

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:23 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		11/30/2020	0.00000 %	9,626,703,098.80	0.00	559,669,650.46	0.00	9,067,033,448.33	559,669,650.46	0.00
1M-1	30711XUS1	12/24/2020	0.80013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	12/24/2020	2.55013 %	15,155,399.92	35,427.55	808,737.52	0.00	14,346,662.41	844,165.07	0.00
1M-AH		11/30/2020	0.00000 %	797,765.11	0.00	42,571.13	0.00	755,193.98	42,571.13	0.00
1M-2B	30711XUU6	12/24/2020	2.55013 %	133,258,000.00	311,506.45	0.00	0.00	133,258,000.00	311,506.45	0.00
1M-BH		11/30/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	12/24/2020	2.55013 %	135,218,000.00	316,088.19	0.00	0.00	135,218,000.00	316,088.19	0.00
1M-CH		11/30/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	12/24/2020	2.55013 %	283,631,399.92	663,022.20	808,737.52	0.00	282,822,662.41	1,471,759.72	0.00
1M-2H		11/30/2020	0.00000 %	14,929,733.11	0.00	42,571.13	0.00	14,887,161.98	42,571.13	0.00
1B-1	30711XUW2	12/24/2020	4.15013 %	97,984,000.00	372,759.14	0.00	0.00	97,984,000.00	372,759.14	0.00
1B-1H		11/30/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		11/30/2020	0.00000 %	102,699,901.94	0.00	0.00	11,693.30	102,688,208.64	0.00	453,385.36
1A-I1	30711XUY8	12/24/2020	1.80000 %	0.00	25,006.41	0.00	0.00	0.00	25,006.41	0.00
1A-I2	30711XVA9	12/24/2020	1.40000 %	0.00	19,449.43	0.00	0.00	0.00	19,449.43	0.00
1A-I3	30711XVC5	12/24/2020	1.00000 %	0.00	13,892.45	0.00	0.00	0.00	13,892.45	0.00
1A-I4	30711XVE1	12/24/2020	0.60000 %	0.00	8,335.47	0.00	0.00	0.00	8,335.47	0.00
1B-I1	30711XVG6	12/24/2020	1.80000 %	0.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00
1B-I2	30711XVJ0	12/24/2020	1.40000 %	0.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00
1B-I3	30711XVL5	12/24/2020	1.00000 %	0.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00
1B-I4	30711XVN1	12/24/2020	0.60000 %	0.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00
1C-I1	30711XVQ4	12/24/2020	1.80000 %	0.00	223,109.70	0.00	0.00	0.00	223,109.70	0.00
1C-I2	30711XVS0	12/24/2020	1.40000 %	0.00	173,529.77	0.00	0.00	0.00	173,529.77	0.00
1C-I3	30711XVU5	12/24/2020	1.00000 %	0.00	123,949.83	0.00	0.00	0.00	123,949.83	0.00
1C-I4	30711XVW1	12/24/2020	0.60000 %	0.00	74,369.90	0.00	0.00	0.00	74,369.90	0.00
1E-A1	30711XUZ5	12/24/2020	0.75013 %	15,155,399.92	10,421.14	808,737.52	0.00	14,346,662.41	819,158.66	0.00
1E-A2	30711XVB7	12/24/2020	1.15013 %	15,155,399.92	15,978.12	808,737.52	0.00	14,346,662.41	824,715.64	0.00
1E-A3	30711XVD3	12/24/2020	1.55013 %	15,155,399.92	21,535.10	808,737.52	0.00	14,346,662.41	830,272.62	0.00
1E-A4	30711XVF8	12/24/2020	1.95013 %	15,155,399.92	27,092.08	808,737.52	0.00	14,346,662.41	835,829.60	0.00
1E-B1	30711XVH4	12/24/2020	0.75013 %	133,258,000.00	91,630.75	0.00	0.00	133,258,000.00	91,630.75	0.00

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Series 2017-C07



Distribution Date: 28-Dec-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	12/24/2020	1.15013 %	133,258,000.00	140,492.02	0.00	0.00	133,258,000.00	140,492.02	0.00
1E-B3	30711XVM3	12/24/2020	1.55013 %	133,258,000.00	189,353.29	0.00	0.00	133,258,000.00	189,353.29	0.00
1E-B4	30711XVP6	12/24/2020	1.95013 %	133,258,000.00	238,214.55	0.00	0.00	133,258,000.00	238,214.55	0.00
1E-C1	30711XVR2	12/24/2020	0.75013 %	135,218,000.00	92,978.49	0.00	0.00	135,218,000.00	92,978.49	0.00
1E-C2	30711XVT8	12/24/2020	1.15013 %	135,218,000.00	142,558.42	0.00	0.00	135,218,000.00	142,558.42	0.00
1E-C3	30711XVV3	12/24/2020	1.55013 %	135,218,000.00	192,138.36	0.00	0.00	135,218,000.00	192,138.36	0.00
1E-C4	30711XVX9	12/24/2020	1.95013 %	135,218,000.00	241,718.29	0.00	0.00	135,218,000.00	241,718.29	0.00
1E-D1	30711XVY7	12/24/2020	0.75013 %	148,413,399.92	102,051.90	808,737.52	0.00	147,604,662.41	910,789.42	0.00
1E-D2	30711XVZ4	12/24/2020	1.15013 %	148,413,399.92	156,470.15	808,737.52	0.00	147,604,662.41	965,207.67	0.00
1E-D3	30711XWA8	12/24/2020	1.55013 %	148,413,399.92	210,888.39	808,737.52	0.00	147,604,662.41	1,019,625.91	0.00
1E-D4	30711XWB6	12/24/2020	1.95013 %	148,413,399.92	265,306.64	808,737.52	0.00	147,604,662.41	1,074,044.16	0.00
1E-D5	30711XWC4	12/24/2020	2.55013 %	148,413,399.92	346,934.01	808,737.52	0.00	147,604,662.41	1,155,671.53	0.00
1E-F1	30711XWD2	12/24/2020	0.75013 %	268,476,000.00	184,609.24	0.00	0.00	268,476,000.00	184,609.24	0.00
1E-F2	30711XWE0	12/24/2020	1.15013 %	268,476,000.00	283,050.44	0.00	0.00	268,476,000.00	283,050.44	0.00
1E-F3	30711XWF7	12/24/2020	1.55013 %	268,476,000.00	381,491.64	0.00	0.00	268,476,000.00	381,491.64	0.00
1E-F4	30711XWG5	12/24/2020	1.95013 %	268,476,000.00	479,932.84	0.00	0.00	268,476,000.00	479,932.84	0.00
1E-F5	30711XWH3	12/24/2020	2.55013 %	268,476,000.00	627,594.64	0.00	0.00	268,476,000.00	627,594.64	0.00
1X-1	30711XWJ9	12/24/2020	1.80000 %	0.00	244,882.11	0.00	0.00	0.00	244,882.11	0.00
1X-2	30711XWK6	12/24/2020	1.40000 %	0.00	190,463.86	0.00	0.00	0.00	190,463.86	0.00
1X-3	30711XWL4	12/24/2020	1.00000 %	0.00	136,045.62	0.00	0.00	0.00	136,045.62	0.00
1X-4	30711XWM2	12/24/2020	0.60000 %	0.00	81,627.37	0.00	0.00	0.00	81,627.37	0.00
1Y-1	30711XWN0	12/24/2020	1.80000 %	0.00	442,985.40	0.00	0.00	0.00	442,985.40	0.00
1Y-2	30711XWP5	12/24/2020	1.40000 %	0.00	344,544.20	0.00	0.00	0.00	344,544.20	0.00
1Y-3	30711XWQ3	12/24/2020	1.00000 %	0.00	246,103.00	0.00	0.00	0.00	246,103.00	0.00
1Y-4	30711XWR1	12/24/2020	0.60000 %	0.00	147,661.80	0.00	0.00	0.00	147,661.80	0.00
2A-H		11/30/2020	0.00000 %	5,839,214,168.48	0.00	380,746,595.35	0.00	5,458,467,573.13	380,746,595.35	0.00
2M-1	30711XWS9	12/24/2020	0.80013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	12/24/2020	2.65013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	12/24/2020	2.65013 %	84,928,161.16	206,314.78	483,348.86	0.00	84,444,812.29	689,663.64	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		11/30/2020	0.00000 %	4,470,770.54	0.00	25,444.35	0.00	4,445,326.19	25,444.35	0.00
2M-2C	30711XWV2	12/24/2020	2.65013 %	101,332,000.00	246,164.39	0.00	0.00	101,332,000.00	246,164.39	0.00
2M-CH		11/30/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	12/24/2020	2.65013 %	186,260,161.16	452,479.17	483,348.86	0.00	185,776,812.29	935,828.03	0.00
2M-2H		11/30/2020	0.00000 %	9,805,068.54	0.00	25,444.35	0.00	9,779,624.19	25,444.35	0.00
2B-1	30711XWW0	12/24/2020	4.60013 %	63,333,000.00	267,061.70	0.00	0.00	63,333,000.00	267,061.70	0.00
2B-1H		11/30/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		11/30/2020	0.00000 %	66,377,943.19	0.00	0.00	(81,946.91)	66,459,890.10	0.00	206,546.90
2A-I1	30711XWY6	12/24/2020	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	12/24/2020	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	12/24/2020	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	12/24/2020	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	12/24/2020	1.80000 %	0.00	140,131.47	0.00	0.00	0.00	140,131.47	0.00
2B-I2	30711XXH2	12/24/2020	1.40000 %	0.00	108,991.14	0.00	0.00	0.00	108,991.14	0.00
2B-I3	30711XXK5	12/24/2020	1.00000 %	0.00	77,850.81	0.00	0.00	0.00	77,850.81	0.00
2B-I4	30711XXM1	12/24/2020	0.60000 %	0.00	46,710.49	0.00	0.00	0.00	46,710.49	0.00
2C-I1	30711XXP4	12/24/2020	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2C-I2	30711XXR0	12/24/2020	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2C-I3	30711XXT6	12/24/2020	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2C-I4	30711XXV1	12/24/2020	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2E-A1	30711XWZ3	12/24/2020	0.85013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	12/24/2020	1.25013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	12/24/2020	1.65013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	12/24/2020	2.05013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	12/24/2020	0.85013 %	84,928,161.16	66,183.31	483,348.86	0.00	84,444,812.29	549,532.17	0.00
2E-B2	30711XXJ8	12/24/2020	1.25013 %	84,928,161.16	97,323.64	483,348.86	0.00	84,444,812.29	580,672.50	0.00
2E-B3	30711XXL3	12/24/2020	1.65013 %	84,928,161.16	128,463.96	483,348.86	0.00	84,444,812.29	611,812.82	0.00
2E-B4	30711XXN9	12/24/2020	2.05013 %	84,928,161.16	159,604.29	483,348.86	0.00	84,444,812.29	642,953.15	0.00
2E-C1	30711XXQ2	12/24/2020	0.85013 %	101,332,000.00	78,966.59	0.00	0.00	101,332,000.00	78,966.59	0.00
2E-C2	30711XXS8	12/24/2020	1.25013 %	101,332,000.00	116,121.66	0.00	0.00	101,332,000.00	116,121.66	0.00
2E-C3	30711XXU3	12/24/2020	1.65013 %	101,332,000.00	153,276.73	0.00	0.00	101,332,000.00	153,276.73	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	12/24/2020	2.05013 %	101,332,000.00	190,431.79	0.00	0.00	101,332,000.00	190,431.79	0.00
2E-D1	30711XX7	12/24/2020	0.85013 %	84,928,161.16	66,183.31	483,348.86	0.00	84,444,812.30	549,532.17	0.00
2E-D2	30711XX5	12/24/2020	1.25013 %	84,928,161.16	97,323.64	483,348.86	0.00	84,444,812.30	580,672.50	0.00
2E-D3	30711XXZ2	12/24/2020	1.65013 %	84,928,161.16	128,463.96	483,348.86	0.00	84,444,812.30	611,812.82	0.00
2E-D4	30711XYA6	12/24/2020	2.05013 %	84,928,161.16	159,604.29	483,348.86	0.00	84,444,812.30	642,953.15	0.00
2E-D5	30711XYB4	12/24/2020	2.65013 %	84,928,161.16	206,314.78	483,348.86	0.00	84,444,812.30	689,663.64	0.00
2E-F1	30711XYC2	12/24/2020	0.85013 %	186,260,161.16	145,149.90	483,348.86	0.00	185,776,812.30	628,498.76	0.00
2E-F2	30711XYD0	12/24/2020	1.25013 %	186,260,161.16	213,445.30	483,348.86	0.00	185,776,812.30	696,794.16	0.00
2E-F3	30711XYE8	12/24/2020	1.65013 %	186,260,161.16	281,740.69	483,348.86	0.00	185,776,812.30	765,089.55	0.00
2E-F4	30711XYF5	12/24/2020	2.05013 %	186,260,161.16	350,036.08	483,348.86	0.00	185,776,812.30	833,384.94	0.00
2E-F5	30711XYG3	12/24/2020	2.65013 %	186,260,161.16	452,479.17	483,348.86	0.00	185,776,812.30	935,828.03	0.00
2X-1	30711XYH1	12/24/2020	1.80000 %	0.00	140,131.47	0.00	0.00	0.00	140,131.47	0.00
2X-2	30711XYJ7	12/24/2020	1.40000 %	0.00	108,991.14	0.00	0.00	0.00	108,991.14	0.00
2X-3	30711XYK4	12/24/2020	1.00000 %	0.00	77,850.81	0.00	0.00	0.00	77,850.81	0.00
2X-4	30711XYL2	12/24/2020	0.60000 %	0.00	46,710.49	0.00	0.00	0.00	46,710.49	0.00
2Y-1	30711XYM0	12/24/2020	1.80000 %	0.00	307,329.27	0.00	0.00	0.00	307,329.27	0.00
2Y-2	30711XYN8	12/24/2020	1.40000 %	0.00	239,033.87	0.00	0.00	0.00	239,033.87	0.00
2Y-3	30711XYP3	12/24/2020	1.00000 %	0.00	170,738.48	0.00	0.00	0.00	170,738.48	0.00
2Y-4	30711XYQ1	12/24/2020	0.60000 %	0.00	102,443.09	0.00	0.00	0.00	102,443.09	0.00
Totals				22,114,010,723.39	15,499,442.01	957,181,971.25	(70,253.61)	21,156,899,005.79	972,681,413.26	659,932.26

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information. All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Distribution Date: 28-Dec-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	9,626,703,098.80	16,247,527.55	543,422,122.91	0.00	0.00	559,669,650.46	9,067,033,448.33	0.45785731	559,669,650.46
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	15,155,399.92	808,737.52	0.00	0.00	0.00	808,737.52	14,346,662.41	0.10766080	808,737.52
1M-AH	7,014,568.00	797,765.11	42,571.13	0.00	0.00	0.00	42,571.13	755,193.98	0.10766080	42,571.13
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	283,631,399.92	808,737.52	0.00	0.00	0.00	808,737.52	282,822,662.41	0.70400480	808,737.52
1M-2H	21,146,536.00	14,929,733.11	42,571.13	0.00	0.00	0.00	42,571.13	14,887,161.98	0.70400003	42,571.13
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	102,699,901.94	0.00	0.00	0.00	11,693.30	11,693.30	102,688,208.64	0.99560424	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	15,155,399.92	808,737.52	0.00	0.00	0.00	808,737.52	14,346,662.41	0.10766080	808,737.52
1E-A2	133,258,000.00	15,155,399.92	808,737.52	0.00	0.00	0.00	808,737.52	14,346,662.41	0.10766080	808,737.52
1E-A3	133,258,000.00	15,155,399.92	808,737.52	0.00	0.00	0.00	808,737.52	14,346,662.41	0.10766080	808,737.52
1E-A4	133,258,000.00	15,155,399.92	808,737.52	0.00	0.00	0.00	808,737.52	14,346,662.41	0.10766080	808,737.52
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	148,413,399.92	808,737.52	0.00	0.00	0.00	808,737.52	147,604,662.41	0.55383040	808,737.52
1E-D2	266,516,000.00	148,413,399.92	808,737.52	0.00	0.00	0.00	808,737.52	147,604,662.41	0.55383040	808,737.52
1E-D3	266,516,000.00	148,413,399.92	808,737.52	0.00	0.00	0.00	808,737.52	147,604,662.41	0.55383040	808,737.52
1E-D4	266,516,000.00	148,413,399.92	808,737.52	0.00	0.00	0.00	808,737.52	147,604,662.41	0.55383040	808,737.52
1E-D5	266,516,000.00	148,413,399.92	808,737.52	0.00	0.00	0.00	808,737.52	147,604,662.41	0.55383040	808,737.52
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	5,839,214,168.48	9,027,243.31	371,719,352.04	0.00	0.00	380,746,595.35	5,458,467,573.13	0.42755768	380,746,595.35
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.29	0.83334793	483,348.86
2M-BH	5,334,298.00	4,470,770.54	25,444.35	0.00	0.00	0.00	25,444.35	4,445,326.19	0.83334793	25,444.35
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	186,260,161.16	483,348.86	0.00	0.00	0.00	483,348.86	185,776,812.29	0.61111598	483,348.86

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	9,805,068.54	25,444.35	0.00	0.00	0.00	25,444.35	9,779,624.19	0.61111598	25,444.35
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	66,377,943.19	0.00	0.00	0.00	(81,946.91)	(81,946.91)	66,459,890.10	0.99690179	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.29	0.83334793	483,348.86
2E-B2	101,332,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.29	0.83334793	483,348.86
2E-B3	101,332,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.29	0.83334793	483,348.86
2E-B4	101,332,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.29	0.83334793	483,348.86
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.30	0.41667396	483,348.86
2E-D2	202,664,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.30	0.41667396	483,348.86
2E-D3	202,664,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.30	0.41667396	483,348.86
2E-D4	202,664,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.30	0.41667396	483,348.86
2E-D5	202,664,000.00	84,928,161.16	483,348.86	0.00	0.00	0.00	483,348.86	84,444,812.30	0.41667396	483,348.86

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Connecticut Avenue Securities

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Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	186,260,161.16	483,348.86	0.00	0.00	0.00	483,348.86	185,776,812.30	0.91667396	483,348.86
2E-F2	202,664,000.00	186,260,161.16	483,348.86	0.00	0.00	0.00	483,348.86	185,776,812.30	0.91667396	483,348.86
2E-F3	202,664,000.00	186,260,161.16	483,348.86	0.00	0.00	0.00	483,348.86	185,776,812.30	0.91667396	483,348.86
2E-F4	202,664,000.00	186,260,161.16	483,348.86	0.00	0.00	0.00	483,348.86	185,776,812.30	0.91667396	483,348.86
2E-F5	202,664,000.00	186,260,161.16	483,348.86	0.00	0.00	0.00	483,348.86	185,776,812.30	0.91667396	483,348.86
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	22,114,010,723.39	42,040,496.30	915,141,474.95	0.00	(70,253.61)	957,111,717.64	21,156,899,005.79	0.50100396	957,181,971.25

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Series 2017-C07



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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	486.11890329	0.82045018	27.44114612	0.00000000	0.00000000	28.26159630	457.85730699	0.45785731	28.26159630
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	113.72975671	6.06896036	0.00000000	0.00000000	0.00000000	6.06896036	107.66079642	0.10766080	6.06896036
1M-AH	7,014,568.00	113.72975642	6.06895963	0.00000000	0.00000000	0.00000000	6.06895963	107.66079679	0.10766080	6.06895963
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	706.01791215	2.01311694	0.00000000	0.00000000	0.00000000	2.01311694	704.00479524	0.70400480	2.01311694
1M-2H	21,146,536.00	706.01317918	2.01314910	0.00000000	0.00000000	0.00000000	2.01314910	704.00003008	0.70400003	2.01314910
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	995.71761456	0.00000000	0.00000000	0.00000000	0.11337133	0.11337133	995.60424323	0.99560424	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	113.72975671	6.06896036	0.00000000	0.00000000	0.00000000	6.06896036	107.66079642	0.10766080	6.06896036
1E-A2	133,258,000.00	113.72975671	6.06896036	0.00000000	0.00000000	0.00000000	6.06896036	107.66079642	0.10766080	6.06896036
1E-A3	133,258,000.00	113.72975671	6.06896036	0.00000000	0.00000000	0.00000000	6.06896036	107.66079642	0.10766080	6.06896036
1E-A4	133,258,000.00	113.72975671	6.06896036	0.00000000	0.00000000	0.00000000	6.06896036	107.66079642	0.10766080	6.06896036
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	556.86487836	3.03448018	0.00000000	0.00000000	0.00000000	3.03448018	553.83039821	0.55383040	3.03448018
1E-D2	266,516,000.00	556.86487836	3.03448018	0.00000000	0.00000000	0.00000000	3.03448018	553.83039821	0.55383040	3.03448018
1E-D3	266,516,000.00	556.86487836	3.03448018	0.00000000	0.00000000	0.00000000	3.03448018	553.83039821	0.55383040	3.03448018
1E-D4	266,516,000.00	556.86487836	3.03448018	0.00000000	0.00000000	0.00000000	3.03448018	553.83039821	0.55383040	3.03448018
1E-D5	266,516,000.00	556.86487836	3.03448018	0.00000000	0.00000000	0.00000000	3.03448018	553.83039821	0.55383040	3.03448018
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	457.38127859	0.70709722	29.11649883	0.00000000	0.00000000	29.82359605	427.55768254	0.42755768	29.82359605
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	838.11788142	4.76995283	0.00000000	0.00000000	0.00000000	4.76995283	833.34792849	0.83334793	4.76995283
2M-BH	5,334,298.00	838.11788168	4.76995286	0.00000000	0.00000000	0.00000000	4.76995286	833.34792882	0.83334793	4.76995286
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	612.70596047	1.58998428	0.00000000	0.00000000	0.00000000	1.58998428	611.11597616	0.61111598	1.58998428

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Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	612.70596056	1.58998429	0.00000000	0.00000000	0.00000000	1.58998429	611.11597627	0.61111598	1.58998429
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	995.67257794	0.00000000	0.00000000	0.00000000	(1.22920788)	(1.22920788)	996.90178583	0.99690179	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	838.11788142	4.76995283	0.00000000	0.00000000	0.00000000	4.76995283	833.34792849	0.83334793	4.76995283
2E-B2	101,332,000.00	838.11788142	4.76995283	0.00000000	0.00000000	0.00000000	4.76995283	833.34792849	0.83334793	4.76995283
2E-B3	101,332,000.00	838.11788142	4.76995283	0.00000000	0.00000000	0.00000000	4.76995283	833.34792849	0.83334793	4.76995283
2E-B4	101,332,000.00	838.11788142	4.76995283	0.00000000	0.00000000	0.00000000	4.76995283	833.34792849	0.83334793	4.76995283
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	419.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	416.67396430	0.41667396	2.38497641
2E-D2	202,664,000.00	419.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	416.67396430	0.41667396	2.38497641
2E-D3	202,664,000.00	419.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	416.67396430	0.41667396	2.38497641
2E-D4	202,664,000.00	419.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	416.67396430	0.41667396	2.38497641
2E-D5	202,664,000.00	419.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	416.67396430	0.41667396	2.38497641

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Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:24 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	919.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	916.67396430	0.91667396	2.38497641
2E-F2	202,664,000.00	919.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	916.67396430	0.91667396	2.38497641
2E-F3	202,664,000.00	919.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	916.67396430	0.91667396	2.38497641
2E-F4	202,664,000.00	919.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	916.67396430	0.91667396	2.38497641
2E-F5	202,664,000.00	919.05894071	2.38497641	0.00000000	0.00000000	0.00000000	2.38497641	916.67396430	0.91667396	2.38497641
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,626,703,098.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,067,033,448.33
1M-1	N/A	N/A	0.80013 %	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	11/25/20 - 12/27/20	33	2.55013 %	15,155,399.92	35,427.55	0.00	0.00	0.00	0.00	35,427.55	0.00	14,346,662.41
1M-AH	N/A	N/A	0.00000 %	797,765.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	755,193.98
1M-2B	11/25/20 - 12/27/20	33	2.55013 %	133,258,000.00	311,506.45	0.00	0.00	0.00	0.00	311,506.45	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	11/25/20 - 12/27/20	33	2.55013 %	135,218,000.00	316,088.19	0.00	0.00	0.00	0.00	316,088.19	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	11/25/20 - 12/27/20	33	2.55013 %	283,631,399.92	663,022.20	0.00	0.00	0.00	0.00	663,022.20	0.00	282,822,662.41
1M-2H	N/A	N/A	0.00000 %	14,929,733.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,887,161.98
1B-1	11/25/20 - 12/27/20	33	4.15013 %	97,984,000.00	372,759.14	0.00	0.00	0.00	0.00	372,759.14	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,699,901.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,688,208.64
1A-I1	11/25/20 - 12/27/20	33	1.80000 %	15,155,399.92	25,006.41	0.00	0.00	0.00	0.00	25,006.41	0.00	14,346,662.41
1A-I2	11/25/20 - 12/27/20	33	1.40000 %	15,155,399.92	19,449.43	0.00	0.00	0.00	0.00	19,449.43	0.00	14,346,662.41
1A-I3	11/25/20 - 12/27/20	33	1.00000 %	15,155,399.92	13,892.45	0.00	0.00	0.00	0.00	13,892.45	0.00	14,346,662.41
1A-I4	11/25/20 - 12/27/20	33	0.60000 %	15,155,399.92	8,335.47	0.00	0.00	0.00	0.00	8,335.47	0.00	14,346,662.41
1B-I1	11/25/20 - 12/27/20	33	1.80000 %	133,258,000.00	219,875.70	0.00	0.00	0.00	0.00	219,875.70	0.00	133,258,000.00
1B-I2	11/25/20 - 12/27/20	33	1.40000 %	133,258,000.00	171,014.43	0.00	0.00	0.00	0.00	171,014.43	0.00	133,258,000.00
1B-I3	11/25/20 - 12/27/20	33	1.00000 %	133,258,000.00	122,153.17	0.00	0.00	0.00	0.00	122,153.17	0.00	133,258,000.00
1B-I4	11/25/20 - 12/27/20	33	0.60000 %	133,258,000.00	73,291.90	0.00	0.00	0.00	0.00	73,291.90	0.00	133,258,000.00
1C-I1	11/25/20 - 12/27/20	33	1.80000 %	135,218,000.00	223,109.70	0.00	0.00	0.00	0.00	223,109.70	0.00	135,218,000.00
1C-I2	11/25/20 - 12/27/20	33	1.40000 %	135,218,000.00	173,529.77	0.00	0.00	0.00	0.00	173,529.77	0.00	135,218,000.00
1C-I3	11/25/20 - 12/27/20	33	1.00000 %	135,218,000.00	123,949.83	0.00	0.00	0.00	0.00	123,949.83	0.00	135,218,000.00
1C-I4	11/25/20 - 12/27/20	33	0.60000 %	135,218,000.00	74,369.90	0.00	0.00	0.00	0.00	74,369.90	0.00	135,218,000.00
1E-A1	11/25/20 - 12/27/20	33	0.75013 %	15,155,399.92	10,421.14	0.00	0.00	0.00	0.00	10,421.14	0.00	14,346,662.41
1E-A2	11/25/20 - 12/27/20	33	1.15013 %	15,155,399.92	15,978.12	0.00	0.00	0.00	0.00	15,978.12	0.00	14,346,662.41
1E-A3	11/25/20 - 12/27/20	33	1.55013 %	15,155,399.92	21,535.10	0.00	0.00	0.00	0.00	21,535.10	0.00	14,346,662.41
1E-A4	11/25/20 - 12/27/20	33	1.95013 %	15,155,399.92	27,092.08	0.00	0.00	0.00	0.00	27,092.08	0.00	14,346,662.41
1E-B1	11/25/20 - 12/27/20	33	0.75013 %	133,258,000.00	91,630.75	0.00	0.00	0.00	0.00	91,630.75	0.00	133,258,000.00
1E-B2	11/25/20 - 12/27/20	33	1.15013 %	133,258,000.00	140,492.02	0.00	0.00	0.00	0.00	140,492.02	0.00	133,258,000.00

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Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	11/25/20 - 12/27/20	33	1.55013 %	133,258,000.00	189,353.29	0.00	0.00	0.00	0.00	189,353.29	0.00	133,258,000.00
1E-B4	11/25/20 - 12/27/20	33	1.95013 %	133,258,000.00	238,214.55	0.00	0.00	0.00	0.00	238,214.55	0.00	133,258,000.00
1E-C1	11/25/20 - 12/27/20	33	0.75013 %	135,218,000.00	92,978.49	0.00	0.00	0.00	0.00	92,978.49	0.00	135,218,000.00
1E-C2	11/25/20 - 12/27/20	33	1.15013 %	135,218,000.00	142,558.42	0.00	0.00	0.00	0.00	142,558.42	0.00	135,218,000.00
1E-C3	11/25/20 - 12/27/20	33	1.55013 %	135,218,000.00	192,138.36	0.00	0.00	0.00	0.00	192,138.36	0.00	135,218,000.00
1E-C4	11/25/20 - 12/27/20	33	1.95013 %	135,218,000.00	241,718.29	0.00	0.00	0.00	0.00	241,718.29	0.00	135,218,000.00
1E-D1	11/25/20 - 12/27/20	33	0.75013 %	148,413,399.92	102,051.90	0.00	0.00	0.00	0.00	102,051.90	0.00	147,604,662.41
1E-D2	11/25/20 - 12/27/20	33	1.15013 %	148,413,399.92	156,470.15	0.00	0.00	0.00	0.00	156,470.15	0.00	147,604,662.41
1E-D3	11/25/20 - 12/27/20	33	1.55013 %	148,413,399.92	210,888.39	0.00	0.00	0.00	0.00	210,888.39	0.00	147,604,662.41
1E-D4	11/25/20 - 12/27/20	33	1.95013 %	148,413,399.92	265,306.64	0.00	0.00	0.00	0.00	265,306.64	0.00	147,604,662.41
1E-D5	11/25/20 - 12/27/20	33	2.55013 %	148,413,399.92	346,934.01	0.00	0.00	0.00	0.00	346,934.01	0.00	147,604,662.41
1E-F1	11/25/20 - 12/27/20	33	0.75013 %	268,476,000.00	184,609.24	0.00	0.00	0.00	0.00	184,609.24	0.00	268,476,000.00
1E-F2	11/25/20 - 12/27/20	33	1.15013 %	268,476,000.00	283,050.44	0.00	0.00	0.00	0.00	283,050.44	0.00	268,476,000.00
1E-F3	11/25/20 - 12/27/20	33	1.55013 %	268,476,000.00	381,491.64	0.00	0.00	0.00	0.00	381,491.64	0.00	268,476,000.00
1E-F4	11/25/20 - 12/27/20	33	1.95013 %	268,476,000.00	479,932.84	0.00	0.00	0.00	0.00	479,932.84	0.00	268,476,000.00
1E-F5	11/25/20 - 12/27/20	33	2.55013 %	268,476,000.00	627,594.64	0.00	0.00	0.00	0.00	627,594.64	0.00	268,476,000.00
1X-1	11/25/20 - 12/27/20	33	1.80000 %	148,413,399.92	244,882.11	0.00	0.00	0.00	0.00	244,882.11	0.00	147,604,662.41
1X-2	11/25/20 - 12/27/20	33	1.40000 %	148,413,399.92	190,463.86	0.00	0.00	0.00	0.00	190,463.86	0.00	147,604,662.41
1X-3	11/25/20 - 12/27/20	33	1.00000 %	148,413,399.92	136,045.62	0.00	0.00	0.00	0.00	136,045.62	0.00	147,604,662.41
1X-4	11/25/20 - 12/27/20	33	0.60000 %	148,413,399.92	81,627.37	0.00	0.00	0.00	0.00	81,627.37	0.00	147,604,662.41
1Y-1	11/25/20 - 12/27/20	33	1.80000 %	268,476,000.00	442,985.40	0.00	0.00	0.00	0.00	442,985.40	0.00	268,476,000.00
1Y-2	11/25/20 - 12/27/20	33	1.40000 %	268,476,000.00	344,544.20	0.00	0.00	0.00	0.00	344,544.20	0.00	268,476,000.00
1Y-3	11/25/20 - 12/27/20	33	1.00000 %	268,476,000.00	246,103.00	0.00	0.00	0.00	0.00	246,103.00	0.00	268,476,000.00
1Y-4	11/25/20 - 12/27/20	33	0.60000 %	268,476,000.00	147,661.80	0.00	0.00	0.00	0.00	147,661.80	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	5,839,214,168.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,458,467,573.13
2M-1	N/A	N/A	0.80013 %	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	2.65013 %	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	11/25/20 - 12/27/20	33	2.65013 %	84,928,161.16	206,314.78	0.00	0.00	0.00	0.00	206,314.78	0.00	84,444,812.29
2M-BH	N/A	N/A	0.00000 %	4,470,770.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,445,326.19
2M-2C	11/25/20 - 12/27/20	33	2.65013 %	101,332,000.00	246,164.39	0.00	0.00	0.00	0.00	246,164.39	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	11/25/20 - 12/27/20	33	2.65013 %	186,260,161.16	452,479.17	0.00	0.00	0.00	0.00	452,479.17	0.00	185,776,812.29
2M-2H	N/A	N/A	0.00000 %	9,805,068.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,779,624.19
2B-1	11/25/20 - 12/27/20	33	4.60013 %	63,333,000.00	267,061.70	0.00	0.00	0.00	0.00	267,061.70	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 %	66,377,943.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,459,890.10
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	11/25/20 - 12/27/20	33	1.80000 %	84,928,161.16	140,131.47	0.00	0.00	0.00	0.00	140,131.47	0.00	84,444,812.29
2B-I2	11/25/20 - 12/27/20	33	1.40000 %	84,928,161.16	108,991.14	0.00	0.00	0.00	0.00	108,991.14	0.00	84,444,812.29
2B-I3	11/25/20 - 12/27/20	33	1.00000 %	84,928,161.16	77,850.81	0.00	0.00	0.00	0.00	77,850.81	0.00	84,444,812.29
2B-I4	11/25/20 - 12/27/20	33	0.60000 %	84,928,161.16	46,710.49	0.00	0.00	0.00	0.00	46,710.49	0.00	84,444,812.29
2C-I1	11/25/20 - 12/27/20	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2C-I2	11/25/20 - 12/27/20	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2C-I3	11/25/20 - 12/27/20	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2C-I4	11/25/20 - 12/27/20	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2E-A1	N/A	N/A	0.85013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.25013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.65013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.05013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/25/20 - 12/27/20	33	0.85013 %	84,928,161.16	66,183.31	0.00	0.00	0.00	0.00	66,183.31	0.00	84,444,812.29
2E-B2	11/25/20 - 12/27/20	33	1.25013 %	84,928,161.16	97,323.64	0.00	0.00	0.00	0.00	97,323.64	0.00	84,444,812.29
2E-B3	11/25/20 - 12/27/20	33	1.65013 %	84,928,161.16	128,463.96	0.00	0.00	0.00	0.00	128,463.96	0.00	84,444,812.29
2E-B4	11/25/20 - 12/27/20	33	2.05013 %	84,928,161.16	159,604.29	0.00	0.00	0.00	0.00	159,604.29	0.00	84,444,812.29
2E-C1	11/25/20 - 12/27/20	33	0.85013 %	101,332,000.00	78,966.59	0.00	0.00	0.00	0.00	78,966.59	0.00	101,332,000.00
2E-C2	11/25/20 - 12/27/20	33	1.25013 %	101,332,000.00	116,121.66	0.00	0.00	0.00	0.00	116,121.66	0.00	101,332,000.00
2E-C3	11/25/20 - 12/27/20	33	1.65013 %	101,332,000.00	153,276.73	0.00	0.00	0.00	0.00	153,276.73	0.00	101,332,000.00
2E-C4	11/25/20 - 12/27/20	33	2.05013 %	101,332,000.00	190,431.79	0.00	0.00	0.00	0.00	190,431.79	0.00	101,332,000.00
2E-D1	11/25/20 - 12/27/20	33	0.85013 %	84,928,161.16	66,183.31	0.00	0.00	0.00	0.00	66,183.31	0.00	84,444,812.30
2E-D2	11/25/20 - 12/27/20	33	1.25013 %	84,928,161.16	97,323.64	0.00	0.00	0.00	0.00	97,323.64	0.00	84,444,812.30

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:24 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	11/25/20 - 12/27/20	33	1.65013 %	84,928,161.16	128,463.96	0.00	0.00	0.00	0.00	128,463.96	0.00	84,444,812.30
2E-D4	11/25/20 - 12/27/20	33	2.05013 %	84,928,161.16	159,604.29	0.00	0.00	0.00	0.00	159,604.29	0.00	84,444,812.30
2E-D5	11/25/20 - 12/27/20	33	2.65013 %	84,928,161.16	206,314.78	0.00	0.00	0.00	0.00	206,314.78	0.00	84,444,812.30
2E-F1	11/25/20 - 12/27/20	33	0.85013 %	186,260,161.16	145,149.90	0.00	0.00	0.00	0.00	145,149.90	0.00	185,776,812.30
2E-F2	11/25/20 - 12/27/20	33	1.25013 %	186,260,161.16	213,445.30	0.00	0.00	0.00	0.00	213,445.30	0.00	185,776,812.30
2E-F3	11/25/20 - 12/27/20	33	1.65013 %	186,260,161.16	281,740.69	0.00	0.00	0.00	0.00	281,740.69	0.00	185,776,812.30
2E-F4	11/25/20 - 12/27/20	33	2.05013 %	186,260,161.16	350,036.08	0.00	0.00	0.00	0.00	350,036.08	0.00	185,776,812.30
2E-F5	11/25/20 - 12/27/20	33	2.65013 %	186,260,161.16	452,479.17	0.00	0.00	0.00	0.00	452,479.17	0.00	185,776,812.30
2X-1	11/25/20 - 12/27/20	33	1.80000 %	84,928,161.16	140,131.47	0.00	0.00	0.00	0.00	140,131.47	0.00	84,444,812.29
2X-2	11/25/20 - 12/27/20	33	1.40000 %	84,928,161.16	108,991.14	0.00	0.00	0.00	0.00	108,991.14	0.00	84,444,812.29
2X-3	11/25/20 - 12/27/20	33	1.00000 %	84,928,161.16	77,850.81	0.00	0.00	0.00	0.00	77,850.81	0.00	84,444,812.29
2X-4	11/25/20 - 12/27/20	33	0.60000 %	84,928,161.16	46,710.49	0.00	0.00	0.00	0.00	46,710.49	0.00	84,444,812.29
2Y-1	11/25/20 - 12/27/20	33	1.80000 %	186,260,161.16	307,329.27	0.00	0.00	0.00	0.00	307,329.27	0.00	185,776,812.29
2Y-2	11/25/20 - 12/27/20	33	1.40000 %	186,260,161.16	239,033.87	0.00	0.00	0.00	0.00	239,033.87	0.00	185,776,812.29
2Y-3	11/25/20 - 12/27/20	33	1.00000 %	186,260,161.16	170,738.48	0.00	0.00	0.00	0.00	170,738.48	0.00	185,776,812.29
2Y-4	11/25/20 - 12/27/20	33	0.60000 %	186,260,161.16	102,443.09	0.00	0.00	0.00	0.00	102,443.09	0.00	185,776,812.29
Totals					15,499,442.01	0.00	0.00	0.00	0.00	15,499,442.01	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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 %	486.11890329	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	457.85730699
1M-1	186,170,000.00	0.80013 %	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	2.55013 %	113.72975671	0.26585683	0.00000000	0.00000000	0.00000000	0.00000000	0.26585683	0.00000000	107.66079642
1M-AH	7,014,568.00	0.00000 %	113.72975642	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	107.66079679
1M-2B	133,258,000.00	2.55013 %	1000.00000000	2.33761913	0.00000000	0.00000000	0.00000000	0.00000000	2.33761913	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	2.55013 %	1000.00000000	2.33761918	0.00000000	0.00000000	0.00000000	0.00000000	2.33761918	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	2.55013 %	706.01791215	1.65040101	0.00000000	0.00000000	0.00000000	0.00000000	1.65040101	0.00000000	704.00479524
1M-2H	21,146,536.00	0.00000 %	706.01317918	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	704.00003008
1B-1	97,984,000.00	4.15013 %	1000.00000000	3.80428580	0.00000000	0.00000000	0.00000000	0.00000000	3.80428580	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	995.71761456	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.60424323
1A-I1	0.00	1.80000 %	113.72975671	0.18765410	0.00000000	0.00000000	0.00000000	0.00000000	0.18765410	0.00000000	107.66079642
1A-I2	0.00	1.40000 %	113.72975671	0.14595319	0.00000000	0.00000000	0.00000000	0.00000000	0.14595319	0.00000000	107.66079642
1A-I3	0.00	1.00000 %	113.72975671	0.10425228	0.00000000	0.00000000	0.00000000	0.00000000	0.10425228	0.00000000	107.66079642
1A-I4	0.00	0.60000 %	113.72975671	0.06255137	0.00000000	0.00000000	0.00000000	0.00000000	0.06255137	0.00000000	107.66079642
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333331	0.00000000	0.00000000	0.00000000	0.00000000	1.28333331	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666669	0.00000000	0.00000000	0.00000000	0.00000000	0.91666669	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.75013 %	113.72975671	0.07820273	0.00000000	0.00000000	0.00000000	0.00000000	0.07820273	0.00000000	107.66079642
1E-A2	133,258,000.00	1.15013 %	113.72975671	0.11990365	0.00000000	0.00000000	0.00000000	0.00000000	0.11990365	0.00000000	107.66079642
1E-A3	133,258,000.00	1.55013 %	113.72975671	0.16160456	0.00000000	0.00000000	0.00000000	0.00000000	0.16160456	0.00000000	107.66079642

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Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:24 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	1.95013 %	113.72975671	0.20330547	0.00000000	0.00000000	0.00000000	0.00000000	0.20330547	0.00000000	107.66079642
1E-B1	133,258,000.00	0.75013 %	1000.00000000	0.68761913	0.00000000	0.00000000	0.00000000	0.00000000	0.68761913	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.15013 %	1000.00000000	1.05428582	0.00000000	0.00000000	0.00000000	0.00000000	1.05428582	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.55013 %	1000.00000000	1.42095251	0.00000000	0.00000000	0.00000000	0.00000000	1.42095251	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.95013 %	1000.00000000	1.78761913	0.00000000	0.00000000	0.00000000	0.00000000	1.78761913	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.75013 %	1000.00000000	0.68761918	0.00000000	0.00000000	0.00000000	0.00000000	0.68761918	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.15013 %	1000.00000000	1.05428582	0.00000000	0.00000000	0.00000000	0.00000000	1.05428582	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.55013 %	1000.00000000	1.42095254	0.00000000	0.00000000	0.00000000	0.00000000	1.42095254	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.95013 %	1000.00000000	1.78761918	0.00000000	0.00000000	0.00000000	0.00000000	1.78761918	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.75013 %	556.86487836	0.38291097	0.00000000	0.00000000	0.00000000	0.00000000	0.38291097	0.00000000	553.83039821
1E-D2	266,516,000.00	1.15013 %	556.86487836	0.58709477	0.00000000	0.00000000	0.00000000	0.00000000	0.58709477	0.00000000	553.83039821
1E-D3	266,516,000.00	1.55013 %	556.86487836	0.79127853	0.00000000	0.00000000	0.00000000	0.00000000	0.79127853	0.00000000	553.83039821
1E-D4	266,516,000.00	1.95013 %	556.86487836	0.99546234	0.00000000	0.00000000	0.00000000	0.00000000	0.99546234	0.00000000	553.83039821
1E-D5	266,516,000.00	2.55013 %	556.86487836	1.30173802	0.00000000	0.00000000	0.00000000	0.00000000	1.30173802	0.00000000	553.83039821
1E-F1	268,476,000.00	0.75013 %	1000.00000000	0.68761915	0.00000000	0.00000000	0.00000000	0.00000000	0.68761915	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.15013 %	1000.00000000	1.05428582	0.00000000	0.00000000	0.00000000	0.00000000	1.05428582	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.55013 %	1000.00000000	1.42095249	0.00000000	0.00000000	0.00000000	0.00000000	1.42095249	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.95013 %	1000.00000000	1.78761915	0.00000000	0.00000000	0.00000000	0.00000000	1.78761915	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.55013 %	1000.00000000	2.33761915	0.00000000	0.00000000	0.00000000	0.00000000	2.33761915	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	556.86487836	0.91882705	0.00000000	0.00000000	0.00000000	0.00000000	0.91882705	0.00000000	553.83039821
1X-2	0.00	1.40000 %	556.86487836	0.71464325	0.00000000	0.00000000	0.00000000	0.00000000	0.71464325	0.00000000	553.83039821
1X-3	0.00	1.00000 %	556.86487836	0.51045948	0.00000000	0.00000000	0.00000000	0.00000000	0.51045948	0.00000000	553.83039821
1X-4	0.00	0.60000 %	556.86487836	0.30627568	0.00000000	0.00000000	0.00000000	0.00000000	0.30627568	0.00000000	553.83039821
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	457.38127859	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	427.55768254
2M-1	107,666,000.00	0.80013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

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Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:25 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	2.65013 %	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	2.65013 %	838.11788142	2.03602791	0.00000000	0.00000000	0.00000000	0.00000000	2.03602791	0.00000000	833.34792849
2M-BH	5,334,298.00	0.0000 %	838.11788168	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	833.34792882
2M-2C	101,332,000.00	2.65013 %	1000.00000000	2.42928581	0.00000000	0.00000000	0.00000000	0.00000000	2.42928581	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	2.65013 %	612.70596047	1.48843791	0.00000000	0.00000000	0.00000000	0.00000000	1.48843791	0.00000000	611.11597616
2M-2H	16,002,894.00	0.0000 %	612.70596056	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	611.11597627
2B-1	63,333,000.00	4.60013 %	1000.00000000	4.21678588	0.00000000	0.00000000	0.00000000	0.00000000	4.21678588	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 %	995.67257794	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.90178583
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	838.11788142	1.38289454	0.00000000	0.00000000	0.00000000	0.00000000	1.38289454	0.00000000	833.34792849
2B-I2	0.00	1.40000 %	838.11788142	1.07558461	0.00000000	0.00000000	0.00000000	0.00000000	1.07558461	0.00000000	833.34792849
2B-I3	0.00	1.00000 %	838.11788142	0.76827468	0.00000000	0.00000000	0.00000000	0.00000000	0.76827468	0.00000000	833.34792849
2B-I4	0.00	0.60000 %	838.11788142	0.46096485	0.00000000	0.00000000	0.00000000	0.00000000	0.46096485	0.00000000	833.34792849
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.85013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.25013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.65013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.05013 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.85013 %	838.11788142	0.65313336	0.00000000	0.00000000	0.00000000	0.00000000	0.65313336	0.00000000	833.34792849

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Distribution Date: 28-Dec-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.25013 %	838.11788142	0.96044330	0.00000000	0.00000000	0.00000000	0.00000000	0.96044330	0.00000000	833.34792849
2E-B3	101,332,000.00	1.65013 %	838.11788142	1.26775313	0.00000000	0.00000000	0.00000000	0.00000000	1.26775313	0.00000000	833.34792849
2E-B4	101,332,000.00	2.05013 %	838.11788142	1.57506306	0.00000000	0.00000000	0.00000000	0.00000000	1.57506306	0.00000000	833.34792849
2E-C1	101,332,000.00	0.85013 %	1000.00000000	0.77928581	0.00000000	0.00000000	0.00000000	0.00000000	0.77928581	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.25013 %	1000.00000000	1.14595251	0.00000000	0.00000000	0.00000000	0.00000000	1.14595251	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.65013 %	1000.00000000	1.51261921	0.00000000	0.00000000	0.00000000	0.00000000	1.51261921	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.05013 %	1000.00000000	1.87928581	0.00000000	0.00000000	0.00000000	0.00000000	1.87928581	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.85013 %	419.05894071	0.32656668	0.00000000	0.00000000	0.00000000	0.00000000	0.32656668	0.00000000	416.67396430
2E-D2	202,664,000.00	1.25013 %	419.05894071	0.48022165	0.00000000	0.00000000	0.00000000	0.00000000	0.48022165	0.00000000	416.67396430
2E-D3	202,664,000.00	1.65013 %	419.05894071	0.63387656	0.00000000	0.00000000	0.00000000	0.00000000	0.63387656	0.00000000	416.67396430
2E-D4	202,664,000.00	2.05013 %	419.05894071	0.78753153	0.00000000	0.00000000	0.00000000	0.00000000	0.78753153	0.00000000	416.67396430
2E-D5	202,664,000.00	2.65013 %	419.05894071	1.01801395	0.00000000	0.00000000	0.00000000	0.00000000	1.01801395	0.00000000	416.67396430
2E-F1	202,664,000.00	0.85013 %	919.05894071	0.71620959	0.00000000	0.00000000	0.00000000	0.00000000	0.71620959	0.00000000	916.67396430
2E-F2	202,664,000.00	1.25013 %	919.05894071	1.05319790	0.00000000	0.00000000	0.00000000	0.00000000	1.05319790	0.00000000	916.67396430
2E-F3	202,664,000.00	1.65013 %	919.05894071	1.39018617	0.00000000	0.00000000	0.00000000	0.00000000	1.39018617	0.00000000	916.67396430
2E-F4	202,664,000.00	2.05013 %	919.05894071	1.72717444	0.00000000	0.00000000	0.00000000	0.00000000	1.72717444	0.00000000	916.67396430
2E-F5	202,664,000.00	2.65013 %	919.05894071	2.23265686	0.00000000	0.00000000	0.00000000	0.00000000	2.23265686	0.00000000	916.67396430
2X-1	0.00	1.80000 %	419.05894071	0.69144727	0.00000000	0.00000000	0.00000000	0.00000000	0.69144727	0.00000000	416.67396425
2X-2	0.00	1.40000 %	419.05894071	0.53779231	0.00000000	0.00000000	0.00000000	0.00000000	0.53779231	0.00000000	416.67396425
2X-3	0.00	1.00000 %	419.05894071	0.38413734	0.00000000	0.00000000	0.00000000	0.00000000	0.38413734	0.00000000	416.67396425
2X-4	0.00	0.60000 %	419.05894071	0.23048242	0.00000000	0.00000000	0.00000000	0.00000000	0.23048242	0.00000000	416.67396425
2Y-1	0.00	1.80000 %	919.05894071	1.51644727	0.00000000	0.00000000	0.00000000	0.00000000	1.51644727	0.00000000	916.67396425
2Y-2	0.00	1.40000 %	919.05894071	1.17945896	0.00000000	0.00000000	0.00000000	0.00000000	1.17945896	0.00000000	916.67396425
2Y-3	0.00	1.00000 %	919.05894071	0.84247069	0.00000000	0.00000000	0.00000000	0.00000000	0.84247069	0.00000000	916.67396425
2Y-4	0.00	0.60000 %	919.05894071	0.50548242	0.00000000	0.00000000	0.00000000	0.00000000	0.50548242	0.00000000	916.67396425

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

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

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Series 2017-C07



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,996,321.64
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	70,253.61
Total Deposits	3,066,575.25
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,047,408.59
Total Withdrawals (Pool Distribution Amount)	3,066,575.25
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.150130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	560,532,652.41
Total Principal Reduction Cumulative	11,057,745,757.58
Scheduled Principal Current	17,098,836.20
Scheduled Principal Cumulative	955,276,847.66
Unscheduled Principal Current	543,422,122.91
Unscheduled Principal Cumulative	10,102,015,524.56
Senior Reduction Amount	559,669,650.46
Subordinate Reduction Amount	851,308.65
Calculated Tranche Write-Down Amount	11,693.30
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,642.32
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,017.37
Group 2	
Total Principal Reduction Current	381,173,441.65
Total Principal Reduction Cumulative	7,546,136,974.26
Scheduled Principal Current	9,536,036.52
Scheduled Principal Cumulative	607,595,735.94
Unscheduled Principal Current	371,719,352.04
Unscheduled Principal Cumulative	6,938,335,191.42
Senior Reduction Amount	380,746,595.35
Subordinate Reduction Amount	508,793.21
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	81,946.91
Modification Loss Amount	24,815.33
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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 12-Dec-2020 2:46:25 AM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	50559
Period Reference Pool Removal Loan Count	2294
Period Ending Loan Count	48265
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	9,570,573,076.07
Period PIF Loan Count Current	2293
PIF Loan Count Cumulative	40100
Period PIF Loan UPB Current	537,698,909.71
PIF Loan UPB Cumulative	9,753,505,083.85
Period Partial Prepayment Amount	7,091,982.64
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	81,106.38
Credit Event Amount Cumulative	2,589,700.81
Total Active Modified Loan Count	211
Total Active Modified Loan UPB	48,687,116.75
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	30775
Period Reference Pool Removal Loan Count	1557
Period Ending Loan Count	29219
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	5,787,150,337.42
Period PIF Loan Count Current	1556
PIF Loan Count Cumulative	26953
Period PIF Loan UPB Current	370,374,805.06
PIF Loan UPB Cumulative	6,793,040,738.34
Period Partial Prepayment Amount	2,130,899.99
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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 12-Dec-2020 2:46:25 AM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	63,561.48
Credit Event Amount Cumulative	8,608,415.86
Total Active Modified Loan Count	291
Total Active Modified Loan UPB	70,083,852.47
Structural Reporting	
Group 1	
Senior Percentage	95.021248%
Subordinate Percentage	4.978752%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	94.664521%
Subordinate Percentage	5.335479%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.980000 %	5.260000 %
1M-1	0.00	0.00	3.050000 %	4.980000 %	5.260000 %
1M-1H	0.00	0.00	3.050000 %	4.980000 %	5.260000 %
1M-2A	0.00	0.00	2.370000 %	4.820000 %	5.100000 %
1M-2B	0.00	0.00	1.690000 %	3.440000 %	3.640000 %
1M-2C	0.00	0.00	1.000000 %	2.030000 %	2.150000 %
1M-2	0.00	0.00	1.000000 %	2.030000 %	2.150000 %
1M-2H	0.00	0.00	1.000000 %	2.030000 %	2.150000 %
1B-1	0.00	0.00	0.500000 %	1.010000 %	1.070000 %
1B-1H	0.00	0.00	0.500000 %	1.010000 %	1.070000 %
1B-2H	11,693.30	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	5.340000 %	5.680000 %
2M-1	0.00	0.00	3.400000 %	5.340000 %	5.680000 %
2M-1H	0.00	0.00	3.400000 %	5.340000 %	5.680000 %
2M-2A	0.00	0.00	2.600000 %	5.340000 %	5.680000 %
2M-2B	0.00	0.00	1.800000 %	3.890000 %	4.140000 %
2M-2C	0.00	0.00	1.000000 %	2.160000 %	2.300000 %
2B-1	0.00	0.00	0.500000 %	1.080000 %	1.150000 %
2B-1H	0.00	0.00	0.500000 %	1.080000 %	1.150000 %
2B-2H	0.00	81,946.91	0.000000 %	0.000000 %	0.000000 %

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 12-Dec-2020 2:46:25 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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 12-Dec-2020 2:46:25 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	881	175,565,997.28	1.137009 %	1.143177 %
60 Days	426	84,893,250.18	0.549791 %	0.552772 %
90 Days	368	80,388,651.86	0.474937 %	0.523441 %
120 Days	335	69,201,257.75	0.432347 %	0.450596 %
150 Days	421	97,938,110.32	0.543338 %	0.637712 %
180+ Days	2234	562,216,557.12	2.883176 %	3.660807 %
Totals	4665	1,070,203,824.51	6.020598 %	6.968506 %

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:25 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	472	93,770,418.44	0.977934 %	0.979779 %
60 Days	220	45,675,381.01	0.455817 %	0.477248 %
90 Days	202	44,202,542.30	0.418523 %	0.461859 %
120 Days	189	38,863,457.86	0.391588 %	0.406072 %
150 Days	226	54,324,764.94	0.468248 %	0.567623 %
180+ Days	1264	325,355,688.13	2.618875 %	3.399542 %
Totals	2573	602,192,252.68	5.330985 %	6.292123 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	409	81,795,578.84	1.399774 %	1.413400 %
60 Days	206	39,217,869.17	0.705021 %	0.677672 %
90 Days	166	36,186,109.56	0.568123 %	0.625284 %
120 Days	146	30,337,799.89	0.499675 %	0.524227 %
150 Days	195	43,613,345.38	0.667374 %	0.753624 %
180+ Days	970	236,860,868.99	3.319758 %	4.092876 %
Totals	2092	468,011,571.83	7.159725 %	8.087082 %

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:25 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	23	5,845,324.67	2,642.32	0.045204
Group 2	178	45,225,350.32	24,815.33	0.054870

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	377,091.00	131.27	0.034811
Group 1	0044810253	402,559.98	8.31	0.002064
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	119,141.58	39.07	0.032793
Group 1	0044813561	185,937.58	50.31	0.027057
Group 1	0044814635	168,429.85	7.58	0.004500
Group 1	0044815627	178,033.45	148.36	0.083333
Group 1	0044817798	381,685.72	7.72	0.002023
Group 1	0044827806	168,352.24	122.76	0.072919
Group 1	0044827828	262,831.34	244.21	0.092915
Group 1	0044830027	344,315.82	118.71	0.034477
Group 1	0044832430	196,144.00	86.29	0.043993
Group 1	0044838832	363,643.71	289.07	0.079493
Group 1	0044841377	193,064.51	74.41	0.038542
Group 1	0044842578	400,070.73	125.02	0.031249
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	240,420.58	172.45	0.071728
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	178,647.87	111.65	0.062497
Group 1	0044869954	436,066.23	107.45	0.024641
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044888520	129,622.01	67.51	0.052082
Group 2	0044747820	293,439.86	178.22	0.060735

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Series 2017-C07



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 12-Dec-2020 2:46:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044747933	133,998.95	60.43	0.045097
Group 2	0044748098	285,859.40	154.91	0.054191
Group 2	0044748541	346,895.75	252.94	0.072915
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	242,474.89	151.55	0.062501
Group 2	0044749583	252,818.19	263.35	0.104166
Group 2	0044749630	309,066.13	167.63	0.054238
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	450,813.56	163.82	0.036339
Group 2	0044750426	184,244.92	60.93	0.033070
Group 2	0044750655	199,693.31	228.82	0.114586
Group 2	0044750664	217,041.56	132.63	0.061108
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	268,089.14	279.26	0.104167
Group 2	0044750776	275,532.78	80.92	0.029369
Group 2	0044750869	72,845.51	56.20	0.077150
Group 2	0044751925	150,601.07	31.38	0.020837
Group 2	0044751958	416,535.20	260.33	0.062499
Group 2	0044752023	233,224.96	194.94	0.083585
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	137,499.63	19.09	0.013884
Group 2	0044753109	63,202.69	18.59	0.029413
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	133,190.63	88.23	0.066243
Group 2	0044753587	297,484.08	216.92	0.072918
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	393,265.38	676.84	0.172108
Group 2	0044755796	387,558.75	103.13	0.026610
Group 2	0044756156	89,014.01	83.45	0.093749
Group 2	0044756304	74,467.38	23.27	0.031249
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	378,033.52	125.14	0.033103
Group 2	0044756773	135,844.23	143.30	0.105488

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Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044757202	175,297.03	60.06	0.034262
Group 2	0044757204	82,943.14	86.40	0.104168
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	160,201.13	77.91	0.048633
Group 2	0044758371	109,069.63	161.03	0.147640
Group 2	0044758660	187,612.52	78.17	0.041666
Group 2	0044758677	349,531.40	102.70	0.029382
Group 2	0044758724	200,792.43	109.82	0.054693
Group 2	0044759289	190,971.84	79.57	0.041666
Group 2	0044759334	385,281.88	40.13	0.010416
Group 2	0044759604	160,276.81	55.04	0.034341
Group 2	0044759749	302,874.52	473.24	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	174,200.42	145.17	0.083335
Group 2	0044760074	202,608.58	105.53	0.052086
Group 2	0044760683	290,303.08	233.11	0.080299
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	242,351.29	95.42	0.039373
Group 2	0044761489	168,505.04	114.10	0.067713
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,708.79	43.74	0.050445
Group 2	0044762100	137,558.41	61.97	0.045050
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	331,148.80	103.48	0.031249
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	399,866.77	44.90	0.011229
Group 2	0044763163	76,811.01	80.01	0.104165
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	337,133.53	171.71	0.050932
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	271,405.05	374.57	0.138011
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	448,891.21	288.55	0.064281

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Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044765207	362,390.82	122.92	0.033919
Group 2	0044765396	254,498.72	99.56	0.039120
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	301,951.98	251.63	0.083334
Group 2	0044766389	126,655.56	67.20	0.053057
Group 2	0044766790	243,747.19	101.56	0.041666
Group 2	0044768065	169,916.89	87.19	0.051313
Group 2	0044768172	226,186.58	164.93	0.072918
Group 2	0044768220	256,391.98	213.66	0.083333
Group 2	0044768786	159,043.52	48.18	0.030294
Group 2	0044769181	92,109.98	49.54	0.053784
Group 2	0044769376	280,528.46	58.44	0.020832
Group 2	0044769884	396,164.53	171.88	0.043386
Group 2	0044770245	309,521.15	161.21	0.052084
Group 2	0044771262	88,726.04	58.84	0.066316
Group 2	0044771364	139,802.02	43.21	0.030908
Group 2	0044771856	297,194.61	158.47	0.053322
Group 2	0044772342	386,084.86	129.70	0.033594
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	325,291.02	366.07	0.112536
Group 2	0044773158	240,988.73	145.50	0.060376
Group 2	0044773358	186,654.94	53.23	0.028518
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	152,098.23	16.20	0.010651
Group 2	0044773956	297,021.97	130.20	0.043835
Group 2	0044775457	182,579.07	151.10	0.082759
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	155,561.49	64.87	0.041701
Group 2	0044776233	218,709.21	108.62	0.049664
Group 2	0044776861	209,778.97	131.11	0.062499
Group 2	0044777714	157,541.56	114.87	0.072914
Group 2	0044777907	330,436.83	106.69	0.032288
Group 2	0044778088	257,191.88	80.37	0.031249
Group 2	0044778151	354,523.18	144.32	0.040708

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044778252	142,809.35	29.75	0.020832
Group 2	0044779309	112,460.92	93.72	0.083336
Group 2	0044779844	204,659.12	42.99	0.021006
Group 2	0044780048	128,809.50	80.51	0.062503
Group 2	0044780464	415,968.67	46.34	0.011140
Group 2	0044781165	227,471.65	151.64	0.066663
Group 2	0044781185	272,256.99	283.60	0.104166
Group 2	0044781195	325,849.95	319.53	0.098060
Group 2	0044781275	237,422.08	98.93	0.041668
Group 2	0044781752	231,334.56	12.12	0.005239
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	361,096.83	248.41	0.068793
Group 2	0044782356	134,205.66	41.94	0.031251
Group 2	0044782683	305,316.86	86.45	0.028315
Group 2	0044782878	152,439.59	92.59	0.060739
Group 2	0044783524	174,329.85	63.91	0.036660
Group 2	0044783732	91,758.84	34.86	0.037991
Group 2	0044785023	234,397.31	99.17	0.042309
Group 2	0044786559	414,692.98	155.57	0.037515
Group 2	0044787049	182,960.63	153.56	0.083931
Group 2	0044787060	266,358.43	108.63	0.040783
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	153,570.26	68.16	0.044384
Group 2	0044788704	621,500.36	99.48	0.016006
Group 2	0044788812	186,945.36	75.66	0.040472
Group 2	0044790206	228,879.18	21.93	0.009581
Group 2	0044790382	362,235.65	362.28	0.100012
Group 2	0044791507	263,826.77	164.89	0.062499
Group 2	0044791737	230,929.84	72.17	0.031252
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044792673	248,708.98	28.84	0.011596

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044793704	261,685.50	272.59	0.104167
Group 2	0044793831	206,831.20	118.49	0.057288
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	459,266.94	94.68	0.020615
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	96,490.86	54.32	0.056295
Group 2	0044795768	211,818.92	264.77	0.124998
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797806	393,444.89	197.20	0.050121
Group 2	0044797958	411,698.98	271.04	0.065835
Group 2	0044798129	259,176.39	54.00	0.020835
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	148,424.16	83.69	0.056386
Group 2	0044799300	167,901.09	138.52	0.082501
Group 2	0044799362	415,956.36	156.88	0.037715
Group 2	0044799394	218,687.35	115.76	0.052934
Group 2	0044799531	350,905.96	70.08	0.019971
Group 2	0044799964	226,733.97	70.50	0.031094
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	253,786.40	290.80	0.114585
Group 2	0044800587	190,340.47	178.44	0.093748
Group 2	0044800706	347,515.32	178.13	0.051258
Group 2	0044801029	218,322.85	136.45	0.062499
Group 2	0044801084	112,708.09	41.53	0.036847
Group 2	0044801461	125,851.47	44.59	0.035431
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	269,295.86	308.57	0.114584
Group 2	0044801604	292,033.21	274.07	0.093849
Group 2	0044801607	371,896.61	275.58	0.074101
Group 2	0044801610	391,844.41	273.84	0.069885
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	409,180.85	298.36	0.072916
Group 2	0044802184	403,744.88	252.34	0.062500

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 12-Dec-2020 2:46:25 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044802534	137,024.26	29.91	0.021828
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803048	329,421.61	102.94	0.031249
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	162,620.93	56.66	0.034842
Group 2	0044804224	233,367.57	243.09	0.104166
Group 2	0044804420	104,625.10	9.39	0.008975

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Credit-Linked Notes

Series 2017-C07



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	144,667.86	33,525.51	23.174

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044793689	63,561.48	21,832.21	34.348
0044894515	81,106.38	11,693.30	14.417

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,641,622.67	(103,779.12)	13,112.18	0.799

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2.21	2,839.67	1.200
0044755792	228,435.64	11,388.18	4,556.64	1.995
0044756480	397,523.84	(123,537.57)	(413.89)	(0.104)
0044772563	410,099.39	2,653.32	6,395.64	1.560
0044804144	368,947.61	5,714.74	(265.88)	(0.072)

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:25 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
63	11,198,116.67	659,932.26	5.893

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,839.67	1.200
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	4,556.64	1.995
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044758476	191,274.89	19,305.73	10.093
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	59,735.16	25.250
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044769988	258,709.79	18,438.34	7.127

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:25 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770011	109,263.76	2,493.02	2.282
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044790866	390,757.15	3,328.64	0.852
0044793689	63,561.48	21,832.21	34.348
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797808	214,719.53	14,578.56	6.790
0044800412	97,366.08	376.59	0.387
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044818674	137,217.92	75,923.00	55.330
0044820242	59,036.79	25,272.99	42.809
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
 12-Dec-2020 2:46:25 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044853639	77,057.23	4,052.54	5.259
0044858948	170,464.06	82,000.70	48.104
0044866365	110,954.97	40,191.46	36.223
0044870057	67,341.58	34,646.95	51.450
0044876276	87,864.09	16,028.15	18.242
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,693.30	14.417
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,778.19	73.873

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:25 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	81,106.38	11,693.30	0.000 %	0	0.00	0.00	0.000 %	1	81,106.38	11,693.30	0.000 %
Group 2	6	1,705,184.15	(81,946.91)	(0.001 %)	0	0.00	0.00	0.000 %	6	1,705,184.15	(81,946.91)	(0.001 %)
Total	7	1,786,290.53	(70,253.61)	(0.000 %)	0	0.00	0.00	0.000 %	7	1,786,290.53	(70,253.61)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044894515	84,000.00	4.250 %	VA	80.00	360	81,106.38	11/30/2020	11,693.30	11,693.30
Group 2	0044749681	247,000.00	4.250 %	FL	95.00	360	236,616.19	08/31/2020	2.21	2,839.67
Group 2	0044755792	238,000.00	4.125 %	SC	95.00	360	228,435.64	09/30/2020	11,388.18	4,556.64
Group 2	0044756480	408,000.00	4.250 %	TX	97.00	360	397,523.84	06/30/2020	(123,537.57)	(413.89)
Group 2	0044772563	413,000.00	4.750 %	CO	95.00	360	410,099.39	04/30/2020	2,653.32	6,395.64
Group 2	0044793689	66,000.00	4.250 %	MO	97.00	360	63,561.48	11/30/2020	21,832.21	21,832.21
Group 2	0044804144	373,000.00	3.875 %	CO	97.00	360	368,947.61	10/31/2019	5,714.74	(265.88)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



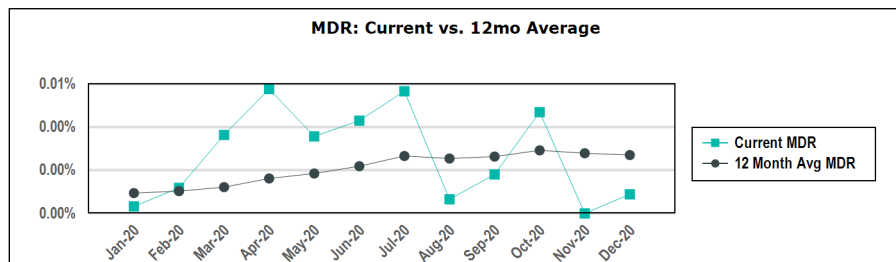
Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:25 AM

Realized Loss Report - Collateral

Summary

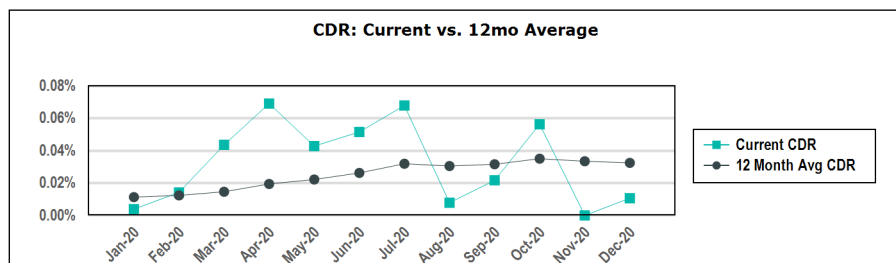
MDR

Current Month 0.001 %
3 Month Average 0.002 %
12 Month Average 0.003 %



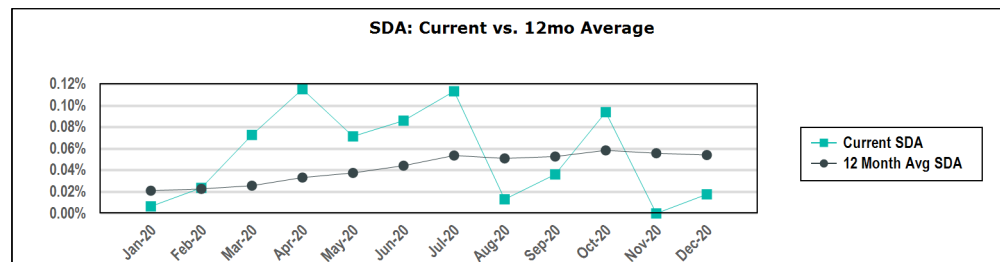
CDR

Current Month 0.011 %
3 Month Average 0.022 %
12 Month Average 0.033 %



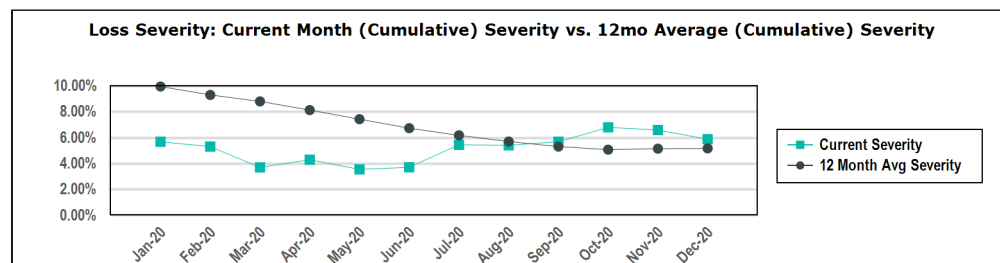
SDA

Current Month 0.018 %
3 Month Average 0.037 %
12 Month Average 0.054 %



Loss Severity

Current Month (Cumulative) 5.893 %
3 Month Average (Cumulative) 6.437 %
12 Month Average (Cumulative) 5.186 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



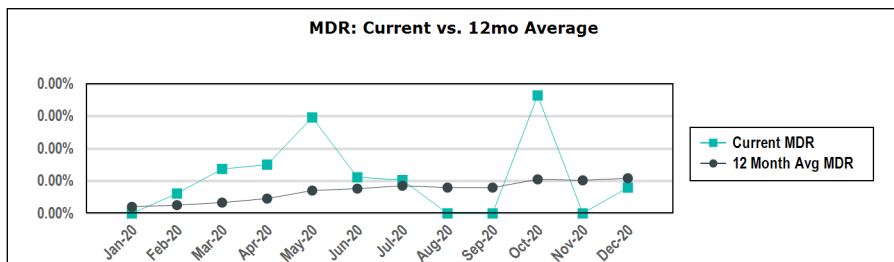
Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:26 AM

Realized Loss Report - Collateral

Group 1

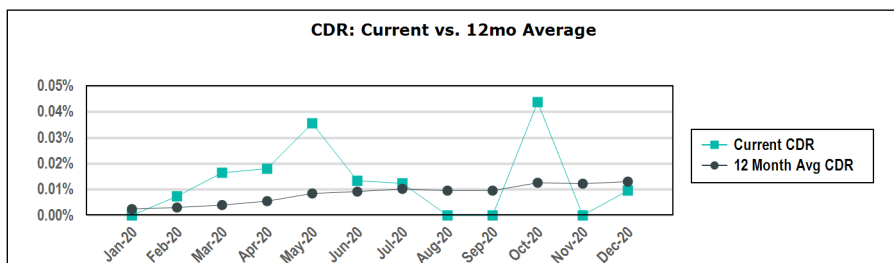
MDR

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



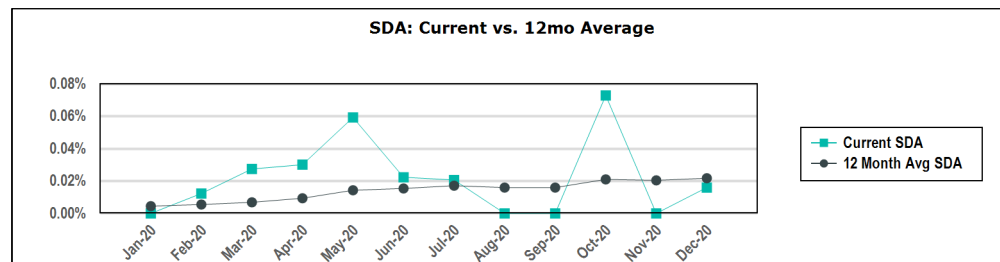
CDR

Current Month 0.010 %
3 Month Average 0.018 %
12 Month Average 0.013 %



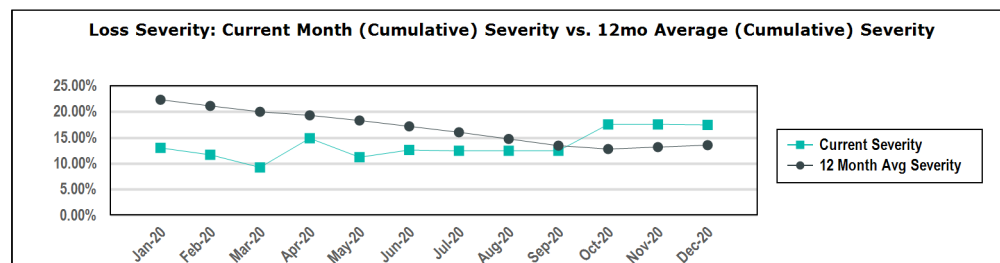
SDA

Current Month 0.016 %
3 Month Average 0.030 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 17.507 %
3 Month Average (Cumulative) 17.574 %
12 Month Average (Cumulative) 13.589 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



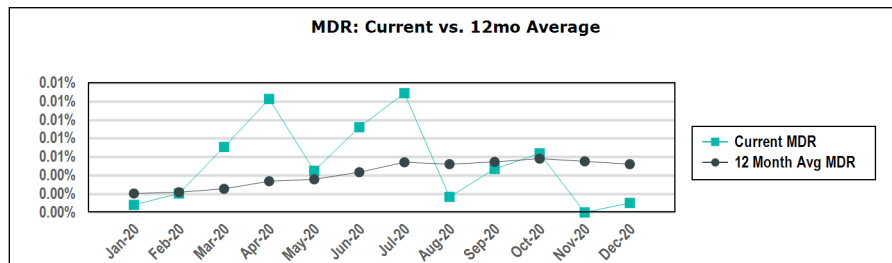
Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:26 AM

Realized Loss Report - Collateral

Group 2

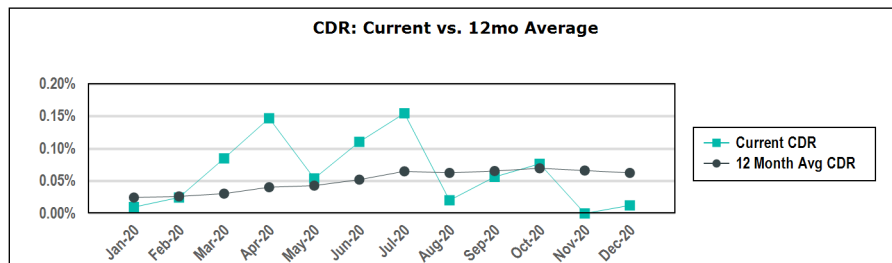
MDR

Current Month 0.001 %
3 Month Average 0.002 %
12 Month Average 0.005 %



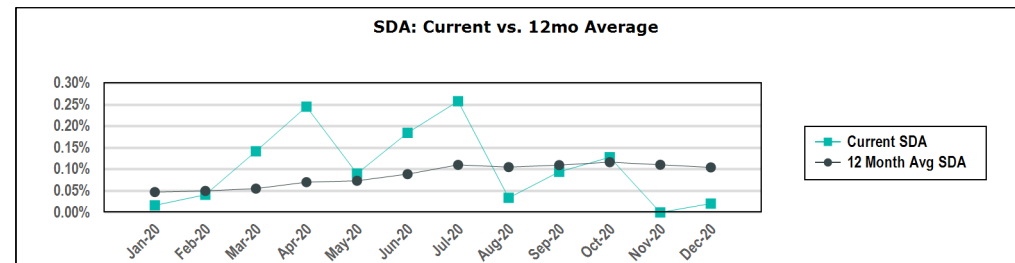
CDR

Current Month 0.012 %
3 Month Average 0.030 %
12 Month Average 0.063 %



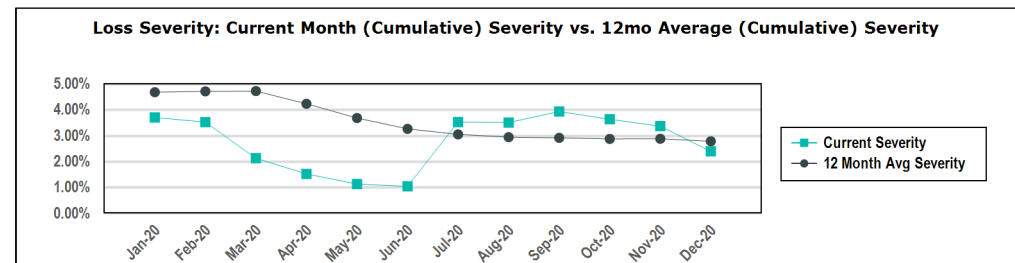
SDA

Current Month 0.021 %
3 Month Average 0.050 %
12 Month Average 0.104 %



Loss Severity

Current Month (Cumulative) 2.399 %
3 Month Average (Cumulative) 3.139 %
12 Month Average (Cumulative) 2.791 %



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: 28-Dec-2020
12-Dec-2020 2:46:27 AM

Prepayment Rates

Summary

SMM

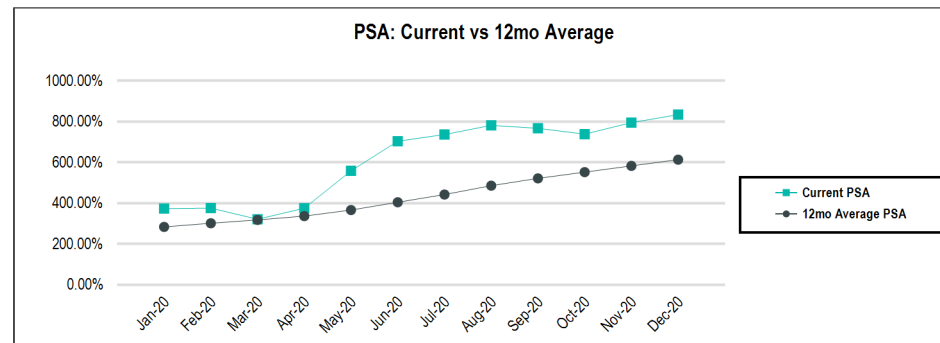
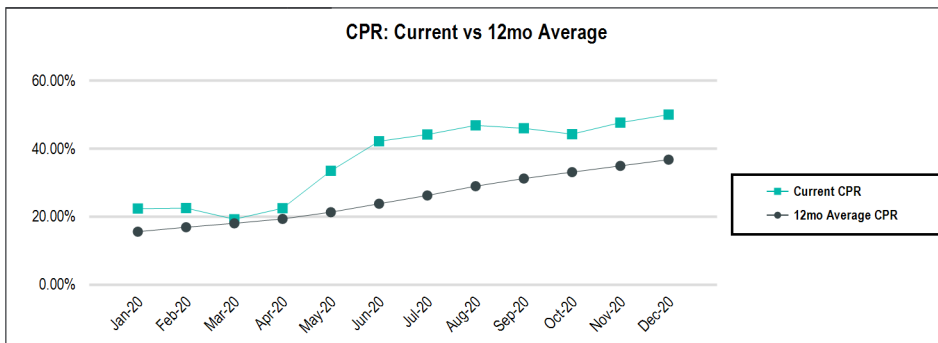
Current Month 5.623 %
3 Month Average 5.216 %
12 Month Average 3.871 %

CPR

Current Month 50.068 %
3 Month Average 47.374 %
12 Month Average 36.827 %

PSA

Current Month 834.472 %
3 Month Average 789.563 %
12 Month Average 613.787 %



Group 1

SMM

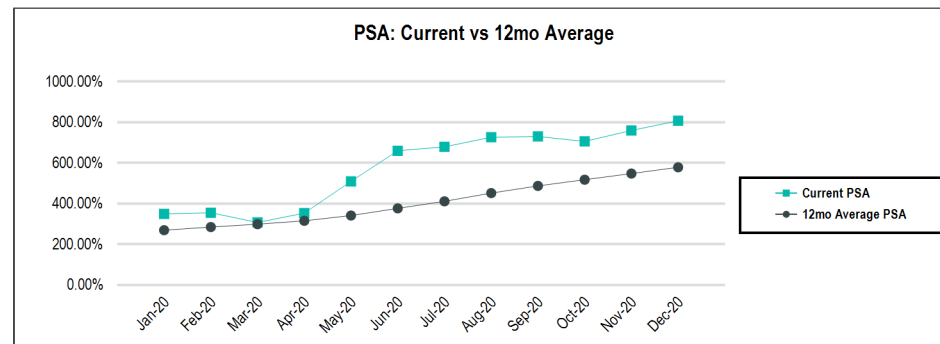
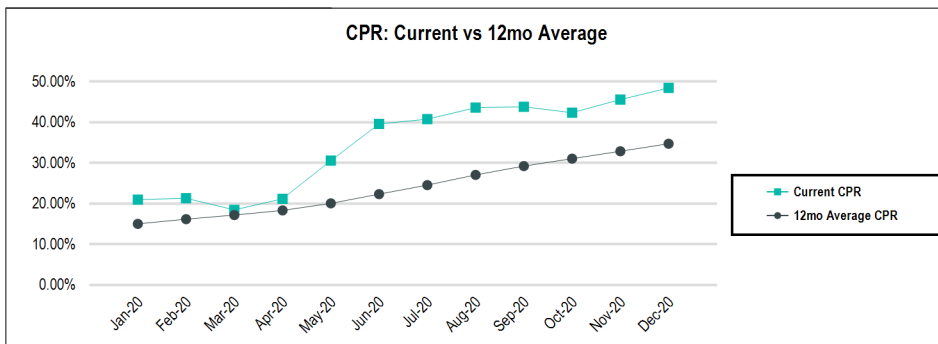
Current Month 5.373 %
3 Month Average 4.936 %
12 Month Average 3.594 %

CPR

Current Month 48.456 %
3 Month Average 45.477 %
12 Month Average 34.740 %

PSA

Current Month 807.603 %
3 Month Average 757.947 %
12 Month Average 578.993 %



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Series 2017-C07



Distribution Date: 28-Dec-2020
12-Dec-2020 2:46:28 AM

Prepayment Rates

Group 2

SMM

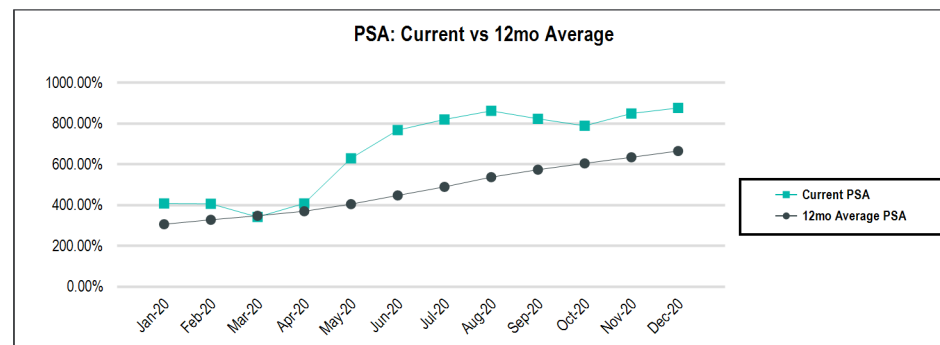
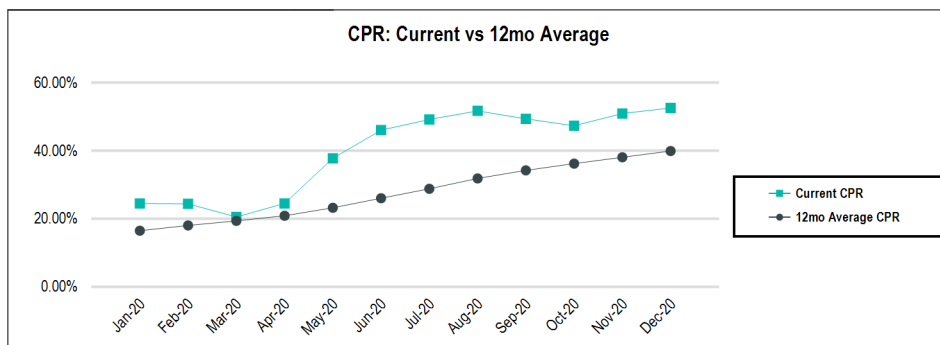
Current Month	6.034 %
3 Month Average	5.672 %
12 Month Average	4.306 %

CPR

Current Month	52.616 %
3 Month Average	50.332 %
12 Month Average	39.951 %

PSA

Current Month	876.929 %
3 Month Average	838.868 %
12 Month Average	665.855 %



Calculation Methodology:

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

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

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

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

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 12-Dec-2020 2:46:28 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

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12-Dec-2020 2:46:28 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	

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12-Dec-2020 2:46:28 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.