	11/26/21 - 12/26/21	31	0.79200 %	180,673,651.87	123,219.43	0.00	0.00	0.00	0.00	123,219.43	0.00	180,282,129.35
2E-F2	11/26/21 - 12/26/21	31	1.19200 %	180,673,651.87	185,451.47	0.00	0.00	0.00	0.00	185,451.47	0.00	180,282,129.35
2E-F3	11/26/21 - 12/26/21	31	1.59200 %	180,673,651.87	247,683.50	0.00	0.00	0.00	0.00	247,683.50	0.00	180,282,129.35
2E-F4	11/26/21 - 12/26/21	31	1.99200 %	180,673,651.87	309,915.54	0.00	0.00	0.00	0.00	309,915.54	0.00	180,282,129.35
2E-F5	11/26/21 - 12/26/21	31	2.59200 %	180,673,651.87	403,263.59	0.00	0.00	0.00	0.00	403,263.59	0.00	180,282,129.35
2X-1	11/26/21 - 12/26/21	31	1.80000 %	79,341,651.87	122,979.56	0.00	0.00	0.00	0.00	122,979.56	0.00	78,950,129.35
2X-2	11/26/21 - 12/26/21	31	1.40000 %	79,341,651.87	95,650.77	0.00	0.00	0.00	0.00	95,650.77	0.00	78,950,129.35
2X-3	11/26/21 - 12/26/21	31	1.00000 %	79,341,651.87	68,321.98	0.00	0.00	0.00	0.00	68,321.98	0.00	78,950,129.35
2X-4	11/26/21 - 12/26/21	31	0.60000 %	79,341,651.87	40,993.19	0.00	0.00	0.00	0.00	40,993.19	0.00	78,950,129.35
2Y-1	11/26/21 - 12/26/21	31	1.80000 %	180,673,651.87	280,044.16	0.00	0.00	0.00	0.00	280,044.16	0.00	180,282,129.35
2Y-2	11/26/21 - 12/26/21	31	1.40000 %	180,673,651.87	217,812.12	0.00	0.00	0.00	0.00	217,812.12	0.00	180,282,129.35
2Y-3	11/26/21 - 12/26/21	31	1.00000 %	180,673,651.87	155,580.09	0.00	0.00	0.00	0.00	155,580.09	0.00	180,282,129.35
2Y-4	11/26/21 - 12/26/21	31	0.60000 %	180,673,651.87	93,348.05	0.00	0.00	0.00	0.00	93,348.05	0.00	180,282,129.35
Totals					13,813,401.94	0.00	0.00	0.00	0.00	13,813,401.94	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:55 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 %	262.28865386	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	252.25797382
1M-1	186,170,000.00	0.74200 %	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	2.49200 %	41.95804642	0.09003730	0.00000000	0.00000000	0.00000000	0.00000000	0.09003730	0.00000000	36.29405214
1M-AH	7,014,568.00	0.00000 %	41.95804645	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	36.29405261
1M-2B	133,258,000.00	2.49200 %	1000.00000000	2.14588888	0.00000000	0.00000000	0.00000000	0.00000000	2.14588888	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	2.49200 %	1000.00000000	2.14588886	0.00000000	0.00000000	0.00000000	0.00000000	2.14588886	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	2.49200 %	682.21072986	1.46394843	0.00000000	0.00000000	0.00000000	0.00000000	1.46394843	0.00000000	680.33194300
1M-2H	21,146,536.00	0.00000 %	682.20561372	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	680.32679679
1B-1	97,984,000.00	4.09200 %	1000.00000000	3.52366662	0.00000000	0.00000000	0.00000000	0.00000000	3.52366662	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 %	993.21532407	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.19857079
1A-I1	0.00	1.80000 %	41.95804642	0.06503497	0.00000000	0.00000000	0.00000000	0.00000000	0.06503497	0.00000000	36.29405214
1A-I2	0.00	1.40000 %	41.95804642	0.05058278	0.00000000	0.00000000	0.00000000	0.00000000	0.05058278	0.00000000	36.29405214
1A-I3	0.00	1.00000 %	41.95804642	0.03613051	0.00000000	0.00000000	0.00000000	0.00000000	0.03613051	0.00000000	36.29405214
1A-I4	0.00	0.60000 %	41.95804642	0.02167832	0.00000000	0.00000000	0.00000000	0.00000000	0.02167832	0.00000000	36.29405214
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.69200 %	41.95804642	0.02500233	0.00000000	0.00000000	0.00000000	0.00000000	0.02500233	0.00000000	36.29405214
1E-A2	133,258,000.00	1.09200 %	41.95804642	0.03945452	0.00000000	0.00000000	0.00000000	0.00000000	0.03945452	0.00000000	36.29405214
1E-A3	133,258,000.00	1.49200 %	41.95804642	0.05390678	0.00000000	0.00000000	0.00000000	0.00000000	0.05390678	0.00000000	36.29405214

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:56 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	1.89200 %	41.95804642	0.06835897	0.00000000	0.00000000	0.00000000	0.00000000	0.06835897	0.00000000	36.29405214
1E-B1	133,258,000.00	0.69200 %	1000.00000000	0.59588888	0.00000000	0.00000000	0.00000000	0.00000000	0.59588888	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.09200 %	1000.00000000	0.94033334	0.00000000	0.00000000	0.00000000	0.00000000	0.94033334	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.49200 %	1000.00000000	1.28477780	0.00000000	0.00000000	0.00000000	0.00000000	1.28477780	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.89200 %	1000.00000000	1.62922219	0.00000000	0.00000000	0.00000000	0.00000000	1.62922219	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.69200 %	1000.00000000	0.59588886	0.00000000	0.00000000	0.00000000	0.00000000	0.59588886	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.09200 %	1000.00000000	0.94033331	0.00000000	0.00000000	0.00000000	0.00000000	0.94033331	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.49200 %	1000.00000000	1.28477777	0.00000000	0.00000000	0.00000000	0.00000000	1.28477777	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.89200 %	1000.00000000	1.62922222	0.00000000	0.00000000	0.00000000	0.00000000	1.62922222	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.69200 %	520.97902321	0.31044560	0.00000000	0.00000000	0.00000000	0.00000000	0.31044560	0.00000000	518.14702607
1E-D2	266,516,000.00	1.09200 %	520.97902321	0.48989393	0.00000000	0.00000000	0.00000000	0.00000000	0.48989393	0.00000000	518.14702607
1E-D3	266,516,000.00	1.49200 %	520.97902321	0.66934225	0.00000000	0.00000000	0.00000000	0.00000000	0.66934225	0.00000000	518.14702607
1E-D4	266,516,000.00	1.89200 %	520.97902321	0.84879062	0.00000000	0.00000000	0.00000000	0.00000000	0.84879062	0.00000000	518.14702607
1E-D5	266,516,000.00	2.49200 %	520.97902321	1.11796309	0.00000000	0.00000000	0.00000000	0.00000000	1.11796309	0.00000000	518.14702607
1E-F1	268,476,000.00	0.69200 %	1000.00000000	0.59588891	0.00000000	0.00000000	0.00000000	0.00000000	0.59588891	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.09200 %	1000.00000000	0.94033333	0.00000000	0.00000000	0.00000000	0.00000000	0.94033333	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.49200 %	1000.00000000	1.28477778	0.00000000	0.00000000	0.00000000	0.00000000	1.28477778	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.89200 %	1000.00000000	1.62922224	0.00000000	0.00000000	0.00000000	0.00000000	1.62922224	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.49200 %	1000.00000000	2.14588891	0.00000000	0.00000000	0.00000000	0.00000000	2.14588891	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	520.97902321	0.80751748	0.00000000	0.00000000	0.00000000	0.00000000	0.80751748	0.00000000	518.14702607
1X-2	0.00	1.40000 %	520.97902321	0.62806916	0.00000000	0.00000000	0.00000000	0.00000000	0.62806916	0.00000000	518.14702607
1X-3	0.00	1.00000 %	520.97902321	0.44862083	0.00000000	0.00000000	0.00000000	0.00000000	0.44862083	0.00000000	518.14702607
1X-4	0.00	0.60000 %	520.97902321	0.26917251	0.00000000	0.00000000	0.00000000	0.00000000	0.26917251	0.00000000	518.14702607
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	222.55814859	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	212.12627977
2M-1	107,666,000.00	0.74200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:56 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	2.5920 %	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	2.5920 %	782.98713013	1.74762730	0.00000000	0.00000000	0.00000000	0.00000000	1.74762730	0.00000000	779.12337021
2M-BH	5,334,298.00	0.0000 %	782.98712970	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	779.12337106
2M-2C	101,332,000.00	2.5920 %	1000.00000000	2.23199996	0.00000000	0.00000000	0.00000000	0.00000000	2.23199996	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	2.5920 %	594.32904338	1.32654242	0.00000000	0.00000000	0.00000000	0.00000000	1.32654242	0.00000000	593.04112340
2M-2H	16,002,894.00	0.0000 %	594.32904323	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	593.04112369
2B-1	63,333,000.00	4.5420 %	1000.00000000	3.91116669	0.00000000	0.00000000	0.00000000	0.00000000	3.91116669	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	995.22168734	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.59267136
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 %	782.98713013	1.21363005	0.00000000	0.00000000	0.00000000	0.00000000	1.21363005	0.00000000	779.12337021
2B-I2	0.00	1.4000 %	782.98713013	0.94393449	0.00000000	0.00000000	0.00000000	0.00000000	0.94393449	0.00000000	779.12337021
2B-I3	0.00	1.0000 %	782.98713013	0.67423894	0.00000000	0.00000000	0.00000000	0.00000000	0.67423894	0.00000000	779.12337021
2B-I4	0.00	0.6000 %	782.98713013	0.40454338	0.00000000	0.00000000	0.00000000	0.00000000	0.40454338	0.00000000	779.12337021
2C-I1	0.00	1.8000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.7920 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.1920 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.5920 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	1.9920 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.7920 %	782.98713013	0.53399726	0.00000000	0.00000000	0.00000000	0.00000000	0.53399726	0.00000000	779.12337021

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:56 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	1.19200 %	782.98713013	0.80369281	0.00000000	0.00000000	0.00000000	0.00000000	0.80369281	0.00000000	779.12337021
2E-B3	101,332,000.00	1.59200 %	782.98713013	1.07338837	0.00000000	0.00000000	0.00000000	0.00000000	1.07338837	0.00000000	779.12337021
2E-B4	101,332,000.00	1.99200 %	782.98713013	1.34308392	0.00000000	0.00000000	0.00000000	0.00000000	1.34308392	0.00000000	779.12337021
2E-C1	101,332,000.00	0.79200 %	1000.00000000	0.68199996	0.00000000	0.00000000	0.00000000	0.00000000	0.68199996	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.19200 %	1000.00000000	1.02644446	0.00000000	0.00000000	0.00000000	0.00000000	1.02644446	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.59200 %	1000.00000000	1.37088886	0.00000000	0.00000000	0.00000000	0.00000000	1.37088886	0.00000000	1000.00000000
2E-C4	101,332,000.00	1.99200 %	1000.00000000	1.71533336	0.00000000	0.00000000	0.00000000	0.00000000	1.71533336	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.79200 %	391.49356506	0.26699863	0.00000000	0.00000000	0.00000000	0.00000000	0.26699863	0.00000000	389.56168510
2E-D2	202,664,000.00	1.19200 %	391.49356506	0.40184641	0.00000000	0.00000000	0.00000000	0.00000000	0.40184641	0.00000000	389.56168510
2E-D3	202,664,000.00	1.59200 %	391.49356506	0.53669418	0.00000000	0.00000000	0.00000000	0.00000000	0.53669418	0.00000000	389.56168510
2E-D4	202,664,000.00	1.99200 %	391.49356506	0.67154196	0.00000000	0.00000000	0.00000000	0.00000000	0.67154196	0.00000000	389.56168510
2E-D5	202,664,000.00	2.59200 %	391.49356506	0.87381365	0.00000000	0.00000000	0.00000000	0.00000000	0.87381365	0.00000000	389.56168510
2E-F1	202,664,000.00	0.79200 %	891.49356506	0.60799861	0.00000000	0.00000000	0.00000000	0.00000000	0.60799861	0.00000000	889.56168510
2E-F2	202,664,000.00	1.19200 %	891.49356506	0.91506864	0.00000000	0.00000000	0.00000000	0.00000000	0.91506864	0.00000000	889.56168510
2E-F3	202,664,000.00	1.59200 %	891.49356506	1.22213861	0.00000000	0.00000000	0.00000000	0.00000000	1.22213861	0.00000000	889.56168510
2E-F4	202,664,000.00	1.99200 %	891.49356506	1.52920864	0.00000000	0.00000000	0.00000000	0.00000000	1.52920864	0.00000000	889.56168510
2E-F5	202,664,000.00	2.59200 %	891.49356506	1.98981363	0.00000000	0.00000000	0.00000000	0.00000000	1.98981363	0.00000000	889.56168510
2X-1	0.00	1.80000 %	391.49356506	0.60681502	0.00000000	0.00000000	0.00000000	0.00000000	0.60681502	0.00000000	389.56168510
2X-2	0.00	1.40000 %	391.49356506	0.47196725	0.00000000	0.00000000	0.00000000	0.00000000	0.47196725	0.00000000	389.56168510
2X-3	0.00	1.00000 %	391.49356506	0.33711947	0.00000000	0.00000000	0.00000000	0.00000000	0.33711947	0.00000000	389.56168510
2X-4	0.00	0.60000 %	391.49356506	0.20227169	0.00000000	0.00000000	0.00000000	0.00000000	0.20227169	0.00000000	389.56168510
2Y-1	0.00	1.80000 %	891.49356506	1.38181502	0.00000000	0.00000000	0.00000000	0.00000000	1.38181502	0.00000000	889.56168510
2Y-2	0.00	1.40000 %	891.49356506	1.07474500	0.00000000	0.00000000	0.00000000	0.00000000	1.07474500	0.00000000	889.56168510
2Y-3	0.00	1.00000 %	891.49356506	0.76767502	0.00000000	0.00000000	0.00000000	0.00000000	0.76767502	0.00000000	889.56168510
2Y-4	0.00	0.60000 %	891.49356506	0.46060499	0.00000000	0.00000000	0.00000000	0.00000000	0.46060499	0.00000000	889.56168510

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,660,141.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	89,670.66
Total Deposits	2,749,812.05
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,730,645.39
Total Withdrawals (Pool Distribution Amount)	2,749,812.05
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:56 AM

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.092000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	199,435,654.31
Total Principal Reduction Cumulative	15,139,526,532.24
Scheduled Principal Current	9,146,984.99
Scheduled Principal Cumulative	1,103,307,844.77
Unscheduled Principal Current	190,286,941.36
Unscheduled Principal Cumulative	14,035,517,176.48
Senior Reduction Amount	198,639,423.32
Subordinate Reduction Amount	794,503.03
Calculated Tranche Write-Down Amount	1,727.96
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,919.80
Recovery Principal on Previously Liquidated Loan Current	1,727.96
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	133,500,466.54
Total Principal Reduction Cumulative	10,302,272,931.94
Scheduled Principal Current	4,035,288.02
Scheduled Principal Cumulative	684,909,569.77
Unscheduled Principal Current	129,556,577.14
Unscheduled Principal Cumulative	9,617,136,705.99
Senior Reduction Amount	133,179,732.20
Subordinate Reduction Amount	412,132.96
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	91,398.62
Modification Loss Amount	34,852.76
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:56 AM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	31389
Period Reference Pool Removal Loan Count	931
Period Ending Loan Count	30458
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	5,488,792,301.41
Period PIF Loan Count Current	931
PIF Loan Count Cumulative	57895
Period PIF Loan UPB Current	185,937,287.01
PIF Loan UPB Cumulative	13,621,457,092.34
Period Partial Prepayment Amount	4,933,986.57
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	4,057,241.90
Total Active Modified Loan Count	257
Total Active Modified Loan UPB	58,475,471.12
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	17689
Period Reference Pool Removal Loan Count	653
Period Ending Loan Count	17037
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	3,031,014,379.74
Period PIF Loan Count Current	652
PIF Loan Count Cumulative	39111
Period PIF Loan UPB Current	127,907,461.44
PIF Loan UPB Cumulative	9,450,247,891.60
Period Partial Prepayment Amount	1,566,520.45
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	341,600.17
Credit Event Amount Cumulative	12,921,905.45
Total Active Modified Loan Count	320
Total Active Modified Loan UPB	77,721,500.26
Structural Reporting	
Group 1	
Senior Percentage	91.314045%
Subordinate Percentage	8.685955%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	89.786777%
Subordinate Percentage	10.213223%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:56 AM

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 %	8.690000 %	8.990000 %
1M-1	0.00	0.00	3.050000 %	8.690000 %	8.990000 %
1M-1H	0.00	0.00	3.050000 %	8.690000 %	8.990000 %
1M-2A	0.00	0.00	2.370000 %	8.580000 %	8.890000 %
1M-2B	0.00	0.00	1.690000 %	6.120000 %	6.340000 %
1M-2C	0.00	0.00	1.000000 %	3.610000 %	3.750000 %
1M-2	0.00	0.00	1.000000 %	3.610000 %	3.750000 %
1M-2H	0.00	0.00	1.000000 %	3.610000 %	3.750000 %
1B-1	0.00	0.00	0.500000 %	1.800000 %	1.870000 %
1B-1H	0.00	0.00	0.500000 %	1.800000 %	1.870000 %
1B-2H	1,727.96	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.210000 %	10.650000 %
2M-1	0.00	0.00	3.400000 %	10.210000 %	10.650000 %
2M-1H	0.00	0.00	3.400000 %	10.210000 %	10.650000 %
2M-2A	0.00	0.00	2.600000 %	10.210000 %	10.650000 %
2M-2B	0.00	0.00	1.800000 %	7.570000 %	7.910000 %
2M-2C	0.00	0.00	1.000000 %	4.200000 %	4.390000 %
2B-1	0.00	0.00	0.500000 %	2.100000 %	2.190000 %
2B-1H	0.00	0.00	0.500000 %	2.100000 %	2.190000 %
2B-2H	0.00	91,398.62	0.000000 %	0.000000 %	0.000000 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:56 AM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	568	104,358,183.84	1.195915 %	1.224889 %
60 Days	168	33,174,024.24	0.353721 %	0.389375 %
90 Days	99	21,439,139.73	0.208443 %	0.251639 %
120 Days	71	12,918,491.74	0.149489 %	0.151629 %
150 Days	67	15,694,221.66	0.141067 %	0.184209 %
180+ Days	1277	301,685,895.92	2.688704 %	3.540995 %
Totals	2250	489,269,957.13	4.737341 %	5.742735 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	319	59,197,873.95	1.047344 %	1.078523 %
60 Days	83	17,089,897.94	0.272506 %	0.311360 %
90 Days	49	11,237,081.73	0.160877 %	0.204728 %
120 Days	31	5,351,410.03	0.101779 %	0.097497 %
150 Days	39	9,628,185.64	0.128045 %	0.175415 %
180+ Days	693	168,210,894.44	2.275264 %	3.064625 %
Totals	1214	270,715,343.73	3.985817 %	4.932148 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	249	45,160,309.89	1.461525 %	1.489940 %
60 Days	85	16,084,126.30	0.498914 %	0.530652 %
90 Days	50	10,202,058.00	0.293479 %	0.336589 %
120 Days	40	7,567,081.71	0.234783 %	0.249655 %
150 Days	28	6,066,036.02	0.164348 %	0.200132 %
180+ Days	584	133,475,001.48	3.427834 %	4.403641 %
Totals	1036	218,554,613.40	6.080883 %	7.210610 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	29	6,426,213.91	3,919.80	0.060997
Group 2	183	45,923,070.04	34,852.76	0.075894

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	397,029.75	418.51	0.105410
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813232	118,014.96	39.07	0.033106
Group 1	0044813561	184,312.24	50.31	0.027296
Group 1	0044814635	164,694.67	7.58	0.004602
Group 1	0044815627	185,394.84	154.50	0.083336
Group 1	0044817798	377,316.07	7.72	0.002046
Group 1	0044818277	242,685.95	404.48	0.166668
Group 1	0044819478	191,016.61	61.01	0.031940
Group 1	0044827806	164,761.57	120.14	0.072917
Group 1	0044827828	260,159.09	241.73	0.092916
Group 1	0044828810	248,874.24	337.02	0.135418
Group 1	0044830027	340,402.44	118.71	0.034873
Group 1	0044831220	98,164.25	25.57	0.026048
Group 1	0044836184	66,353.53	124.41	0.187496
Group 1	0044841377	203,168.44	77.57	0.038180
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	238,802.38	172.45	0.072215
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	176,784.96	110.49	0.062500
Group 1	0044865099	104,777.14	152.80	0.145833
Group 1	0044869954	431,956.13	107.45	0.024875

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044876505	37,963.17	8.15	0.021468
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	138,364.75	252.35	0.182380
Group 1	0044888520	126,308.24	65.79	0.052087
Group 2	0044747820	291,223.65	178.22	0.061197
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,207.72	121.70	0.114587
Group 2	0044748804	276,673.43	345.84	0.124999
Group 2	0044749531	263,384.73	137.18	0.052084
Group 2	0044749543	368,410.34	498.89	0.135417
Group 2	0044749560	239,305.32	149.57	0.062502
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749630	306,019.91	166.68	0.054467
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	449,763.46	163.71	0.036399
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	197,263.53	226.03	0.114583
Group 2	0044750681	417,478.60	136.69	0.032742
Group 2	0044750693	264,324.58	275.34	0.104167
Group 2	0044750776	274,008.05	80.60	0.029415
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751437	365,855.67	533.54	0.145833
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	411,900.08	257.44	0.062501
Group 2	0044752023	230,756.00	193.80	0.083985
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	136,162.17	19.09	0.014020
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	131,940.46	88.23	0.066871
Group 2	0044754139	356,461.91	408.45	0.114584
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	389,454.36	671.68	0.172467
Group 2	0044755796	414,977.02	103.13	0.024852

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756156	87,961.61	82.46	0.093745
Group 2	0044756174	189,130.99	16.66	0.008809
Group 2	0044756304	72,886.58	22.78	0.031254
Group 2	0044756498	264,840.35	551.75	0.208333
Group 2	0044756551	205,927.90	321.76	0.156249
Group 2	0044756747	377,020.37	125.04	0.033165
Group 2	0044756773	134,422.29	142.12	0.105727
Group 2	0044757202	173,703.45	60.06	0.034576
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,410.53	77.91	0.048874
Group 2	0044758371	107,865.84	159.40	0.147776
Group 2	0044758489	142,067.05	251.58	0.177085
Group 2	0044758660	184,323.86	76.80	0.041666
Group 2	0044758724	198,526.51	108.88	0.054844
Group 2	0044759289	186,823.81	77.84	0.041665
Group 2	0044759604	159,228.61	55.04	0.034567
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	264,552.94	37.12	0.014031
Group 2	0044760074	199,960.19	104.15	0.052085
Group 2	0044760683	287,532.27	231.09	0.080370
Group 2	0044760857	262,926.92	91.71	0.034880
Group 2	0044760952	240,859.07	94.96	0.039426
Group 2	0044761339	343,697.22	537.03	0.156251
Group 2	0044761489	175,351.57	117.67	0.067105
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,888.78	43.66	0.050833
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	323,518.07	101.10	0.031250
Group 2	0044762564	398,829.16	540.08	0.135416
Group 2	0044762765	116,061.15	94.80	0.081681
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	75,315.38	78.45	0.104162

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763692	234,719.55	342.30	0.145834
Group 2	0044763976	365,417.38	290.16	0.079405
Group 2	0044763989	344,363.66	656.65	0.190685
Group 2	0044763998	375,206.23	351.76	0.093751
Group 2	0044764480	285,788.88	380.56	0.133161
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	477,575.55	297.51	0.062296
Group 2	0044764825	279,414.30	378.37	0.135415
Group 2	0044765396	270,368.25	102.86	0.038044
Group 2	0044765513	346,730.60	151.19	0.043604
Group 2	0044766135	307,897.72	256.58	0.083333
Group 2	0044766389	125,543.17	66.85	0.053249
Group 2	0044766995	107,169.97	122.80	0.114584
Group 2	0044767375	145,423.61	212.08	0.145836
Group 2	0044768065	168,443.59	87.04	0.051673
Group 2	0044768220	253,441.40	211.20	0.083333
Group 2	0044768338	135,650.92	253.22	0.186670
Group 2	0044768786	156,789.29	47.95	0.030582
Group 2	0044769181	91,039.74	48.98	0.053801
Group 2	0044769991	258,356.80	269.12	0.104166
Group 2	0044770000	237,304.22	296.63	0.125000
Group 2	0044770245	301,542.66	157.05	0.052082
Group 2	0044770378	330,582.16	176.01	0.053242
Group 2	0044771262	87,996.16	58.84	0.066867
Group 2	0044771364	138,538.00	43.21	0.031190
Group 2	0044771856	314,055.31	515.89	0.164267
Group 2	0044772342	382,355.77	129.70	0.033921
Group 2	0044772744	155,002.84	185.80	0.119869
Group 2	0044772895	335,837.25	165.33	0.049229
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	255,210.25	145.50	0.057012
Group 2	0044773412	258,438.30	269.21	0.104168
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	150,671.95	16.20	0.010752

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	308,551.20	482.11	0.156250
Group 2	0044774805	215,610.19	381.81	0.177083
Group 2	0044775457	181,057.77	151.10	0.083454
Group 2	0044775468	150,889.65	125.74	0.083332
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	154,170.90	64.87	0.042077
Group 2	0044776233	216,748.42	108.21	0.049924
Group 2	0044776861	204,348.45	127.72	0.062501
Group 2	0044777271	285,968.86	327.67	0.114582
Group 2	0044777714	156,001.73	113.75	0.072916
Group 2	0044778088	251,823.84	78.69	0.031248
Group 2	0044778151	354,268.26	144.30	0.040732
Group 2	0044779309	109,125.05	90.94	0.083336
Group 2	0044779844	202,727.85	42.99	0.021206
Group 2	0044780048	127,590.86	79.74	0.062497
Group 2	0044780062	86,818.37	63.01	0.072577
Group 2	0044780464	439,984.90	46.34	0.010532
Group 2	0044780495	219,619.43	274.52	0.124998
Group 2	0044781165	224,641.28	149.87	0.066715
Group 2	0044781185	269,593.46	280.83	0.104168
Group 2	0044781195	322,600.87	317.50	0.098419
Group 2	0044781275	232,319.63	96.80	0.041667
Group 2	0044781752	229,421.96	12.12	0.005283
Group 2	0044781936	83,935.94	87.43	0.104163
Group 2	0044782011	356,793.79	246.17	0.068995
Group 2	0044782356	135,116.40	42.22	0.031247
Group 2	0044782683	302,110.57	86.45	0.028615
Group 2	0044782878	150,985.35	92.32	0.061145
Group 2	0044783524	172,718.51	63.74	0.036904
Group 2	0044783732	90,786.12	34.66	0.038178
Group 2	0044785725	348,292.08	399.08	0.114582
Group 2	0044786559	411,091.95	155.20	0.037753
Group 2	0044787049	181,411.69	152.59	0.084113

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044787213	322,893.90	232.75	0.072083
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787383	314,232.41	94.36	0.030029
Group 2	0044788480	252,314.23	57.16	0.022654
Group 2	0044788554	152,276.43	68.03	0.044675
Group 2	0044788704	645,228.62	99.48	0.015418
Group 2	0044788812	189,209.43	318.92	0.168554
Group 2	0044790206	223,468.14	21.42	0.009585
Group 2	0044790382	359,871.62	362.28	0.100669
Group 2	0044791507	258,019.59	161.26	0.062499
Group 2	0044791639	353,470.66	368.20	0.104167
Group 2	0044792074	357,557.94	319.13	0.089253
Group 2	0044792593	284,711.16	296.57	0.104165
Group 2	0044792673	246,190.39	28.58	0.011609
Group 2	0044793704	263,683.38	274.67	0.104167
Group 2	0044793831	203,428.69	117.08	0.057553
Group 2	0044793994	439,061.23	143.26	0.032629
Group 2	0044794099	454,781.57	94.21	0.020715
Group 2	0044794339	313,928.12	154.74	0.049292
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	95,472.23	53.89	0.056446
Group 2	0044795081	193,417.37	374.18	0.193457
Group 2	0044795768	209,327.19	261.66	0.125000
Group 2	0044796134	72,011.45	60.01	0.083334
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	406,972.27	267.92	0.065832
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	460,763.03	753.06	0.163438
Group 2	0044799300	164,391.63	135.62	0.082498
Group 2	0044799362	413,033.34	156.58	0.037910
Group 2	0044799812	360,501.25	450.63	0.125001
Group 2	0044799964	224,329.12	70.50	0.031427
Group 2	0044800035	332,926.76	173.40	0.052084

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044800110	250,867.68	287.45	0.114582
Group 2	0044800587	188,197.33	176.43	0.093747
Group 2	0044801084	111,418.01	41.53	0.037274
Group 2	0044801461	124,719.23	44.59	0.035752
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	265,719.64	304.47	0.114583
Group 2	0044801607	383,896.55	665.42	0.173333
Group 2	0044801610	388,068.19	271.48	0.069957
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	435,275.03	589.43	0.135416
Group 2	0044802338	207,546.69	216.19	0.104165
Group 2	0044803047	321,153.17	99.92	0.031113
Group 2	0044803082	283,407.45	236.17	0.083332
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	177,826.42	56.66	0.031863
Group 2	0044804224	230,649.75	240.26	0.104167
Group 2	0044804420	103,596.72	9.39	0.009064
Group 2	0044805165	336,275.84	385.32	0.114585

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	341,600.17	(91,410.00)	(26.759)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044761674	341,600.17	(91,410.00)	(26.759)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	381,631.32	1,739.34	26,811.10	7.025

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	8.54	15,547.13	6.995
0044772371	72,696.72	2.84	7,020.54	9.657
0044820772	86,673.96	1,727.96	4,243.43	4.896

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
99	16,979,147.35	928,667.17	5.469

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,410.00)	(26.759)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	15,547.13	6.995
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,330.82	18.802
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
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
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(0.057)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820772	86,673.96	4,243.43	4.896
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	399.62	0.233
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044853639	77,057.23	4,052.54	5.259
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	21,953.96	90.494
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	86,673.96	1,727.96	0.000 %	0	0.00	0.00	0.000 %	1	86,673.96	1,727.96	0.000 %
Group 2	3	636,557.53	(91,398.62)	(0.003 %)	0	0.00	0.00	0.000 %	3	636,557.53	(91,398.62)	(0.003 %)
Total	4	723,231.49	(89,670.66)	(0.001 %)	0	0.00	0.00	0.000 %	4	723,231.49	(89,670.66)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044820772	90,000.00	5.000 %	OH	70.00	360	86,673.96	08/31/2021	1,727.96	4,243.43
Group 2	0044761674	349,000.00	4.700 %	CA	85.00	360	341,600.17	11/30/2021	(91,410.00)	(91,410.00)
Group 2	0044762167	228,000.00	4.250 %	FL	97.00	360	222,260.64	08/31/2021	8.54	15,547.13
Group 2	0044772371	76,000.00	4.500 %	NJ	95.00	360	72,696.72	08/31/2021	2.84	7,020.54

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

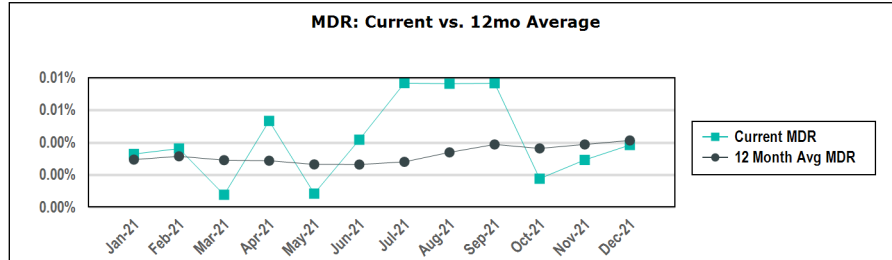
Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:56 AM

Realized Loss Report - Collateral

Summary

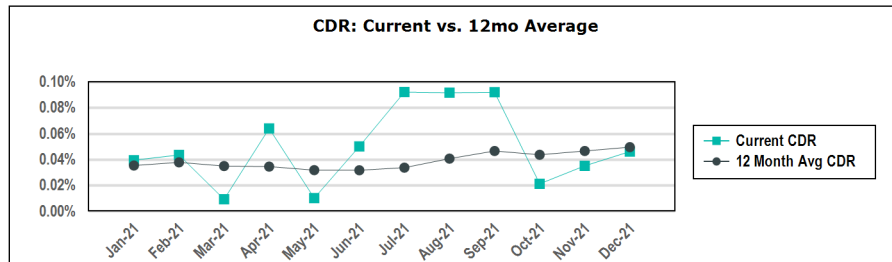
MDR

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



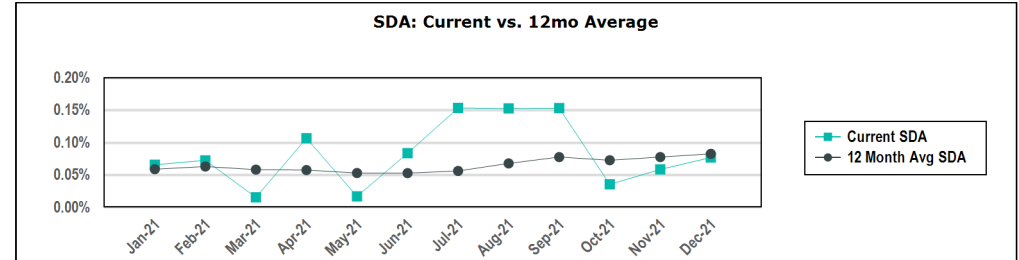
CDR

Current Month 0.046 %
 3 Month Average 0.034 %
 12 Month Average 0.050 %



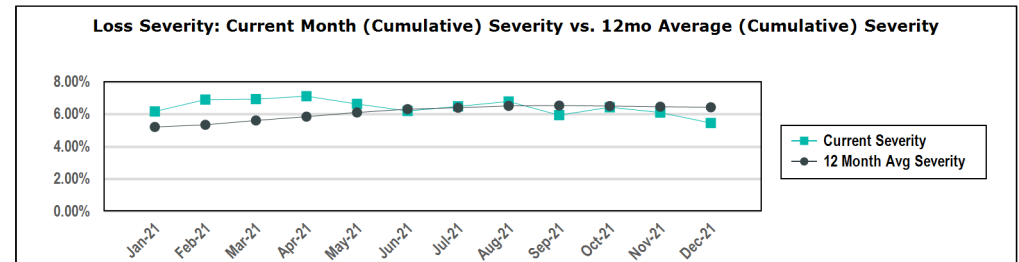
SDA

Current Month 0.077 %
 3 Month Average 0.057 %
 12 Month Average 0.083 %



Loss Severity

Current Month (Cumulative) 5.469 %
 3 Month Average (Cumulative) 6.013 %
 12 Month Average (Cumulative) 6.445 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

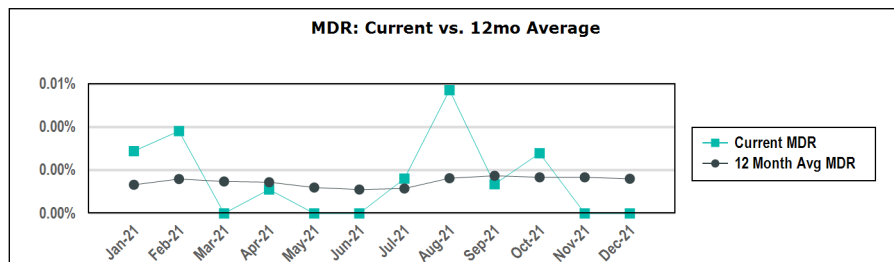
Distribution Date: 27-Dec-2021
 09-Dec-2021 7:47:57 AM

Realized Loss Report - Collateral

Group 1

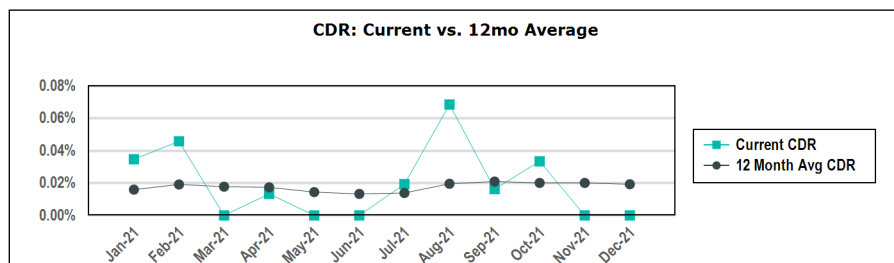
MDR

Current Month 0.000 %
 3 Month Average 0.001 %
 12 Month Average 0.002 %



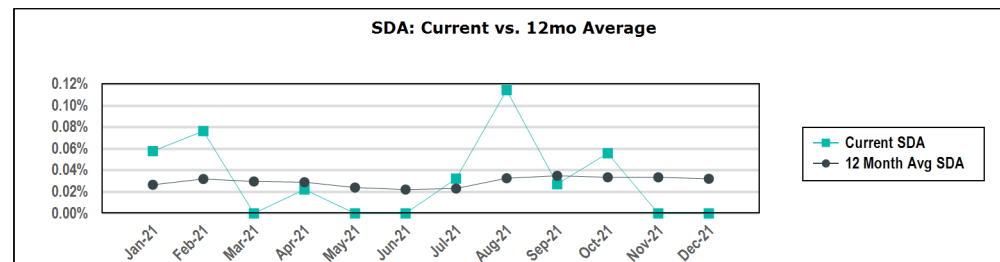
CDR

Current Month 0.000 %
 3 Month Average 0.011 %
 12 Month Average 0.019 %



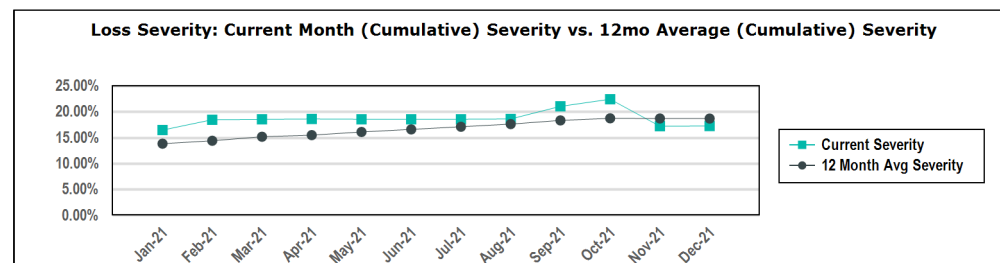
SDA

Current Month 0.000 %
 3 Month Average 0.019 %
 12 Month Average 0.032 %



Loss Severity

Current Month (Cumulative) 17.290 %
 3 Month Average (Cumulative) 19.002 %
 12 Month Average (Cumulative) 18.731 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

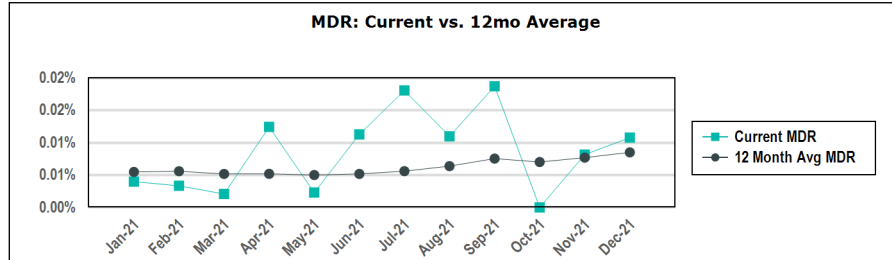
Distribution Date: 27-Dec-2021
09-Dec-2021 7:47:58 AM

Realized Loss Report - Collateral

Group 2

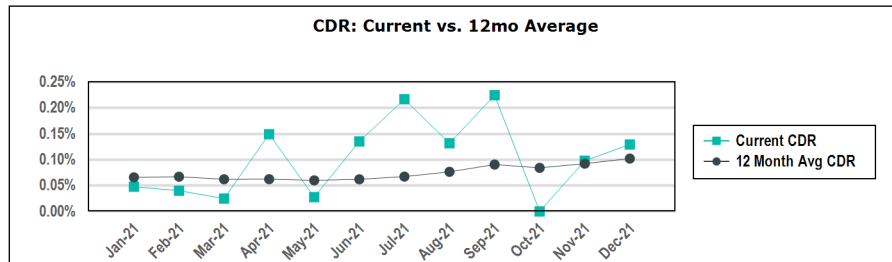
MDR

Current Month 0.011 %
3 Month Average 0.006 %
12 Month Average 0.009 %



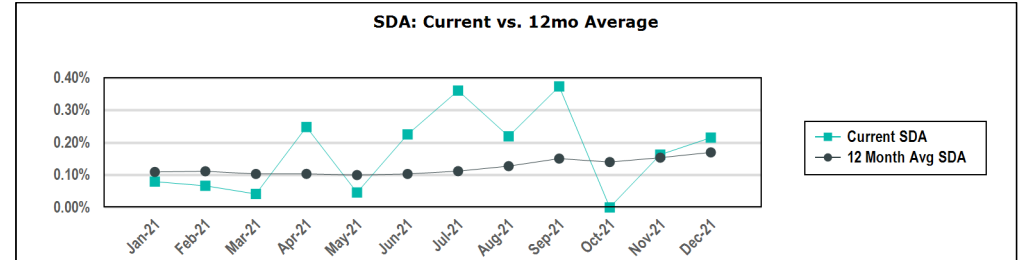
CDR

Current Month 0.129 %
3 Month Average 0.076 %
12 Month Average 0.102 %



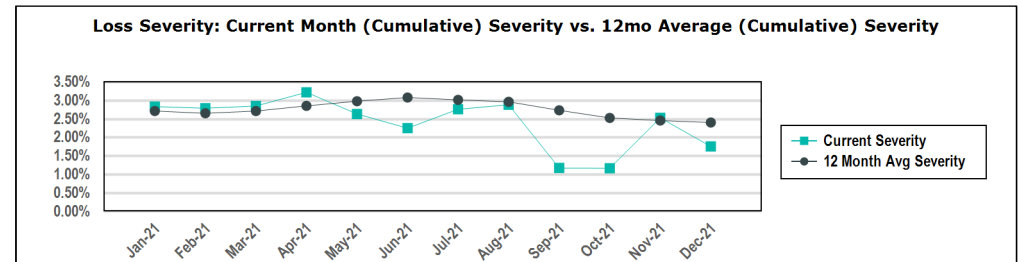
SDA

Current Month 0.216 %
3 Month Average 0.126 %
12 Month Average 0.170 %



Loss Severity

Current Month (Cumulative) 1.758 %
3 Month Average (Cumulative) 1.820 %
12 Month Average (Cumulative) 2.408 %



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: 27-Dec-2021
09-Dec-2021 7:47:59 AM

Prepayment Rates

Summary

SMM

Current Month 3.617 %
3 Month Average 3.875 %
12 Month Average 4.636 %

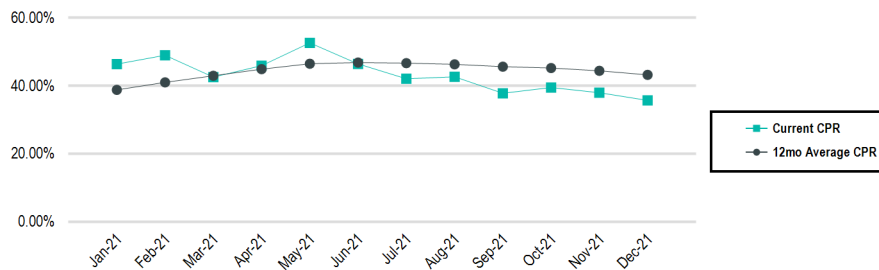
CPR

Current Month 35.733 %
3 Month Average 37.746 %
12 Month Average 43.238 %

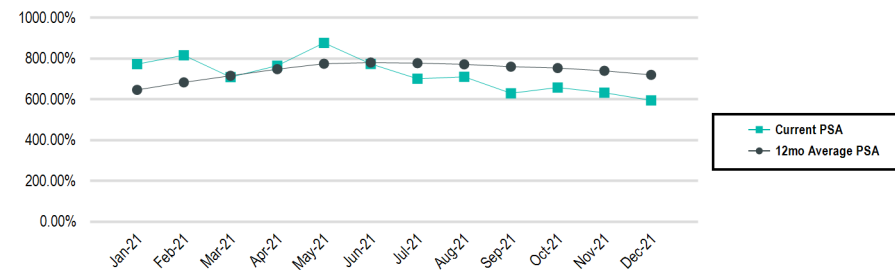
PSA

Current Month 595.548 %
3 Month Average 629.094 %
12 Month Average 720.634 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.351 %
3 Month Average 3.544 %
12 Month Average 4.365 %

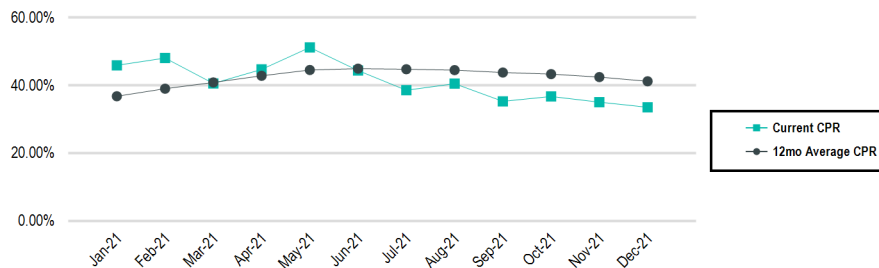
CPR

Current Month 33.567 %
3 Month Average 35.129 %
12 Month Average 41.231 %

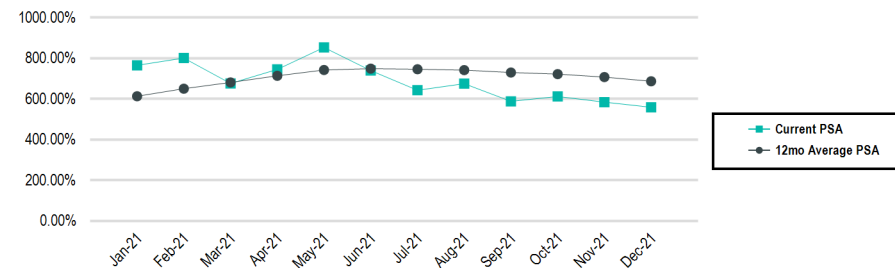
PSA

Current Month 559.448 %
3 Month Average 585.483 %
12 Month Average 687.191 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 27-Dec-2021
 09-Dec-2021 7:48:00 AM

Prepayment Rates

Group 2

SMM

Current Month	4.096 %
3 Month Average	4.463 %
12 Month Average	5.105 %

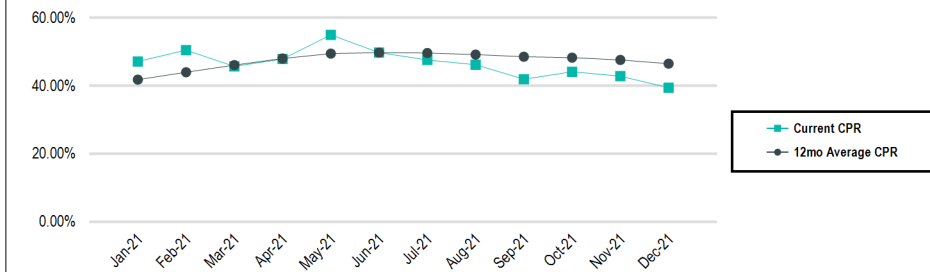
CPR

Current Month	39.463 %
3 Month Average	42.154 %
12 Month Average	46.534 %

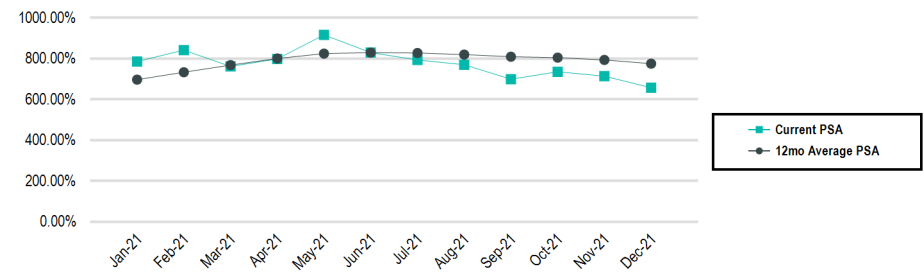
PSA

Current Month	657.718 %
3 Month Average	702.575 %
12 Month Average	775.562 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2021
 09-Dec-2021 7:48:01 AM

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

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

Distribution Date: 27-Dec-2021
09-Dec-2021 7:48:01 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 27-Dec-2021
09-Dec-2021 7:48:01 AM

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.