

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:53 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		10/29/2021	0.00000 %	5,411,189,544.15	0.00	217,038,525.05	0.00	5,194,151,019.10	217,038,525.05	0.00
1M-1	30711XUS1	11/24/2021	0.73925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	11/24/2021	2.48925 %	6,314,769.98	13,972.48	723,524.64	0.00	5,591,245.35	737,497.12	0.00
1M-AH		10/29/2021	0.00000 %	332,403.18	0.00	38,085.61	0.00	294,317.57	38,085.61	0.00
1M-2B	30711XUU6	11/24/2021	2.48925 %	133,258,000.00	294,855.53	0.00	0.00	133,258,000.00	294,855.53	0.00
1M-BH		10/29/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	11/24/2021	2.48925 %	135,218,000.00	299,192.36	0.00	0.00	135,218,000.00	299,192.36	0.00
1M-CH		10/29/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	11/24/2021	2.48925 %	274,790,769.98	608,020.38	723,524.64	0.00	274,067,245.35	1,331,545.02	0.00
1M-2H		10/29/2021	0.00000 %	14,464,371.18	0.00	38,085.61	0.00	14,426,285.57	38,085.61	0.00
1B-1	30711XUW2	11/24/2021	4.08925 %	97,984,000.00	356,160.95	0.00	0.00	97,984,000.00	356,160.95	0.00
1B-1H		10/29/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		10/29/2021	0.00000 %	102,229,995.44	0.00	0.00	(211,816.27)	102,441,811.71	0.00	699,782.29
1A-I1	30711XUY8	11/24/2021	1.80000 %	0.00	10,103.63	0.00	0.00	0.00	10,103.63	0.00
1A-I2	30711XVA9	11/24/2021	1.40000 %	0.00	7,858.38	0.00	0.00	0.00	7,858.38	0.00
1A-I3	30711XVC5	11/24/2021	1.00000 %	0.00	5,613.13	0.00	0.00	0.00	5,613.13	0.00
1A-I4	30711XVE1	11/24/2021	0.60000 %	0.00	3,367.88	0.00	0.00	0.00	3,367.88	0.00
1B-I1	30711XVG6	11/24/2021	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1B-I2	30711XVJ0	11/24/2021	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1B-I3	30711XVL5	11/24/2021	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1B-I4	30711XVN1	11/24/2021	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1C-I1	30711XVQ4	11/24/2021	1.80000 %	0.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00
1C-I2	30711XVS0	11/24/2021	1.40000 %	0.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00
1C-I3	30711XVU5	11/24/2021	1.00000 %	0.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00
1C-I4	30711XVW1	11/24/2021	0.60000 %	0.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00
1E-A1	30711XUZ5	11/24/2021	0.68925 %	6,314,769.98	3,868.85	723,524.64	0.00	5,591,245.35	727,393.49	0.00
1E-A2	30711XVB7	11/24/2021	1.08925 %	6,314,769.98	6,114.10	723,524.64	0.00	5,591,245.35	729,638.74	0.00
1E-A3	30711XVD3	11/24/2021	1.48925 %	6,314,769.98	8,359.35	723,524.64	0.00	5,591,245.35	731,883.99	0.00
1E-A4	30711XVF8	11/24/2021	1.88925 %	6,314,769.98	10,604.60	723,524.64	0.00	5,591,245.35	734,129.24	0.00
1E-B1	30711XVH4	11/24/2021	0.68925 %	133,258,000.00	81,642.73	0.00	0.00	133,258,000.00	81,642.73	0.00

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Series 2017-C07



Distribution Date: 26-Nov-2021
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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	11/24/2021	1.08925 %	133,258,000.00	129,023.36	0.00	0.00	133,258,000.00	129,023.36	0.00
1E-B3	30711XVM3	11/24/2021	1.48925 %	133,258,000.00	176,403.98	0.00	0.00	133,258,000.00	176,403.98	0.00
1E-B4	30711XVP6	11/24/2021	1.88925 %	133,258,000.00	223,784.60	0.00	0.00	133,258,000.00	223,784.60	0.00
1E-C1	30711XVR2	11/24/2021	0.68925 %	135,218,000.00	82,843.56	0.00	0.00	135,218,000.00	82,843.56	0.00
1E-C2	30711XVT8	11/24/2021	1.08925 %	135,218,000.00	130,921.07	0.00	0.00	135,218,000.00	130,921.07	0.00
1E-C3	30711XVV3	11/24/2021	1.48925 %	135,218,000.00	178,998.58	0.00	0.00	135,218,000.00	178,998.58	0.00
1E-C4	30711XVX9	11/24/2021	1.88925 %	135,218,000.00	227,076.09	0.00	0.00	135,218,000.00	227,076.09	0.00
1E-D1	30711XVY7	11/24/2021	0.68925 %	139,572,769.98	85,511.58	723,524.64	0.00	138,849,245.35	809,036.22	0.00
1E-D2	30711XVZ4	11/24/2021	1.08925 %	139,572,769.98	135,137.46	723,524.64	0.00	138,849,245.35	858,662.10	0.00
1E-D3	30711XWA8	11/24/2021	1.48925 %	139,572,769.98	184,763.33	723,524.64	0.00	138,849,245.35	908,287.97	0.00
1E-D4	30711XWB6	11/24/2021	1.88925 %	139,572,769.98	234,389.21	723,524.64	0.00	138,849,245.35	957,913.85	0.00
1E-D5	30711XWC4	11/24/2021	2.48925 %	139,572,769.98	308,828.02	723,524.64	0.00	138,849,245.35	1,032,352.66	0.00
1E-F1	30711XWD2	11/24/2021	0.68925 %	268,476,000.00	164,486.30	0.00	0.00	268,476,000.00	164,486.30	0.00
1E-F2	30711XWE0	11/24/2021	1.08925 %	268,476,000.00	259,944.43	0.00	0.00	268,476,000.00	259,944.43	0.00
1E-F3	30711XWF7	11/24/2021	1.48925 %	268,476,000.00	355,402.56	0.00	0.00	268,476,000.00	355,402.56	0.00
1E-F4	30711XWG5	11/24/2021	1.88925 %	268,476,000.00	450,860.70	0.00	0.00	268,476,000.00	450,860.70	0.00
1E-F5	30711XWH3	11/24/2021	2.48925 %	268,476,000.00	594,047.90	0.00	0.00	268,476,000.00	594,047.90	0.00
1X-1	30711XWJ9	11/24/2021	1.80000 %	0.00	223,316.43	0.00	0.00	0.00	223,316.43	0.00
1X-2	30711XWK6	11/24/2021	1.40000 %	0.00	173,690.56	0.00	0.00	0.00	173,690.56	0.00
1X-3	30711XWL4	11/24/2021	1.00000 %	0.00	124,064.68	0.00	0.00	0.00	124,064.68	0.00
1X-4	30711XWM2	11/24/2021	0.60000 %	0.00	74,438.81	0.00	0.00	0.00	74,438.81	0.00
1Y-1	30711XWN0	11/24/2021	1.80000 %	0.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00
1Y-2	30711XWP5	11/24/2021	1.40000 %	0.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00
1Y-3	30711XWQ3	11/24/2021	1.00000 %	0.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00
1Y-4	30711XWR1	11/24/2021	0.60000 %	0.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00
2A-H		10/29/2021	0.00000 %	2,995,974,690.48	0.00	154,658,800.67	0.00	2,841,315,889.81	154,658,800.67	0.00
2M-1	30711XWS9	11/24/2021	0.73925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	11/24/2021	2.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	11/24/2021	2.58925 %	79,732,414.80	183,508.58	390,762.94	0.00	79,341,651.87	574,271.52	0.00

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2M-BH		10/29/2021	0.00000 %	4,197,257.14	0.00	20,570.46	0.00	4,176,686.68	20,570.46	0.00
2M-2C	30711XWV2	11/24/2021	2.58925 %	101,332,000.00	233,221.23	0.00	0.00	101,332,000.00	233,221.23	0.00
2M-CH		10/29/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	11/24/2021	2.58925 %	181,064,414.80	416,729.81	390,762.94	0.00	180,673,651.87	807,492.75	0.00
2M-2H		10/29/2021	0.00000 %	9,531,555.14	0.00	20,570.46	0.00	9,510,984.68	20,570.46	0.00
2B-1	30711XWW0	11/24/2021	4.53925 %	63,333,000.00	255,541.62	0.00	0.00	63,333,000.00	255,541.62	0.00
2B-1H		10/29/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		10/29/2021	0.00000 %	66,522,514.42	0.00	0.00	174,630.50	66,347,883.92	0.00	318,553.08
2A-I1	30711XWY6	11/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	11/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	11/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	11/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	11/24/2021	1.80000 %	0.00	127,571.86	0.00	0.00	0.00	127,571.86	0.00
2B-I2	30711XXH2	11/24/2021	1.40000 %	0.00	99,222.56	0.00	0.00	0.00	99,222.56	0.00
2B-I3	30711XXK5	11/24/2021	1.00000 %	0.00	70,873.26	0.00	0.00	0.00	70,873.26	0.00
2B-I4	30711XXM1	11/24/2021	0.60000 %	0.00	42,523.95	0.00	0.00	0.00	42,523.95	0.00
2C-I1	30711XXP4	11/24/2021	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2C-I2	30711XXR0	11/24/2021	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2C-I3	30711XXT6	11/24/2021	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2C-I4	30711XXV1	11/24/2021	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2E-A1	30711XWZ3	11/24/2021	0.78925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	11/24/2021	1.18925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	11/24/2021	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	11/24/2021	1.98925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	11/24/2021	0.78925 %	79,732,414.80	55,936.72	390,762.94	0.00	79,341,651.87	446,699.66	0.00
2E-B2	30711XXJ8	11/24/2021	1.18925 %	79,732,414.80	84,286.02	390,762.94	0.00	79,341,651.87	475,048.96	0.00
2E-B3	30711XXL3	11/24/2021	1.58925 %	79,732,414.80	112,635.32	390,762.94	0.00	79,341,651.87	503,398.26	0.00
2E-B4	30711XXN9	11/24/2021	1.98925 %	79,732,414.80	140,984.63	390,762.94	0.00	79,341,651.87	531,747.57	0.00
2E-C1	30711XXQ2	11/24/2021	0.78925 %	101,332,000.00	71,090.03	0.00	0.00	101,332,000.00	71,090.03	0.00
2E-C2	30711XXS8	11/24/2021	1.18925 %	101,332,000.00	107,119.18	0.00	0.00	101,332,000.00	107,119.18	0.00
2E-C3	30711XXU3	11/24/2021	1.58925 %	101,332,000.00	143,148.34	0.00	0.00	101,332,000.00	143,148.34	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	11/24/2021	1.98925 %	101,332,000.00	179,177.49	0.00	0.00	101,332,000.00	179,177.49	0.00
2E-D1	30711XX7	11/24/2021	0.78925 %	79,732,414.80	55,936.72	390,762.94	0.00	79,341,651.87	446,699.66	0.00
2E-D2	30711XX5	11/24/2021	1.18925 %	79,732,414.80	84,286.02	390,762.94	0.00	79,341,651.87	475,048.96	0.00
2E-D3	30711XXZ2	11/24/2021	1.58925 %	79,732,414.80	112,635.32	390,762.94	0.00	79,341,651.87	503,398.26	0.00
2E-D4	30711XYA6	11/24/2021	1.98925 %	79,732,414.80	140,984.63	390,762.94	0.00	79,341,651.87	531,747.57	0.00
2E-D5	30711XYB4	11/24/2021	2.58925 %	79,732,414.80	183,508.58	390,762.94	0.00	79,341,651.87	574,271.52	0.00
2E-F1	30711XYC2	11/24/2021	0.78925 %	181,064,414.80	127,026.75	390,762.94	0.00	180,673,651.87	517,789.69	0.00
2E-F2	30711XYD0	11/24/2021	1.18925 %	181,064,414.80	191,405.20	390,762.94	0.00	180,673,651.87	582,168.14	0.00
2E-F3	30711XYE8	11/24/2021	1.58925 %	181,064,414.80	255,783.66	390,762.94	0.00	180,673,651.87	646,546.60	0.00
2E-F4	30711XYF5	11/24/2021	1.98925 %	181,064,414.80	320,162.12	390,762.94	0.00	180,673,651.87	710,925.06	0.00
2E-F5	30711XYG3	11/24/2021	2.58925 %	181,064,414.80	416,729.81	390,762.94	0.00	180,673,651.87	807,492.75	0.00
2X-1	30711XYH1	11/24/2021	1.80000 %	0.00	127,571.86	0.00	0.00	0.00	127,571.86	0.00
2X-2	30711XYJ7	11/24/2021	1.40000 %	0.00	99,222.56	0.00	0.00	0.00	99,222.56	0.00
2X-3	30711XYK4	11/24/2021	1.00000 %	0.00	70,873.26	0.00	0.00	0.00	70,873.26	0.00
2X-4	30711XYL2	11/24/2021	0.60000 %	0.00	42,523.95	0.00	0.00	0.00	42,523.95	0.00
2Y-1	30711XYM0	11/24/2021	1.80000 %	0.00	289,703.06	0.00	0.00	0.00	289,703.06	0.00
2Y-2	30711XYN8	11/24/2021	1.40000 %	0.00	225,324.61	0.00	0.00	0.00	225,324.61	0.00
2Y-3	30711XYP3	11/24/2021	1.00000 %	0.00	160,946.15	0.00	0.00	0.00	160,946.15	0.00
2Y-4	30711XYQ1	11/24/2021	0.60000 %	0.00	96,567.69	0.00	0.00	0.00	96,567.69	0.00
Totals				14,873,075,733.71	14,275,775.18	386,025,615.94	(37,185.77)	14,487,087,303.81	400,301,391.12	1,018,335.37

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	5,411,189,544.15	8,331,974.74	208,706,550.31	0.00	0.00	217,038,525.05	5,194,151,019.10	0.26228865	217,038,525.05
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	6,314,769.98	723,524.64	0.00	0.00	0.00	723,524.64	5,591,245.35	0.04195805	723,524.64
1M-AH	7,014,568.00	332,403.18	38,085.61	0.00	0.00	0.00	38,085.61	294,317.57	0.04195805	38,085.61
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	274,790,769.98	723,524.64	0.00	0.00	0.00	723,524.64	274,067,245.35	0.68221073	723,524.64
1M-2H	21,146,536.00	14,464,371.18	38,085.61	0.00	0.00	0.00	38,085.61	14,426,285.57	0.68220561	38,085.61
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	102,229,995.44	0.00	0.00	0.00	(211,816.27)	(211,816.27)	102,441,811.71	0.99321532	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	6,314,769.98	723,524.64	0.00	0.00	0.00	723,524.64	5,591,245.35	0.04195805	723,524.64
1E-A2	133,258,000.00	6,314,769.98	723,524.64	0.00	0.00	0.00	723,524.64	5,591,245.35	0.04195805	723,524.64
1E-A3	133,258,000.00	6,314,769.98	723,524.64	0.00	0.00	0.00	723,524.64	5,591,245.35	0.04195805	723,524.64
1E-A4	133,258,000.00	6,314,769.98	723,524.64	0.00	0.00	0.00	723,524.64	5,591,245.35	0.04195805	723,524.64
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: 26-Nov-2021
08-Nov-2021 9:43:54 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	139,572,769.98	723,524.64	0.00	0.00	0.00	723,524.64	138,849,245.35	0.52097902	723,524.64
1E-D2	266,516,000.00	139,572,769.98	723,524.64	0.00	0.00	0.00	723,524.64	138,849,245.35	0.52097902	723,524.64
1E-D3	266,516,000.00	139,572,769.98	723,524.64	0.00	0.00	0.00	723,524.64	138,849,245.35	0.52097902	723,524.64
1E-D4	266,516,000.00	139,572,769.98	723,524.64	0.00	0.00	0.00	723,524.64	138,849,245.35	0.52097902	723,524.64
1E-D5	266,516,000.00	139,572,769.98	723,524.64	0.00	0.00	0.00	723,524.64	138,849,245.35	0.52097902	723,524.64
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,995,974,690.48	3,806,058.80	150,852,741.87	0.00	0.00	154,658,800.67	2,841,315,889.81	0.22255815	154,658,800.67
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.78298713	390,762.94
2M-BH	5,334,298.00	4,197,257.14	20,570.46	0.00	0.00	0.00	20,570.46	4,176,686.68	0.78298713	20,570.46
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	181,064,414.80	390,762.94	0.00	0.00	0.00	390,762.94	180,673,651.87	0.59432904	390,762.94

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:54 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,531,555.14	20,570.46	0.00	0.00	0.00	20,570.46	9,510,984.68	0.59432904	20,570.46
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	66,522,514.42	0.00	0.00	0.00	174,630.50	174,630.50	66,347,883.92	0.99522169	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.78298713	390,762.94
2E-B2	101,332,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.78298713	390,762.94
2E-B3	101,332,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.78298713	390,762.94
2E-B4	101,332,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.78298713	390,762.94
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.39149357	390,762.94
2E-D2	202,664,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.39149357	390,762.94
2E-D3	202,664,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.39149357	390,762.94
2E-D4	202,664,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.39149357	390,762.94
2E-D5	202,664,000.00	79,732,414.80	390,762.94	0.00	0.00	0.00	390,762.94	79,341,651.87	0.39149357	390,762.94

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:54 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	181,064,414.80	390,762.94	0.00	0.00	0.00	390,762.94	180,673,651.87	0.89149357	390,762.94
2E-F2	202,664,000.00	181,064,414.80	390,762.94	0.00	0.00	0.00	390,762.94	180,673,651.87	0.89149357	390,762.94
2E-F3	202,664,000.00	181,064,414.80	390,762.94	0.00	0.00	0.00	390,762.94	180,673,651.87	0.89149357	390,762.94
2E-F4	202,664,000.00	181,064,414.80	390,762.94	0.00	0.00	0.00	390,762.94	180,673,651.87	0.89149357	390,762.94
2E-F5	202,664,000.00	181,064,414.80	390,762.94	0.00	0.00	0.00	390,762.94	180,673,651.87	0.89149357	390,762.94
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	14,873,075,733.71	26,466,323.76	359,559,292.18	0.00	(37,185.77)	385,988,430.17	14,487,087,303.81	0.34306011	386,025,615.94

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Series 2017-C07



Distribution Date: 26-Nov-2021
08-Nov-2021 9:43:54 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	273.24843196	0.42073910	10.53903899	0.00000000	0.00000000	10.95977810	262.28865386	0.26228865	10.95977810
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	47.38754882	5.42950247	0.00000000	0.00000000	0.00000000	5.42950247	41.95804642	0.04195805	5.42950247
1M-AH	7,014,568.00	47.38754831	5.42950186	0.00000000	0.00000000	0.00000000	5.42950186	41.95804645	0.04195805	5.42950186
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	684.01173408	1.80100425	0.00000000	0.00000000	0.00000000	1.80100425	682.21072986	0.68221073	1.80100425
1M-2H	21,146,536.00	684.00664676	1.80103304	0.00000000	0.00000000	0.00000000	1.80103304	682.20561372	0.68220561	1.80103304
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	991.16167858	0.00000000	0.00000000	0.00000000	(2.05364550)	(2.05364550)	993.21532407	0.99321532	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	47.38754882	5.42950247	0.00000000	0.00000000	0.00000000	5.42950247	41.95804642	0.04195805	5.42950247
1E-A2	133,258,000.00	47.38754882	5.42950247	0.00000000	0.00000000	0.00000000	5.42950247	41.95804642	0.04195805	5.42950247
1E-A3	133,258,000.00	47.38754882	5.42950247	0.00000000	0.00000000	0.00000000	5.42950247	41.95804642	0.04195805	5.42950247
1E-A4	133,258,000.00	47.38754882	5.42950247	0.00000000	0.00000000	0.00000000	5.42950247	41.95804642	0.04195805	5.42950247
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: 26-Nov-2021
08-Nov-2021 9:43:54 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	523.69377441	2.71475123	0.00000000	0.00000000	0.00000000	2.71475123	520.97902321	0.52097902	2.71475123
1E-D2	266,516,000.00	523.69377441	2.71475123	0.00000000	0.00000000	0.00000000	2.71475123	520.97902321	0.52097902	2.71475123
1E-D3	266,516,000.00	523.69377441	2.71475123	0.00000000	0.00000000	0.00000000	2.71475123	520.97902321	0.52097902	2.71475123
1E-D4	266,516,000.00	523.69377441	2.71475123	0.00000000	0.00000000	0.00000000	2.71475123	520.97902321	0.52097902	2.71475123
1E-D5	266,516,000.00	523.69377441	2.71475123	0.00000000	0.00000000	0.00000000	2.71475123	520.97902321	0.52097902	2.71475123
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	234.67245677	0.29812574	11.81618245	0.00000000	0.00000000	12.11430818	222.55814859	0.22255815	12.11430818
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	786.84339399	3.85626396	0.00000000	0.00000000	0.00000000	3.85626396	782.98713013	0.78298713	3.85626396
2M-BH	5,334,298.00	786.84339345	3.85626375	0.00000000	0.00000000	0.00000000	3.85626375	782.98712970	0.78298713	3.85626375
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	595.61446466	1.28542132	0.00000000	0.00000000	0.00000000	1.28542132	594.32904338	0.59432904	1.28542132

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Distribution Date: 26-Nov-2021
08-Nov-2021 9:43:54 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	595.61446448	1.28542125	0.00000000	0.00000000	0.00000000	1.28542125	594.32904323	0.59432904	1.28542125
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	997.84115386	0.00000000	0.00000000	0.00000000	2.61946652	2.61946652	995.22168734	0.99522169	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	786.84339399	3.85626396	0.00000000	0.00000000	0.00000000	3.85626396	782.98713013	0.78298713	3.85626396
2E-B2	101,332,000.00	786.84339399	3.85626396	0.00000000	0.00000000	0.00000000	3.85626396	782.98713013	0.78298713	3.85626396
2E-B3	101,332,000.00	786.84339399	3.85626396	0.00000000	0.00000000	0.00000000	3.85626396	782.98713013	0.78298713	3.85626396
2E-B4	101,332,000.00	786.84339399	3.85626396	0.00000000	0.00000000	0.00000000	3.85626396	782.98713013	0.78298713	3.85626396
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	393.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	391.49356506	0.39149357	1.92813198
2E-D2	202,664,000.00	393.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	391.49356506	0.39149357	1.92813198
2E-D3	202,664,000.00	393.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	391.49356506	0.39149357	1.92813198
2E-D4	202,664,000.00	393.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	391.49356506	0.39149357	1.92813198
2E-D5	202,664,000.00	393.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	391.49356506	0.39149357	1.92813198

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Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:54 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	893.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	891.49356506	0.89149357	1.92813198
2E-F2	202,664,000.00	893.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	891.49356506	0.89149357	1.92813198
2E-F3	202,664,000.00	893.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	891.49356506	0.89149357	1.92813198
2E-F4	202,664,000.00	893.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	891.49356506	0.89149357	1.92813198
2E-F5	202,664,000.00	893.42169700	1.92813198	0.00000000	0.00000000	0.00000000	1.92813198	891.49356506	0.89149357	1.92813198
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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Distribution Date: 26-Nov-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,411,189,544.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,194,151,019.10
1M-1	N/A	N/A	0.73925 %	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	10/25/21 - 11/25/21	32	2.48925 %	6,314,769.98	13,972.48	0.00	0.00	0.00	0.00	13,972.48	0.00	5,591,245.35
1M-AH	N/A	N/A	0.00000 %	332,403.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	294,317.57
1M-2B	10/25/21 - 11/25/21	32	2.48925 %	133,258,000.00	294,855.53	0.00	0.00	0.00	0.00	294,855.53	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	10/25/21 - 11/25/21	32	2.48925 %	135,218,000.00	299,192.36	0.00	0.00	0.00	0.00	299,192.36	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	10/25/21 - 11/25/21	32	2.48925 %	274,790,769.98	608,020.38	0.00	0.00	0.00	0.00	608,020.38	0.00	274,067,245.35
1M-2H	N/A	N/A	0.00000 %	14,464,371.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,426,285.57
1B-1	10/25/21 - 11/25/21	32	4.08925 %	97,984,000.00	356,160.95	0.00	0.00	0.00	0.00	356,160.95	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,229,995.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,441,811.71
1A-I1	10/25/21 - 11/25/21	32	1.80000 %	6,314,769.98	10,103.63	0.00	0.00	0.00	0.00	10,103.63	0.00	5,591,245.35
1A-I2	10/25/21 - 11/25/21	32	1.40000 %	6,314,769.98	7,858.38	0.00	0.00	0.00	0.00	7,858.38	0.00	5,591,245.35
1A-I3	10/25/21 - 11/25/21	32	1.00000 %	6,314,769.98	5,613.13	0.00	0.00	0.00	0.00	5,613.13	0.00	5,591,245.35
1A-I4	10/25/21 - 11/25/21	32	0.60000 %	6,314,769.98	3,367.88	0.00	0.00	0.00	0.00	3,367.88	0.00	5,591,245.35
1B-I1	10/25/21 - 11/25/21	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1B-I2	10/25/21 - 11/25/21	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1B-I3	10/25/21 - 11/25/21	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1B-I4	10/25/21 - 11/25/21	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1C-I1	10/25/21 - 11/25/21	32	1.80000 %	135,218,000.00	216,348.80	0.00	0.00	0.00	0.00	216,348.80	0.00	135,218,000.00
1C-I2	10/25/21 - 11/25/21	32	1.40000 %	135,218,000.00	168,271.29	0.00	0.00	0.00	0.00	168,271.29	0.00	135,218,000.00
1C-I3	10/25/21 - 11/25/21	32	1.00000 %	135,218,000.00	120,193.78	0.00	0.00	0.00	0.00	120,193.78	0.00	135,218,000.00
1C-I4	10/25/21 - 11/25/21	32	0.60000 %	135,218,000.00	72,116.27	0.00	0.00	0.00	0.00	72,116.27	0.00	135,218,000.00
1E-A1	10/25/21 - 11/25/21	32	0.68925 %	6,314,769.98	3,868.85	0.00	0.00	0.00	0.00	3,868.85	0.00	5,591,245.35
1E-A2	10/25/21 - 11/25/21	32	1.08925 %	6,314,769.98	6,114.10	0.00	0.00	0.00	0.00	6,114.10	0.00	5,591,245.35
1E-A3	10/25/21 - 11/25/21	32	1.48925 %	6,314,769.98	8,359.35	0.00	0.00	0.00	0.00	8,359.35	0.00	5,591,245.35
1E-A4	10/25/21 - 11/25/21	32	1.88925 %	6,314,769.98	10,604.60	0.00	0.00	0.00	0.00	10,604.60	0.00	5,591,245.35
1E-B1	10/25/21 - 11/25/21	32	0.68925 %	133,258,000.00	81,642.73	0.00	0.00	0.00	0.00	81,642.73	0.00	133,258,000.00
1E-B2	10/25/21 - 11/25/21	32	1.08925 %	133,258,000.00	129,023.36	0.00	0.00	0.00	0.00	129,023.36	0.00	133,258,000.00

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 08-Nov-2021 9:43:55 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	10/25/21 - 11/25/21	32	1.48925 %	133,258,000.00	176,403.98	0.00	0.00	0.00	0.00	176,403.98	0.00	133,258,000.00
1E-B4	10/25/21 - 11/25/21	32	1.88925 %	133,258,000.00	223,784.60	0.00	0.00	0.00	0.00	223,784.60	0.00	133,258,000.00
1E-C1	10/25/21 - 11/25/21	32	0.68925 %	135,218,000.00	82,843.56	0.00	0.00	0.00	0.00	82,843.56	0.00	135,218,000.00
1E-C2	10/25/21 - 11/25/21	32	1.08925 %	135,218,000.00	130,921.07	0.00	0.00	0.00	0.00	130,921.07	0.00	135,218,000.00
1E-C3	10/25/21 - 11/25/21	32	1.48925 %	135,218,000.00	178,998.58	0.00	0.00	0.00	0.00	178,998.58	0.00	135,218,000.00
1E-C4	10/25/21 - 11/25/21	32	1.88925 %	135,218,000.00	227,076.09	0.00	0.00	0.00	0.00	227,076.09	0.00	135,218,000.00
1E-D1	10/25/21 - 11/25/21	32	0.68925 %	139,572,769.98	85,511.58	0.00	0.00	0.00	0.00	85,511.58	0.00	138,849,245.35
1E-D2	10/25/21 - 11/25/21	32	1.08925 %	139,572,769.98	135,137.46	0.00	0.00	0.00	0.00	135,137.46	0.00	138,849,245.35
1E-D3	10/25/21 - 11/25/21	32	1.48925 %	139,572,769.98	184,763.33	0.00	0.00	0.00	0.00	184,763.33	0.00	138,849,245.35
1E-D4	10/25/21 - 11/25/21	32	1.88925 %	139,572,769.98	234,389.21	0.00	0.00	0.00	0.00	234,389.21	0.00	138,849,245.35
1E-D5	10/25/21 - 11/25/21	32	2.48925 %	139,572,769.98	308,828.02	0.00	0.00	0.00	0.00	308,828.02	0.00	138,849,245.35
1E-F1	10/25/21 - 11/25/21	32	0.68925 %	268,476,000.00	164,486.30	0.00	0.00	0.00	0.00	164,486.30	0.00	268,476,000.00
1E-F2	10/25/21 - 11/25/21	32	1.08925 %	268,476,000.00	259,944.43	0.00	0.00	0.00	0.00	259,944.43	0.00	268,476,000.00
1E-F3	10/25/21 - 11/25/21	32	1.48925 %	268,476,000.00	355,402.56	0.00	0.00	0.00	0.00	355,402.56	0.00	268,476,000.00
1E-F4	10/25/21 - 11/25/21	32	1.88925 %	268,476,000.00	450,860.70	0.00	0.00	0.00	0.00	450,860.70	0.00	268,476,000.00
1E-F5	10/25/21 - 11/25/21	32	2.48925 %	268,476,000.00	594,047.90	0.00	0.00	0.00	0.00	594,047.90	0.00	268,476,000.00
1X-1	10/25/21 - 11/25/21	32	1.80000 %	139,572,769.98	223,316.43	0.00	0.00	0.00	0.00	223,316.43	0.00	138,849,245.35
1X-2	10/25/21 - 11/25/21	32	1.40000 %	139,572,769.98	173,690.56	0.00	0.00	0.00	0.00	173,690.56	0.00	138,849,245.35
1X-3	10/25/21 - 11/25/21	32	1.00000 %	139,572,769.98	124,064.68	0.00	0.00	0.00	0.00	124,064.68	0.00	138,849,245.35
1X-4	10/25/21 - 11/25/21	32	0.60000 %	139,572,769.98	74,438.81	0.00	0.00	0.00	0.00	74,438.81	0.00	138,849,245.35
1Y-1	10/25/21 - 11/25/21	32	1.80000 %	268,476,000.00	429,561.60	0.00	0.00	0.00	0.00	429,561.60	0.00	268,476,000.00
1Y-2	10/25/21 - 11/25/21	32	1.40000 %	268,476,000.00	334,103.47	0.00	0.00	0.00	0.00	334,103.47	0.00	268,476,000.00
1Y-3	10/25/21 - 11/25/21	32	1.00000 %	268,476,000.00	238,645.33	0.00	0.00	0.00	0.00	238,645.33	0.00	268,476,000.00
1Y-4	10/25/21 - 11/25/21	32	0.60000 %	268,476,000.00	143,187.20	0.00	0.00	0.00	0.00	143,187.20	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	2,995,974,690.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,841,315,889.81
2M-1	N/A	N/A	0.73925 %	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	2.58925 %	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	10/25/21 - 11/25/21	32	2.58925 %	79,732,414.80	183,508.58	0.00	0.00	0.00	0.00	183,508.58	0.00	79,341,651.87
2M-BH	N/A	N/A	0.00000 %	4,197,257.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,176,686.68
2M-2C	10/25/21 - 11/25/21	32	2.58925 %	101,332,000.00	233,221.23	0.00	0.00	0.00	0.00	233,221.23	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:55 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	10/25/21 - 11/25/21	32	2.58925 %	181,064,414.80	416,729.81	0.00	0.00	0.00	0.00	416,729.81	0.00	180,673,651.87
2M-2H	N/A	N/A	0.00000 %	9,531,555.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,510,984.68
2B-1	10/25/21 - 11/25/21	32	4.53925 %	63,333,000.00	255,541.62	0.00	0.00	0.00	0.00	255,541.62	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,522,514.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,347,883.92
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	10/25/21 - 11/25/21	32	1.80000 %	79,732,414.80	127,571.86	0.00	0.00	0.00	0.00	127,571.86	0.00	79,341,651.87
2B-I2	10/25/21 - 11/25/21	32	1.40000 %	79,732,414.80	99,222.56	0.00	0.00	0.00	0.00	99,222.56	0.00	79,341,651.87
2B-I3	10/25/21 - 11/25/21	32	1.00000 %	79,732,414.80	70,873.26	0.00	0.00	0.00	0.00	70,873.26	0.00	79,341,651.87
2B-I4	10/25/21 - 11/25/21	32	0.60000 %	79,732,414.80	42,523.95	0.00	0.00	0.00	0.00	42,523.95	0.00	79,341,651.87
2C-I1	10/25/21 - 11/25/21	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2C-I2	10/25/21 - 11/25/21	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2C-I3	10/25/21 - 11/25/21	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2C-I4	10/25/21 - 11/25/21	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2E-A1	N/A	N/A	0.78925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.18925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.98925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	10/25/21 - 11/25/21	32	0.78925 %	79,732,414.80	55,936.72	0.00	0.00	0.00	0.00	55,936.72	0.00	79,341,651.87
2E-B2	10/25/21 - 11/25/21	32	1.18925 %	79,732,414.80	84,286.02	0.00	0.00	0.00	0.00	84,286.02	0.00	79,341,651.87
2E-B3	10/25/21 - 11/25/21	32	1.58925 %	79,732,414.80	112,635.32	0.00	0.00	0.00	0.00	112,635.32	0.00	79,341,651.87
2E-B4	10/25/21 - 11/25/21	32	1.98925 %	79,732,414.80	140,984.63	0.00	0.00	0.00	0.00	140,984.63	0.00	79,341,651.87
2E-C1	10/25/21 - 11/25/21	32	0.78925 %	101,332,000.00	71,090.03	0.00	0.00	0.00	0.00	71,090.03	0.00	101,332,000.00
2E-C2	10/25/21 - 11/25/21	32	1.18925 %	101,332,000.00	107,119.18	0.00	0.00	0.00	0.00	107,119.18	0.00	101,332,000.00
2E-C3	10/25/21 - 11/25/21	32	1.58925 %	101,332,000.00	143,148.34	0.00	0.00	0.00	0.00	143,148.34	0.00	101,332,000.00
2E-C4	10/25/21 - 11/25/21	32	1.98925 %	101,332,000.00	179,177.49	0.00	0.00	0.00	0.00	179,177.49	0.00	101,332,000.00
2E-D1	10/25/21 - 11/25/21	32	0.78925 %	79,732,414.80	55,936.72	0.00	0.00	0.00	0.00	55,936.72	0.00	79,341,651.87
2E-D2	10/25/21 - 11/25/21	32	1.18925 %	79,732,414.80	84,286.02	0.00	0.00	0.00	0.00	84,286.02	0.00	79,341,651.87

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:55 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	10/25/21 - 11/25/21	32	1.58925 %	79,732,414.80	112,635.32	0.00	0.00	0.00	0.00	112,635.32	0.00	79,341,651.87
2E-D4	10/25/21 - 11/25/21	32	1.98925 %	79,732,414.80	140,984.63	0.00	0.00	0.00	0.00	140,984.63	0.00	79,341,651.87
2E-D5	10/25/21 - 11/25/21	32	2.58925 %	79,732,414.80	183,508.58	0.00	0.00	0.00	0.00	183,508.58	0.00	79,341,651.87
2E-F1	10/25/21 - 11/25/21	32	0.78925 %	181,064,414.80	127,026.75	0.00	0.00	0.00	0.00	127,026.75	0.00	180,673,651.87
2E-F2	10/25/21 - 11/25/21	32	1.18925 %	181,064,414.80	191,405.20	0.00	0.00	0.00	0.00	191,405.20	0.00	180,673,651.87
2E-F3	10/25/21 - 11/25/21	32	1.58925 %	181,064,414.80	255,783.66	0.00	0.00	0.00	0.00	255,783.66	0.00	180,673,651.87
2E-F4	10/25/21 - 11/25/21	32	1.98925 %	181,064,414.80	320,162.12	0.00	0.00	0.00	0.00	320,162.12	0.00	180,673,651.87
2E-F5	10/25/21 - 11/25/21	32	2.58925 %	181,064,414.80	416,729.81	0.00	0.00	0.00	0.00	416,729.81	0.00	180,673,651.87
2X-1	10/25/21 - 11/25/21	32	1.80000 %	79,732,414.80	127,571.86	0.00	0.00	0.00	0.00	127,571.86	0.00	79,341,651.87
2X-2	10/25/21 - 11/25/21	32	1.40000 %	79,732,414.80	99,222.56	0.00	0.00	0.00	0.00	99,222.56	0.00	79,341,651.87
2X-3	10/25/21 - 11/25/21	32	1.00000 %	79,732,414.80	70,873.26	0.00	0.00	0.00	0.00	70,873.26	0.00	79,341,651.87
2X-4	10/25/21 - 11/25/21	32	0.60000 %	79,732,414.80	42,523.95	0.00	0.00	0.00	0.00	42,523.95	0.00	79,341,651.87
2Y-1	10/25/21 - 11/25/21	32	1.80000 %	181,064,414.80	289,703.06	0.00	0.00	0.00	0.00	289,703.06	0.00	180,673,651.87
2Y-2	10/25/21 - 11/25/21	32	1.40000 %	181,064,414.80	225,324.61	0.00	0.00	0.00	0.00	225,324.61	0.00	180,673,651.87
2Y-3	10/25/21 - 11/25/21	32	1.00000 %	181,064,414.80	160,946.15	0.00	0.00	0.00	0.00	160,946.15	0.00	180,673,651.87
2Y-4	10/25/21 - 11/25/21	32	0.60000 %	181,064,414.80	96,567.69	0.00	0.00	0.00	0.00	96,567.69	0.00	180,673,651.87
Totals					14,275,775.18	0.00	0.00	0.00	0.00	14,275,775.18	0.00	

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

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Distribution Date: 26-Nov-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	273.24843196	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	262.28865386
1M-1	186,170,000.00	0.73925 %	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	2.48925 %	47.38754882	0.10485284	0.00000000	0.00000000	0.00000000	0.00000000	0.10485284	0.00000000	41.95804642
1M-AH	7,014,568.00	0.00000 %	47.38754831	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	41.95804645
1M-2B	133,258,000.00	2.48925 %	1000.00000000	2.21266663	0.00000000	0.00000000	0.00000000	0.00000000	2.21266663	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	2.48925 %	1000.00000000	2.21266666	0.00000000	0.00000000	0.00000000	0.00000000	2.21266666	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	2.48925 %	684.01173408	1.51348997	0.00000000	0.00000000	0.00000000	0.00000000	1.51348997	0.00000000	682.21072986
1M-2H	21,146,536.00	0.00000 %	684.00664676	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	682.20561372
1B-1	97,984,000.00	4.08925 %	1000.00000000	3.63488886	0.00000000	0.00000000	0.00000000	0.00000000	3.63488886	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 %	991.16167858	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.21532407
1A-I1	0.00	1.80000 %	47.38754882	0.07582006	0.00000000	0.00000000	0.00000000	0.00000000	0.07582006	0.00000000	41.95804642
1A-I2	0.00	1.40000 %	47.38754882	0.05897117	0.00000000	0.00000000	0.00000000	0.00000000	0.05897117	0.00000000	41.95804642
1A-I3	0.00	1.00000 %	47.38754882	0.04212227	0.00000000	0.00000000	0.00000000	0.00000000	0.04212227	0.00000000	41.95804642
1A-I4	0.00	0.60000 %	47.38754882	0.02527338	0.00000000	0.00000000	0.00000000	0.00000000	0.02527338	0.00000000	41.95804642
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.68925 %	47.38754882	0.02903278	0.00000000	0.00000000	0.00000000	0.00000000	0.02903278	0.00000000	41.95804642
1E-A2	133,258,000.00	1.08925 %	47.38754882	0.04588167	0.00000000	0.00000000	0.00000000	0.00000000	0.04588167	0.00000000	41.95804642
1E-A3	133,258,000.00	1.48925 %	47.38754882	0.06273057	0.00000000	0.00000000	0.00000000	0.00000000	0.06273057	0.00000000	41.95804642

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Nov-2021
08-Nov-2021 9:43:55 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.88925 %	47.38754882	0.07957946	0.00000000	0.00000000	0.00000000	0.00000000	0.07957946	0.00000000	41.95804642
1E-B1	133,258,000.00	0.68925 %	1000.00000000	0.61266663	0.00000000	0.00000000	0.00000000	0.00000000	0.61266663	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.08925 %	1000.00000000	0.96822225	0.00000000	0.00000000	0.00000000	0.00000000	0.96822225	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.48925 %	1000.00000000	1.32377778	0.00000000	0.00000000	0.00000000	0.00000000	1.32377778	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.88925 %	1000.00000000	1.67933332	0.00000000	0.00000000	0.00000000	0.00000000	1.67933332	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.68925 %	1000.00000000	0.61266666	0.00000000	0.00000000	0.00000000	0.00000000	0.61266666	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.08925 %	1000.00000000	0.96822220	0.00000000	0.00000000	0.00000000	0.00000000	0.96822220	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.48925 %	1000.00000000	1.32377775	0.00000000	0.00000000	0.00000000	0.00000000	1.32377775	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.88925 %	1000.00000000	1.67933330	0.00000000	0.00000000	0.00000000	0.00000000	1.67933330	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.68925 %	523.69377441	0.32084971	0.00000000	0.00000000	0.00000000	0.00000000	0.32084971	0.00000000	520.97902321
1E-D2	266,516,000.00	1.08925 %	523.69377441	0.50705196	0.00000000	0.00000000	0.00000000	0.00000000	0.50705196	0.00000000	520.97902321
1E-D3	266,516,000.00	1.48925 %	523.69377441	0.69325418	0.00000000	0.00000000	0.00000000	0.00000000	0.69325418	0.00000000	520.97902321
1E-D4	266,516,000.00	1.88925 %	523.69377441	0.87945643	0.00000000	0.00000000	0.00000000	0.00000000	0.87945643	0.00000000	520.97902321
1E-D5	266,516,000.00	2.48925 %	523.69377441	1.15875977	0.00000000	0.00000000	0.00000000	0.00000000	1.15875977	0.00000000	520.97902321
1E-F1	268,476,000.00	0.68925 %	1000.00000000	0.61266668	0.00000000	0.00000000	0.00000000	0.00000000	0.61266668	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.08925 %	1000.00000000	0.96822222	0.00000000	0.00000000	0.00000000	0.00000000	0.96822222	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.48925 %	1000.00000000	1.32377777	0.00000000	0.00000000	0.00000000	0.00000000	1.32377777	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.88925 %	1000.00000000	1.67933335	0.00000000	0.00000000	0.00000000	0.00000000	1.67933335	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.48925 %	1000.00000000	2.21266668	0.00000000	0.00000000	0.00000000	0.00000000	2.21266668	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	523.69377441	0.83791003	0.00000000	0.00000000	0.00000000	0.00000000	0.83791003	0.00000000	520.97902321
1X-2	0.00	1.40000 %	523.69377441	0.65170781	0.00000000	0.00000000	0.00000000	0.00000000	0.65170781	0.00000000	520.97902321
1X-3	0.00	1.00000 %	523.69377441	0.46550556	0.00000000	0.00000000	0.00000000	0.00000000	0.46550556	0.00000000	520.97902321
1X-4	0.00	0.60000 %	523.69377441	0.27930334	0.00000000	0.00000000	0.00000000	0.00000000	0.27930334	0.00000000	520.97902321
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	234.67245677	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	222.55814859
2M-1	107,666,000.00	0.73925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C07



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08-Nov-2021 9:43:55 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	2.58925 %	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	2.58925 %	786.84339399	1.81096376	0.00000000	0.00000000	0.00000000	0.00000000	1.81096376	0.00000000	782.98713013
2M-BH	5,334,298.00	0.0000 %	786.84339345	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	782.98712970
2M-2C	101,332,000.00	2.58925 %	1000.00000000	2.30155558	0.00000000	0.00000000	0.00000000	0.00000000	2.30155558	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	2.58925 %	595.61446466	1.37083978	0.00000000	0.00000000	0.00000000	0.00000000	1.37083978	0.00000000	594.32904338
2M-2H	16,002,894.00	0.0000 %	595.61446448	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	594.32904323
2B-1	63,333,000.00	4.53925 %	1000.00000000	4.03488892	0.00000000	0.00000000	0.00000000	0.00000000	4.03488892	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 %	997.84115386	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.22168734
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 %	786.84339399	1.25894939	0.00000000	0.00000000	0.00000000	0.00000000	1.25894939	0.00000000	782.98713013
2B-I2	0.00	1.40000 %	786.84339399	0.97918288	0.00000000	0.00000000	0.00000000	0.00000000	0.97918288	0.00000000	782.98713013
2B-I3	0.00	1.00000 %	786.84339399	0.69941637	0.00000000	0.00000000	0.00000000	0.00000000	0.69941637	0.00000000	782.98713013
2B-I4	0.00	0.60000 %	786.84339399	0.41964977	0.00000000	0.00000000	0.00000000	0.00000000	0.41964977	0.00000000	782.98713013
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.78925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.18925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.58925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	1.98925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.78925 %	786.84339399	0.55201437	0.00000000	0.00000000	0.00000000	0.00000000	0.55201437	0.00000000	782.98713013

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 08-Nov-2021 9:43:55 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.18925 %	786.84339399	0.83178088	0.00000000	0.00000000	0.00000000	0.00000000	0.83178088	0.00000000	782.98713013
2E-B3	101,332,000.00	1.58925 %	786.84339399	1.11154739	0.00000000	0.00000000	0.00000000	0.00000000	1.11154739	0.00000000	782.98713013
2E-B4	101,332,000.00	1.98925 %	786.84339399	1.39131400	0.00000000	0.00000000	0.00000000	0.00000000	1.39131400	0.00000000	782.98713013
2E-C1	101,332,000.00	0.78925 %	1000.00000000	0.70155558	0.00000000	0.00000000	0.00000000	0.00000000	0.70155558	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.18925 %	1000.00000000	1.05711108	0.00000000	0.00000000	0.00000000	0.00000000	1.05711108	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.58925 %	1000.00000000	1.41266668	0.00000000	0.00000000	0.00000000	0.00000000	1.41266668	0.00000000	1000.00000000
2E-C4	101,332,000.00	1.98925 %	1000.00000000	1.76822218	0.00000000	0.00000000	0.00000000	0.00000000	1.76822218	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.78925 %	393.42169700	0.27600718	0.00000000	0.00000000	0.00000000	0.00000000	0.27600718	0.00000000	391.49356506
2E-D2	202,664,000.00	1.18925 %	393.42169700	0.41589044	0.00000000	0.00000000	0.00000000	0.00000000	0.41589044	0.00000000	391.49356506
2E-D3	202,664,000.00	1.58925 %	393.42169700	0.55577369	0.00000000	0.00000000	0.00000000	0.00000000	0.55577369	0.00000000	391.49356506
2E-D4	202,664,000.00	1.98925 %	393.42169700	0.69565700	0.00000000	0.00000000	0.00000000	0.00000000	0.69565700	0.00000000	391.49356506
2E-D5	202,664,000.00	2.58925 %	393.42169700	0.90548188	0.00000000	0.00000000	0.00000000	0.00000000	0.90548188	0.00000000	391.49356506
2E-F1	202,664,000.00	0.78925 %	893.42169700	0.62678497	0.00000000	0.00000000	0.00000000	0.00000000	0.62678497	0.00000000	891.49356506
2E-F2	202,664,000.00	1.18925 %	893.42169700	0.94444598	0.00000000	0.00000000	0.00000000	0.00000000	0.94444598	0.00000000	891.49356506
2E-F3	202,664,000.00	1.58925 %	893.42169700	1.26210703	0.00000000	0.00000000	0.00000000	0.00000000	1.26210703	0.00000000	891.49356506
2E-F4	202,664,000.00	1.98925 %	893.42169700	1.57976809	0.00000000	0.00000000	0.00000000	0.00000000	1.57976809	0.00000000	891.49356506
2E-F5	202,664,000.00	2.58925 %	893.42169700	2.05625967	0.00000000	0.00000000	0.00000000	0.00000000	2.05625967	0.00000000	891.49356506
2X-1	0.00	1.80000 %	393.42169700	0.62947470	0.00000000	0.00000000	0.00000000	0.00000000	0.62947470	0.00000000	391.49356506
2X-2	0.00	1.40000 %	393.42169700	0.48959144	0.00000000	0.00000000	0.00000000	0.00000000	0.48959144	0.00000000	391.49356506
2X-3	0.00	1.00000 %	393.42169700	0.34970819	0.00000000	0.00000000	0.00000000	0.00000000	0.34970819	0.00000000	391.49356506
2X-4	0.00	0.60000 %	393.42169700	0.20982488	0.00000000	0.00000000	0.00000000	0.00000000	0.20982488	0.00000000	391.49356506
2Y-1	0.00	1.80000 %	893.42169700	1.42947470	0.00000000	0.00000000	0.00000000	0.00000000	1.42947470	0.00000000	891.49356506
2Y-2	0.00	1.40000 %	893.42169700	1.11181369	0.00000000	0.00000000	0.00000000	0.00000000	1.11181369	0.00000000	891.49356506
2Y-3	0.00	1.00000 %	893.42169700	0.79415264	0.00000000	0.00000000	0.00000000	0.00000000	0.79415264	0.00000000	891.49356506
2Y-4	0.00	0.60000 %	893.42169700	0.47649158	0.00000000	0.00000000	0.00000000	0.00000000	0.47649158	0.00000000	891.49356506

(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



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:55 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,732,721.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	37,185.77
Total Deposits	2,769,907.00
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,750,740.34
Total Withdrawals (Pool Distribution Amount)	2,769,907.00
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	0.089250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	217,588,319.03
Total Principal Reduction Cumulative	14,940,090,877.93
Scheduled Principal Current	9,093,584.99
Scheduled Principal Cumulative	1,094,160,859.78
Unscheduled Principal Current	208,706,550.31
Unscheduled Principal Cumulative	13,845,230,235.12
Senior Reduction Amount	217,038,525.05
Subordinate Reduction Amount	761,610.25
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	211,816.27
Modification Loss Amount	4,221.57
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	28,747.04
Group 2	
Total Principal Reduction Current	155,244,764.57
Total Principal Reduction Cumulative	10,168,772,465.40
Scheduled Principal Current	4,217,392.20
Scheduled Principal Cumulative	680,874,281.75
Unscheduled Principal Current	150,852,741.87
Unscheduled Principal Cumulative	9,487,580,128.85
Senior Reduction Amount	154,658,800.67
Subordinate Reduction Amount	411,333.40
Calculated Tranche Write-Down Amount	174,630.50
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	34,503.81
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	32396
Period Reference Pool Removal Loan Count	1007
Period Ending Loan Count	31389
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	5,688,227,955.72
Period PIF Loan Count Current	1007
PIF Loan Count Cumulative	56964
Period PIF Loan UPB Current	204,078,736.06
PIF Loan UPB Cumulative	13,435,519,805.33
Period Partial Prepayment Amount	5,031,392.26
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	4,057,241.90
Total Active Modified Loan Count	256
Total Active Modified Loan UPB	58,450,750.70
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	18418
Period Reference Pool Removal Loan Count	729
Period Ending Loan Count	17689
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	3,164,514,846.28
Period PIF Loan Count Current	727
PIF Loan Count Cumulative	38460
Period PIF Loan UPB Current	149,731,546.79
PIF Loan UPB Cumulative	9,322,418,879.39
Period Partial Prepayment Amount	1,414,957.13
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	271,097.99
Credit Event Amount Cumulative	12,580,305.28
Total Active Modified Loan Count	322
Total Active Modified Loan UPB	78,709,737.27
Structural Reporting	
Group 1	
Senior Percentage	91.624752%
Subordinate Percentage	8.375248%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	90.246736%
Subordinate Percentage	9.753264%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

Connecticut Avenue Securities

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Series 2017-C07

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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 %	8.380000 %	8.690000 %
1M-1	0.00	0.00	3.050000 %	8.380000 %	8.690000 %
1M-1H	0.00	0.00	3.050000 %	8.380000 %	8.690000 %
1M-2A	0.00	0.00	2.370000 %	8.260000 %	8.580000 %
1M-2B	0.00	0.00	1.690000 %	5.890000 %	6.120000 %
1M-2C	0.00	0.00	1.000000 %	3.480000 %	3.610000 %
1M-2	0.00	0.00	1.000000 %	3.480000 %	3.610000 %
1M-2H	0.00	0.00	1.000000 %	3.480000 %	3.610000 %
1B-1	0.00	0.00	0.500000 %	1.730000 %	1.800000 %
1B-1H	0.00	0.00	0.500000 %	1.730000 %	1.800000 %
1B-2H	0.00	211,816.27	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	9.750000 %	10.210000 %
2M-1	0.00	0.00	3.400000 %	9.750000 %	10.210000 %
2M-1H	0.00	0.00	3.400000 %	9.750000 %	10.210000 %
2M-2A	0.00	0.00	2.600000 %	9.750000 %	10.210000 %
2M-2B	0.00	0.00	1.800000 %	7.230000 %	7.570000 %
2M-2C	0.00	0.00	1.000000 %	4.010000 %	4.200000 %
2B-1	0.00	0.00	0.500000 %	2.000000 %	2.100000 %
2B-1H	0.00	0.00	0.500000 %	2.000000 %	2.100000 %
2B-2H	174,630.50	0.00	0.000000 %	0.000000 %	0.000000 %

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08-Nov-2021 9:43:55 AM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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 08-Nov-2021 9:43:55 AM

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Series 2017-C07



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	537	103,931,618.42	1.094177 %	1.174005 %
60 Days	169	34,758,026.08	0.344350 %	0.392624 %
90 Days	88	17,113,771.81	0.179306 %	0.193316 %
120 Days	80	17,064,018.33	0.163006 %	0.192754 %
150 Days	67	12,863,732.93	0.136517 %	0.145308 %
180+ Days	1456	344,868,259.92	2.966706 %	3.895609 %
Totals	2397	530,599,427.49	4.884062 %	5.993616 %

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 08-Nov-2021 9:43:55 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	305	62,025,019.57	0.971678 %	1.090410 %
60 Days	86	17,801,926.29	0.273981 %	0.312961 %
90 Days	37	7,265,176.52	0.117876 %	0.127723 %
120 Days	46	9,977,526.33	0.146548 %	0.175407 %
150 Days	38	6,457,094.61	0.121062 %	0.113517 %
180+ Days	788	192,251,397.81	2.510434 %	3.379812 %
Totals	1300	295,778,141.13	4.141578 %	5.199829 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	232	41,906,598.85	1.311550 %	1.324266 %
60 Days	83	16,956,099.79	0.469218 %	0.535820 %
90 Days	51	9,848,595.29	0.288315 %	0.311220 %
120 Days	34	7,086,492.00	0.192210 %	0.223936 %
150 Days	29	6,406,638.32	0.163944 %	0.202452 %
180+ Days	668	152,616,862.11	3.776358 %	4.822757 %
Totals	1097	234,821,286.36	6.201594 %	7.420451 %

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Series 2017-C07



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 08-Nov-2021 9:43:55 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	30	6,883,645.48	4,221.57	0.061328
Group 2	185	46,516,541.63	34,503.81	0.074175

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	397,239.44	418.51	0.105355
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813232	118,179.64	39.07	0.033060
Group 1	0044813561	184,450.41	50.31	0.027276
Group 1	0044814635	165,460.93	7.58	0.004581
Group 1	0044815627	185,833.72	154.86	0.083333
Group 1	0044817798	377,641.49	7.72	0.002044
Group 1	0044818277	242,959.07	404.93	0.166666
Group 1	0044819478	191,016.61	61.01	0.031940
Group 1	0044827806	165,066.30	120.36	0.072916
Group 1	0044827828	260,159.09	241.73	0.092916
Group 1	0044828810	249,162.64	337.41	0.135418
Group 1	0044829664	130,764.54	16.38	0.012526
Group 1	0044830027	340,688.36	118.71	0.034844
Group 1	0044831220	98,228.34	25.57	0.026031
Group 1	0044836184	66,426.82	124.55	0.187500
Group 1	0044838832	370,815.83	294.29	0.079363
Group 1	0044841377	192,101.32	74.11	0.038579
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	238,940.33	172.45	0.072173
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	176,943.06	110.59	0.062500

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Series 2017-C07



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 08-Nov-2021 9:43:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044865099	105,241.68	153.48	0.145836
Group 1	0044869954	432,305.34	107.45	0.024855
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	138,502.09	252.57	0.182358
Group 1	0044888520	126,609.94	65.94	0.052081
Group 2	0044747820	291,412.27	178.22	0.061157
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,325.46	121.83	0.114582
Group 2	0044748804	276,984.49	346.23	0.125000
Group 2	0044749531	263,639.38	137.31	0.052083
Group 2	0044749543	368,829.36	499.46	0.135418
Group 2	0044749560	239,536.34	149.71	0.062500
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749630	306,278.87	166.76	0.054447
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	450,114.73	163.75	0.036380
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	197,453.96	226.25	0.114584
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	264,585.04	275.61	0.104167
Group 2	0044750776	274,008.05	80.60	0.029415
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751437	366,281.11	534.16	0.145833
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	412,293.23	257.68	0.062499
Group 2	0044752023	230,965.41	193.90	0.083952
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	136,285.73	19.09	0.014007
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	132,052.83	88.23	0.066814
Group 2	0044753587	290,983.63	212.18	0.072918
Group 2	0044754139	356,876.42	408.92	0.114583
Group 2	0044754446	316,244.93	131.54	0.041594

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Series 2017-C07



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 08-Nov-2021 9:43:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044755211	389,805.52	672.15	0.172432
Group 2	0044755796	415,307.71	103.13	0.024832
Group 2	0044756156	88,050.77	82.55	0.093753
Group 2	0044756174	189,269.14	16.66	0.008802
Group 2	0044756304	73,020.74	22.82	0.031251
Group 2	0044756498	264,840.35	551.75	0.208333
Group 2	0044756551	206,158.44	322.12	0.156249
Group 2	0044756747	377,020.37	125.04	0.033165
Group 2	0044756773	134,540.72	142.22	0.105708
Group 2	0044757202	173,839.00	60.06	0.034549
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,410.53	77.91	0.048874
Group 2	0044758371	108,069.51	159.68	0.147757
Group 2	0044758660	184,602.96	76.92	0.041668
Group 2	0044758724	198,718.81	108.96	0.054831
Group 2	0044759289	187,176.04	77.99	0.041667
Group 2	0044759604	159,464.52	55.04	0.034516
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,608.36	37.12	0.015175
Group 2	0044760052	172,749.84	143.96	0.083334
Group 2	0044760074	200,537.48	104.45	0.052085
Group 2	0044760683	287,785.37	231.28	0.080365
Group 2	0044760857	262,926.92	91.71	0.034880
Group 2	0044760952	240,859.07	94.96	0.039426
Group 2	0044761339	344,078.37	537.62	0.156249
Group 2	0044761489	175,476.51	117.73	0.067092
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,955.78	43.66	0.050794
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	324,165.67	101.30	0.031249
Group 2	0044762564	399,289.75	540.70	0.135415
Group 2	0044762765	116,211.93	94.80	0.081575

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Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	75,390.10	78.53	0.104165
Group 2	0044763692	234,985.56	342.69	0.145834
Group 2	0044763976	365,417.38	290.16	0.079405
Group 2	0044763989	344,363.66	656.65	0.190685
Group 2	0044763998	375,505.30	352.04	0.093751
Group 2	0044764480	285,959.49	380.63	0.133106
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	477,575.55	297.51	0.062296
Group 2	0044764825	279,414.30	378.37	0.135415
Group 2	0044765396	270,593.66	102.91	0.038031
Group 2	0044765513	346,730.60	151.19	0.043604
Group 2	0044766135	308,189.72	256.82	0.083332
Group 2	0044766389	125,646.09	66.89	0.053237
Group 2	0044766995	107,460.94	123.13	0.114581
Group 2	0044767375	145,584.65	212.31	0.145833
Group 2	0044768065	168,568.98	87.05	0.051641
Group 2	0044768220	253,691.38	211.41	0.083334
Group 2	0044768338	135,808.11	253.51	0.186668
Group 2	0044768786	156,931.99	47.96	0.030561
Group 2	0044769181	91,130.41	49.03	0.053802
Group 2	0044769991	258,896.04	269.68	0.104165
Group 2	0044770245	302,219.77	157.41	0.052085
Group 2	0044771262	88,058.24	58.84	0.066819
Group 2	0044771364	138,654.95	43.21	0.031164
Group 2	0044771856	314,392.89	516.42	0.164259
Group 2	0044772342	382,668.81	129.70	0.033894
Group 2	0044772744	155,002.84	185.80	0.119869
Group 2	0044772895	336,056.87	165.40	0.049218
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	255,378.64	145.50	0.056974
Group 2	0044773412	258,724.79	269.50	0.104165
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	150,791.34	16.20	0.010743

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Series 2017-C07



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 08-Nov-2021 9:43:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	308,907.53	482.67	0.156251
Group 2	0044774805	215,859.54	382.25	0.177083
Group 2	0044775457	181,280.14	151.10	0.083352
Group 2	0044775468	151,036.13	125.86	0.083331
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	154,406.91	64.87	0.042012
Group 2	0044776233	216,915.20	108.25	0.049904
Group 2	0044776861	204,809.32	128.01	0.062502
Group 2	0044777271	285,968.86	327.67	0.114582
Group 2	0044777714	156,001.73	113.75	0.072916
Group 2	0044777907	344,592.97	543.06	0.157595
Group 2	0044778088	251,823.84	78.69	0.031248
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	109,384.51	91.15	0.083330
Group 2	0044779844	202,890.05	42.99	0.021189
Group 2	0044780048	127,714.44	79.82	0.062499
Group 2	0044780062	86,868.05	63.01	0.072535
Group 2	0044780464	440,380.44	46.34	0.010523
Group 2	0044780495	219,846.56	274.81	0.125001
Group 2	0044781165	224,881.08	150.02	0.066711
Group 2	0044781185	269,593.46	280.83	0.104168
Group 2	0044781195	322,876.14	317.67	0.098388
Group 2	0044781275	232,791.49	97.00	0.041668
Group 2	0044781752	229,599.11	12.12	0.005279
Group 2	0044781936	84,232.22	87.74	0.104164
Group 2	0044782011	357,149.25	246.36	0.068980
Group 2	0044782356	135,116.40	42.22	0.031247
Group 2	0044782683	302,383.29	86.45	0.028590
Group 2	0044782878	151,108.29	92.34	0.061108
Group 2	0044783524	172,991.97	63.77	0.036863
Group 2	0044783732	90,868.37	34.67	0.038154
Group 2	0044785023	232,151.17	98.70	0.042515
Group 2	0044785725	349,469.58	400.43	0.114582

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Series 2017-C07



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 08-Nov-2021 9:43:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044786559	411,398.42	155.23	0.037732
Group 2	0044787049	181,555.21	152.68	0.084096
Group 2	0044787213	323,251.84	233.01	0.072083
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787383	314,448.46	94.36	0.030008
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	152,386.61	68.04	0.044650
Group 2	0044788704	645,228.62	99.48	0.015418
Group 2	0044788812	189,416.62	319.25	0.168544
Group 2	0044790206	223,802.85	21.45	0.009584
Group 2	0044790382	360,090.46	362.28	0.100608
Group 2	0044791507	258,542.89	161.59	0.062500
Group 2	0044791639	353,470.66	368.20	0.104167
Group 2	0044792074	358,593.96	319.46	0.089087
Group 2	0044792593	285,025.64	296.90	0.104166
Group 2	0044792673	246,423.06	28.60	0.011606
Group 2	0044793704	263,927.98	274.92	0.104165
Group 2	0044793831	203,962.29	117.30	0.057511
Group 2	0044793994	439,353.82	143.26	0.032607
Group 2	0044794099	455,162.88	94.25	0.020707
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	95,558.63	53.93	0.056437
Group 2	0044795081	193,626.52	374.57	0.193450
Group 2	0044795768	209,538.18	261.92	0.124999
Group 2	0044796134	72,080.12	60.07	0.083338
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	407,373.18	268.19	0.065834
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	415,466.32	151.98	0.036581
Group 2	0044799300	164,689.47	135.87	0.082501
Group 2	0044799362	413,033.34	156.58	0.037910
Group 2	0044799812	361,299.53	451.62	0.124999

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Series 2017-C07



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 08-Nov-2021 9:43:56 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799964	224,504.99	70.50	0.031402
Group 2	0044800035	333,533.07	173.72	0.052085
Group 2	0044800110	251,107.14	287.73	0.114585
Group 2	0044800587	188,379.01	176.61	0.093752
Group 2	0044801084	111,556.81	41.53	0.037228
Group 2	0044801461	124,815.54	44.59	0.035725
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	265,988.00	304.78	0.114584
Group 2	0044801604	289,872.76	272.94	0.094159
Group 2	0044801607	383,896.55	665.42	0.173333
Group 2	0044801610	388,389.57	271.68	0.069950
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	435,731.71	272.33	0.062499
Group 2	0044802338	207,775.11	216.43	0.104166
Group 2	0044803047	321,355.49	99.92	0.031093
Group 2	0044803082	283,407.45	236.17	0.083332
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	177,826.42	56.66	0.031863
Group 2	0044804224	230,880.01	240.50	0.104167
Group 2	0044804420	103,684.19	9.39	0.009056
Group 2	0044805165	336,639.16	385.73	0.114583

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:56 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	271,097.99	29,793.04	10.990

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044768986	219,816.61	41,330.82	18.802
0044783507	51,281.38	(11,537.78)	(22.499)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	674,639.30	(66,978.81)	43,864.62	6.502

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044751509	55,464.43	2.59	6,263.90	11.294
0044762167	222,260.64	50.00	15,538.59	6.991
0044772371	72,696.72	37.84	7,017.70	9.653
0044790997	128,337.51	144,747.03	(7,309.15)	(0.057)
0044838453	171,619.92	(200,120.64)	399.62	0.233
0044870236	24,260.08	(11,695.63)	21,953.96	90.494

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:56 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
98	16,637,547.18	1,018,337.83	6.121

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044762167	222,260.64	15,538.59	6.991

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 08-Nov-2021 9:43:56 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,330.82	18.802
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772371	72,696.72	7,017.70	9.653
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(0.057)
0044792367	62,639.20	30,014.48	47.916

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820772	86,673.96	2,515.47	2.902
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	399.62	0.233
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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 08-Nov-2021 9:43:56 AM

Cumulative Realized Loss Detail

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 26-Nov-2021
 08-Nov-2021 9:43:56 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	195,880.00	(211,816.27)	(0.004 %)	0	0.00	0.00	0.000 %	2	195,880.00	(211,816.27)	(0.004 %)
Group 2	6	749,857.29	174,630.50	0.006 %	0	0.00	0.00	0.000 %	6	749,857.29	174,630.50	0.006 %
Total	8	945,737.29	(37,185.77)	(0.000 %)	0	0.00	0.00	0.000 %	8	945,737.29	(37,185.77)	(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	0044838453	179,000.00	4.625 %	OH	80.00	360	171,619.92	09/30/2021	(200,120.64)	399.62
Group 1	0044870236	25,000.00	4.500 %	OK	63.00	360	24,260.08	06/30/2021	(11,695.63)	21,953.96
Group 2	0044751509	58,000.00	4.500 %	OH	91.00	360	55,464.43	07/31/2021	2.59	6,263.90
Group 2	0044762167	228,000.00	4.250 %	FL	97.00	360	222,260.64	08/31/2021	50.00	15,538.59
Group 2	0044768986	228,000.00	4.500 %	MD	95.00	360	219,816.61	10/31/2021	41,330.82	41,330.82
Group 2	0044772371	76,000.00	4.500 %	NJ	95.00	360	72,696.72	08/31/2021	37.84	7,017.70
Group 2	0044783507	53,000.00	4.625 %	MI	95.00	360	51,281.38	10/31/2021	(11,537.78)	(11,537.78)
Group 2	0044790997	133,000.00	4.625 %	MO	95.00	360	128,337.51	06/30/2021	144,747.03	(7,309.15)

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

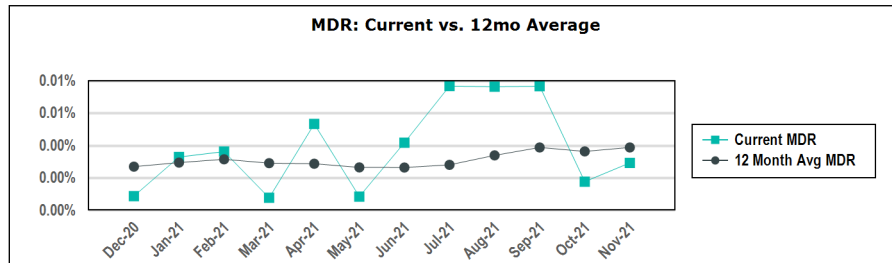
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Realized Loss Report - Collateral

Summary

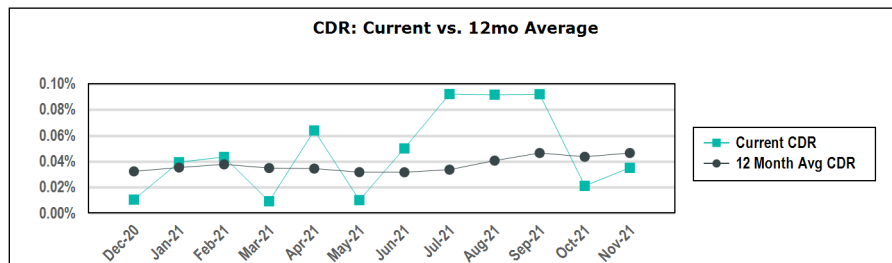
MDR

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



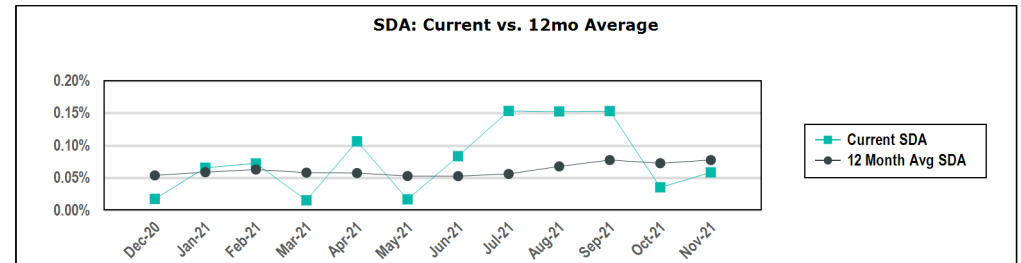
CDR

Current Month 0.035 %
 3 Month Average 0.050 %
 12 Month Average 0.047 %



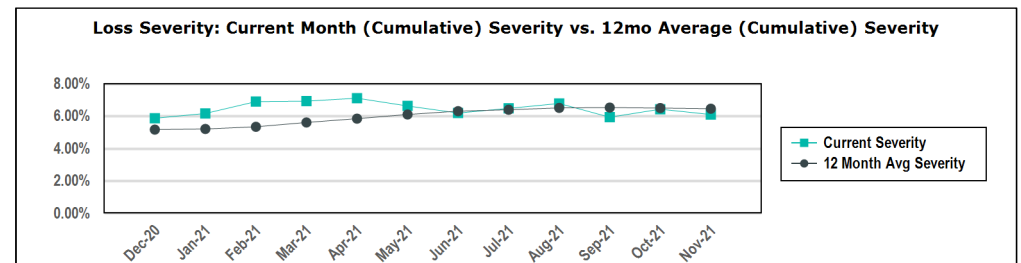
SDA

Current Month 0.059 %
 3 Month Average 0.083 %
 12 Month Average 0.078 %



Loss Severity

Current Month (Cumulative) 6.121 %
 3 Month Average (Cumulative) 6.175 %
 12 Month Average (Cumulative) 6.480 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

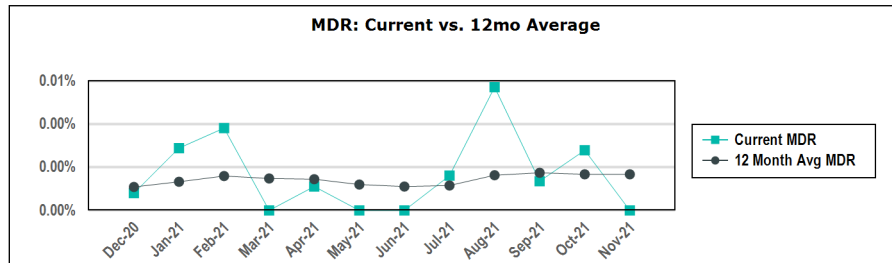
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Realized Loss Report - Collateral

Group 1

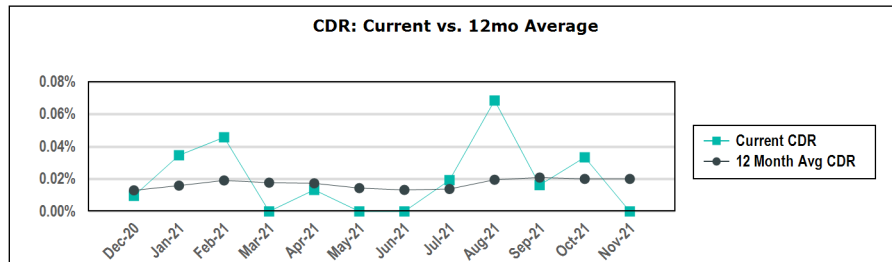
MDR

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



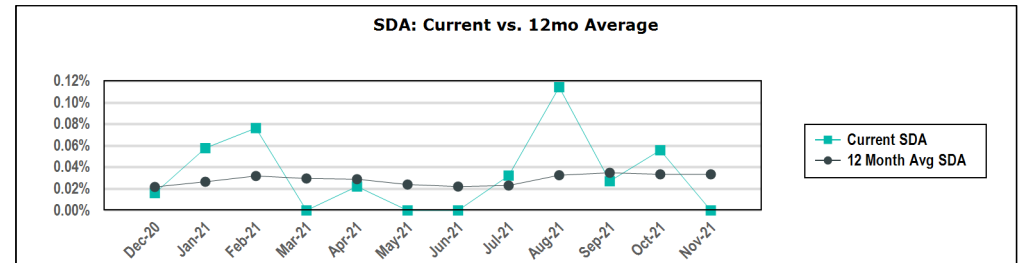
CDR

Current Month 0.000 %
 3 Month Average 0.017 %
 12 Month Average 0.020 %



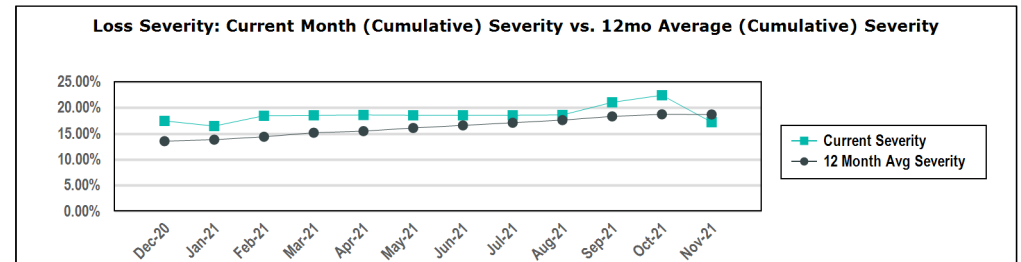
SDA

Current Month 0.000 %
 3 Month Average 0.028 %
 12 Month Average 0.034 %



Loss Severity

Current Month (Cumulative) 17.248 %
 3 Month Average (Cumulative) 20.270 %
 12 Month Average (Cumulative) 18.749 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

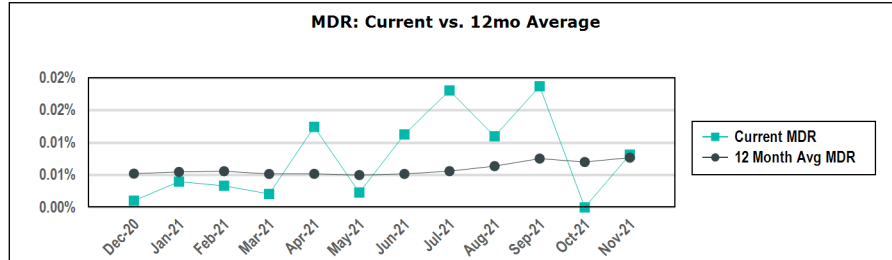
Distribution Date: 26-Nov-2021
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Realized Loss Report - Collateral

Group 2

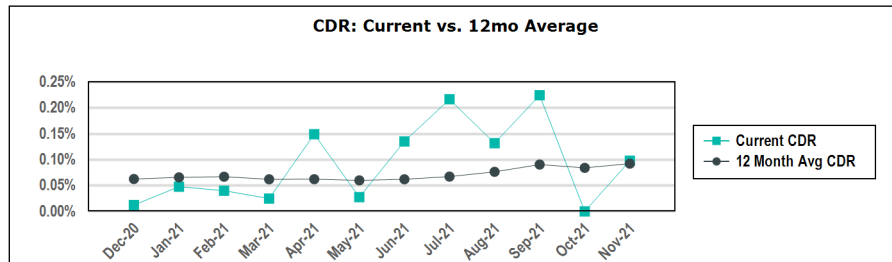
MDR

Current Month 0.008 %
3 Month Average 0.009 %
12 Month Average 0.008 %



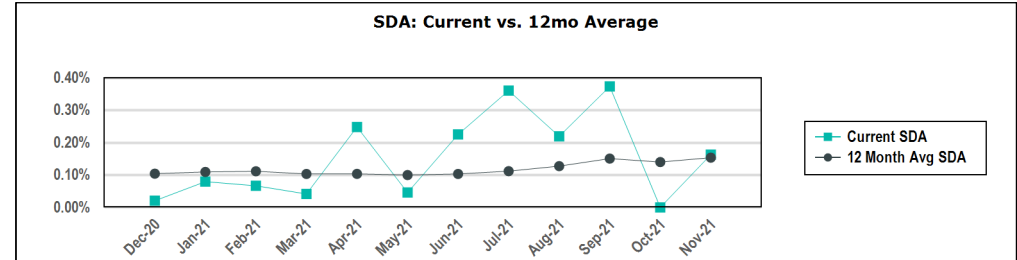
CDR

Current Month 0.098 %
3 Month Average 0.107 %
12 Month Average 0.092 %



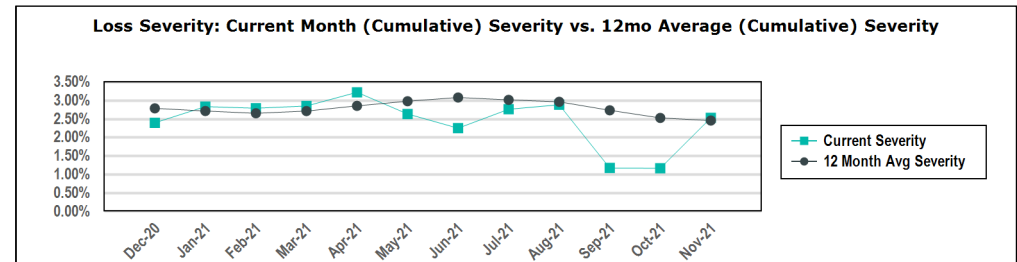
SDA

Current Month 0.163 %
3 Month Average 0.179 %
12 Month Average 0.154 %



Loss Severity

Current Month (Cumulative) 2.532 %
3 Month Average (Cumulative) 1.626 %
12 Month Average (Cumulative) 2.461 %



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: 26-Nov-2021
 08-Nov-2021 9:44:34 AM

Prepayment Rates

Summary

SMM

Current Month	3.903 %
3 Month Average	3.963 %
12 Month Average	4.804 %

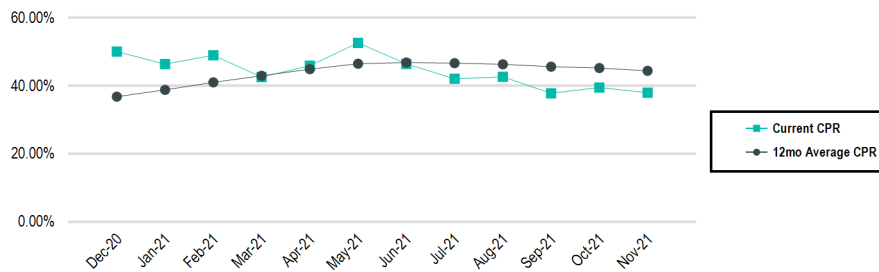
CPR

Current Month	37.979 %
3 Month Average	38.440 %
12 Month Average	44.433 %

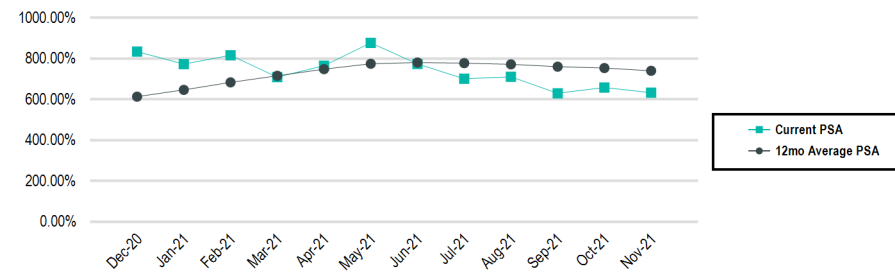
PSA

Current Month	632.987 %
3 Month Average	640.671 %
12 Month Average	740.544 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.536 %
3 Month Average	3.615 %
12 Month Average	4.533 %

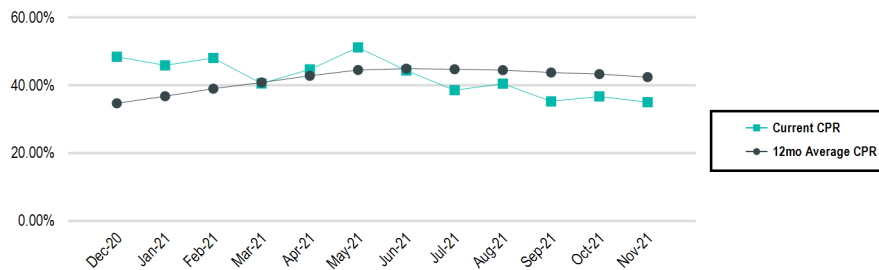
CPR

Current Month	35.077 %
3 Month Average	35.712 %
12 Month Average	42.472 %

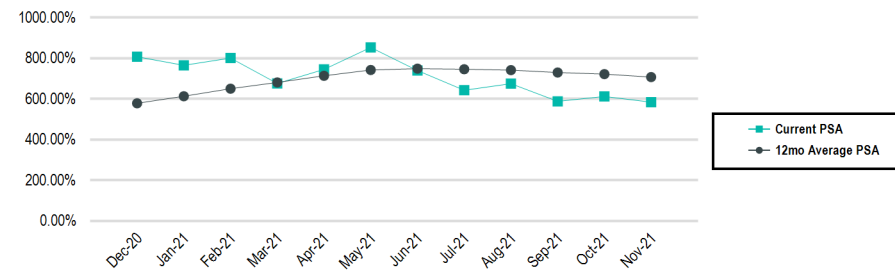
PSA

Current Month	584.624 %
3 Month Average	595.202 %
12 Month Average	707.871 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 26-Nov-2021
 08-Nov-2021 9:44:35 AM

Prepayment Rates

Group 2

SMM

Current Month	4.555 %
3 Month Average	4.576 %
12 Month Average	5.266 %

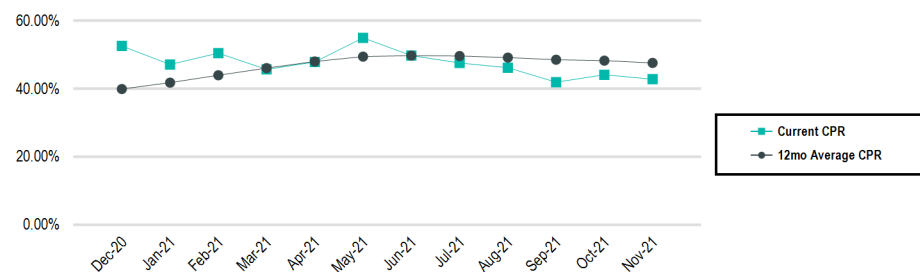
CPR

Current Month	42.848 %
3 Month Average	42.990 %
12 Month Average	47.630 %

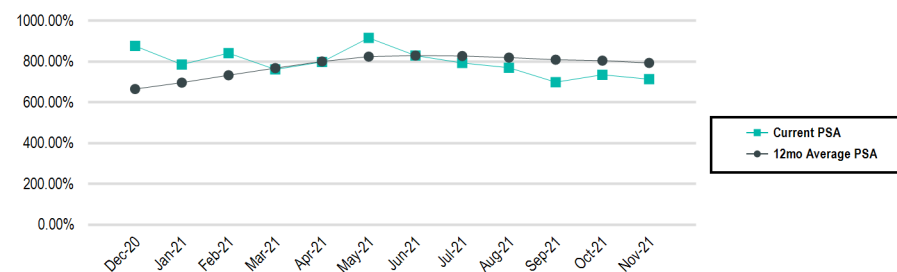
PSA

Current Month	714.134 %
3 Month Average	716.496 %
12 Month Average	793.829 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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 08-Nov-2021 9:44:36 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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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.