

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:18 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/31/2021	0.00000 %	4,995,511,595.78	0.00	176,770,039.94	0.00	4,818,741,555.84	176,770,039.94	0.00
1M-1	30711XUS1	01/24/2022	0.75188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	01/24/2022	2.50188 %	4,836,472.80	9,747.44	815,895.92	0.00	4,020,576.87	825,643.36	0.00
1M-AH		12/31/2021	0.00000 %	254,587.10	0.00	42,947.95	0.00	211,639.15	42,947.95	0.00
1M-2B	30711XUU6	01/24/2022	2.50188 %	133,258,000.00	268,568.62	0.00	0.00	133,258,000.00	268,568.62	0.00
1M-BH		12/31/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	01/24/2022	2.50188 %	135,218,000.00	272,518.81	0.00	0.00	135,218,000.00	272,518.81	0.00
1M-CH		12/31/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	01/24/2022	2.50188 %	273,312,472.79	550,834.87	815,895.92	0.00	272,496,576.87	1,366,730.79	0.00
1M-2H		12/31/2021	0.00000 %	14,386,555.10	0.00	42,947.95	0.00	14,343,607.15	42,947.95	0.00
1B-1	30711XUW2	01/24/2022	4.10188 %	97,984,000.00	323,767.77	0.00	0.00	97,984,000.00	323,767.77	0.00
1B-1H		12/31/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		12/31/2021	0.00000 %	102,440,083.75	0.00	0.00	26,531.06	102,413,552.69	0.00	728,041.31
1A-I1	30711XUY8	01/24/2022	1.80000 %	0.00	7,012.89	0.00	0.00	0.00	7,012.89	0.00
1A-I2	30711XVA9	01/24/2022	1.40000 %	0.00	5,454.47	0.00	0.00	0.00	5,454.47	0.00
1A-I3	30711XVC5	01/24/2022	1.00000 %	0.00	3,896.05	0.00	0.00	0.00	3,896.05	0.00
1A-I4	30711XVE1	01/24/2022	0.60000 %	0.00	2,337.63	0.00	0.00	0.00	2,337.63	0.00
1B-I1	30711XVG6	01/24/2022	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1B-I2	30711XVJ0	01/24/2022	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1B-I3	30711XVL5	01/24/2022	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1B-I4	30711XVN1	01/24/2022	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1C-I1	30711XVQ4	01/24/2022	1.80000 %	0.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00
1C-I2	30711XVS0	01/24/2022	1.40000 %	0.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00
1C-I3	30711XVU5	01/24/2022	1.00000 %	0.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00
1C-I4	30711XVW1	01/24/2022	0.60000 %	0.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00
1E-A1	30711XUZ5	01/24/2022	0.70188 %	4,836,472.80	2,734.56	815,895.92	0.00	4,020,576.87	818,630.48	0.00
1E-A2	30711XVB7	01/24/2022	1.10188 %	4,836,472.80	4,292.98	815,895.92	0.00	4,020,576.87	820,188.90	0.00
1E-A3	30711XVD3	01/24/2022	1.50188 %	4,836,472.80	5,851.40	815,895.92	0.00	4,020,576.87	821,747.32	0.00
1E-A4	30711XVF8	01/24/2022	1.90188 %	4,836,472.80	7,409.81	815,895.92	0.00	4,020,576.87	823,305.73	0.00
1E-B1	30711XVH4	01/24/2022	0.70188 %	133,258,000.00	75,344.52	0.00	0.00	133,258,000.00	75,344.52	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:20 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	01/24/2022	1.10188 %	133,258,000.00	118,283.21	0.00	0.00	133,258,000.00	118,283.21	0.00
1E-B3	30711XVM3	01/24/2022	1.50188 %	133,258,000.00	161,221.90	0.00	0.00	133,258,000.00	161,221.90	0.00
1E-B4	30711XVP6	01/24/2022	1.90188 %	133,258,000.00	204,160.58	0.00	0.00	133,258,000.00	204,160.58	0.00
1E-C1	30711XVR2	01/24/2022	0.70188 %	135,218,000.00	76,452.71	0.00	0.00	135,218,000.00	76,452.71	0.00
1E-C2	30711XVT8	01/24/2022	1.10188 %	135,218,000.00	120,022.95	0.00	0.00	135,218,000.00	120,022.95	0.00
1E-C3	30711XVV3	01/24/2022	1.50188 %	135,218,000.00	163,593.20	0.00	0.00	135,218,000.00	163,593.20	0.00
1E-C4	30711XVX9	01/24/2022	1.90188 %	135,218,000.00	207,163.44	0.00	0.00	135,218,000.00	207,163.44	0.00
1E-D1	30711XVY7	01/24/2022	0.70188 %	138,094,472.80	78,079.08	815,895.92	0.00	137,278,576.87	893,975.00	0.00
1E-D2	30711XVZ4	01/24/2022	1.10188 %	138,094,472.80	122,576.18	815,895.92	0.00	137,278,576.87	938,472.10	0.00
1E-D3	30711XWA8	01/24/2022	1.50188 %	138,094,472.80	167,073.29	815,895.92	0.00	137,278,576.87	982,969.21	0.00
1E-D4	30711XWB6	01/24/2022	1.90188 %	138,094,472.80	211,570.40	815,895.92	0.00	137,278,576.87	1,027,466.32	0.00
1E-D5	30711XWC4	01/24/2022	2.50188 %	138,094,472.80	278,316.06	815,895.92	0.00	137,278,576.87	1,094,211.98	0.00
1E-F1	30711XWD2	01/24/2022	0.70188 %	268,476,000.00	151,797.23	0.00	0.00	268,476,000.00	151,797.23	0.00
1E-F2	30711XWE0	01/24/2022	1.10188 %	268,476,000.00	238,306.16	0.00	0.00	268,476,000.00	238,306.16	0.00
1E-F3	30711XWF7	01/24/2022	1.50188 %	268,476,000.00	324,815.09	0.00	0.00	268,476,000.00	324,815.09	0.00
1E-F4	30711XWG5	01/24/2022	1.90188 %	268,476,000.00	411,324.03	0.00	0.00	268,476,000.00	411,324.03	0.00
1E-F5	30711XWH3	01/24/2022	2.50188 %	268,476,000.00	541,087.43	0.00	0.00	268,476,000.00	541,087.43	0.00
1X-1	30711XWJ9	01/24/2022	1.80000 %	0.00	200,236.99	0.00	0.00	0.00	200,236.99	0.00
1X-2	30711XWK6	01/24/2022	1.40000 %	0.00	155,739.88	0.00	0.00	0.00	155,739.88	0.00
1X-3	30711XWL4	01/24/2022	1.00000 %	0.00	111,242.77	0.00	0.00	0.00	111,242.77	0.00
1X-4	30711XWM2	01/24/2022	0.60000 %	0.00	66,745.66	0.00	0.00	0.00	66,745.66	0.00
1Y-1	30711XWN0	01/24/2022	1.80000 %	0.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00
1Y-2	30711XWP5	01/24/2022	1.40000 %	0.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00
1Y-3	30711XWQ3	01/24/2022	1.00000 %	0.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00
1Y-4	30711XWR1	01/24/2022	0.60000 %	0.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00
2A-H		12/31/2021	0.00000 %	2,708,136,157.62	0.00	127,263,262.61	0.00	2,580,878,218.47	127,263,262.61	0.00
2M-1	30711XWS9	01/24/2022	0.75188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	01/24/2022	2.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	01/24/2022	2.60188 %	78,950,129.35	165,476.23	489,082.76	0.00	78,461,046.59	654,558.99	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:21 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		12/31/2021	0.00000 %	4,156,076.24	0.00	25,746.19	0.00	4,130,330.04	25,746.19	0.00
2M-2C	30711XWV2	01/24/2022	2.60188 %	101,332,000.00	212,387.71	0.00	0.00	101,332,000.00	212,387.71	0.00
2M-CH		12/31/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	01/24/2022	2.60188 %	180,282,129.35	377,863.93	489,082.76	0.00	179,793,046.59	866,946.69	0.00
2M-2H		12/31/2021	0.00000 %	9,490,374.24	0.00	25,746.19	0.00	9,464,628.04	25,746.19	0.00
2B-1	30711XWW0	01/24/2022	4.55188 %	63,333,000.00	232,228.95	0.00	0.00	63,333,000.00	232,228.95	0.00
2B-1H		12/31/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		12/31/2021	0.00000 %	66,439,282.54	0.00	0.00	216,523.62	66,222,758.92	0.00	443,678.08
2A-I1	30711XWY6	01/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	01/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	01/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	01/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	01/24/2022	1.80000 %	0.00	114,477.69	0.00	0.00	0.00	114,477.69	0.00
2B-I2	30711XXH2	01/24/2022	1.40000 %	0.00	89,038.20	0.00	0.00	0.00	89,038.20	0.00
2B-I3	30711XXK5	01/24/2022	1.00000 %	0.00	63,598.72	0.00	0.00	0.00	63,598.72	0.00
2B-I4	30711XXM1	01/24/2022	0.60000 %	0.00	38,159.23	0.00	0.00	0.00	38,159.23	0.00
2C-I1	30711XXP4	01/24/2022	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-I2	30711XXR0	01/24/2022	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-I3	30711XXT6	01/24/2022	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-I4	30711XXV1	01/24/2022	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	01/24/2022	0.80188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	01/24/2022	1.20188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	01/24/2022	1.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	01/24/2022	2.00188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	01/24/2022	0.80188 %	78,950,129.35	50,998.54	489,082.76	0.00	78,461,046.59	540,081.30	0.00
2E-B2	30711XXJ8	01/24/2022	1.20188 %	78,950,129.35	76,438.02	489,082.76	0.00	78,461,046.59	565,520.78	0.00
2E-B3	30711XXL3	01/24/2022	1.60188 %	78,950,129.35	101,877.51	489,082.76	0.00	78,461,046.59	590,960.27	0.00
2E-B4	30711XXN9	01/24/2022	2.00188 %	78,950,129.35	127,317.00	489,082.76	0.00	78,461,046.59	616,399.76	0.00
2E-C1	30711XXQ2	01/24/2022	0.80188 %	101,332,000.00	65,456.31	0.00	0.00	101,332,000.00	65,456.31	0.00
2E-C2	30711XXS8	01/24/2022	1.20188 %	101,332,000.00	98,107.73	0.00	0.00	101,332,000.00	98,107.73	0.00
2E-C3	30711XXU3	01/24/2022	1.60188 %	101,332,000.00	130,759.15	0.00	0.00	101,332,000.00	130,759.15	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:22 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	01/24/2022	2.00188 %	101,332,000.00	163,410.57	0.00	0.00	101,332,000.00	163,410.57	0.00
2E-D1	30711XX7	01/24/2022	0.80188 %	78,950,129.35	50,998.54	489,082.76	0.00	78,461,046.59	540,081.30	0.00
2E-D2	30711XX5	01/24/2022	1.20188 %	78,950,129.35	76,438.02	489,082.76	0.00	78,461,046.59	565,520.78	0.00
2E-D3	30711XXZ2	01/24/2022	1.60188 %	78,950,129.35	101,877.51	489,082.76	0.00	78,461,046.59	590,960.27	0.00
2E-D4	30711XYA6	01/24/2022	2.00188 %	78,950,129.35	127,317.00	489,082.76	0.00	78,461,046.59	616,399.76	0.00
2E-D5	30711XYB4	01/24/2022	2.60188 %	78,950,129.35	165,476.23	489,082.76	0.00	78,461,046.59	654,558.99	0.00
2E-F1	30711XYC2	01/24/2022	0.80188 %	180,282,129.35	116,454.84	489,082.76	0.00	179,793,046.59	605,537.60	0.00
2E-F2	30711XYD0	01/24/2022	1.20188 %	180,282,129.35	174,545.75	489,082.76	0.00	179,793,046.59	663,628.51	0.00
2E-F3	30711XYE8	01/24/2022	1.60188 %	180,282,129.35	232,636.66	489,082.76	0.00	179,793,046.59	721,719.42	0.00
2E-F4	30711XYF5	01/24/2022	2.00188 %	180,282,129.35	290,727.57	489,082.76	0.00	179,793,046.59	779,810.33	0.00
2E-F5	30711XYG3	01/24/2022	2.60188 %	180,282,129.35	377,863.93	489,082.76	0.00	179,793,046.59	866,946.69	0.00
2X-1	30711XYH1	01/24/2022	1.80000 %	0.00	114,477.69	0.00	0.00	0.00	114,477.69	0.00
2X-2	30711XYJ7	01/24/2022	1.40000 %	0.00	89,038.20	0.00	0.00	0.00	89,038.20	0.00
2X-3	30711XYK4	01/24/2022	1.00000 %	0.00	63,598.72	0.00	0.00	0.00	63,598.72	0.00
2X-4	30711XYL2	01/24/2022	0.60000 %	0.00	38,159.23	0.00	0.00	0.00	38,159.23	0.00
2Y-1	30711XYM0	01/24/2022	1.80000 %	0.00	261,409.09	0.00	0.00	0.00	261,409.09	0.00
2Y-2	30711XYN8	01/24/2022	1.40000 %	0.00	203,318.18	0.00	0.00	0.00	203,318.18	0.00
2Y-3	30711XYP3	01/24/2022	1.00000 %	0.00	145,227.27	0.00	0.00	0.00	145,227.27	0.00
2Y-4	30711XYQ1	01/24/2022	0.60000 %	0.00	87,136.36	0.00	0.00	0.00	87,136.36	0.00
Totals				14,140,670,278.76	12,941,907.81	320,970,870.11	243,054.68	13,819,461,677.31	333,912,777.92	1,171,719.39

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:22 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,995,511,595.78	8,697,612.63	168,072,427.31	0.00	0.00	176,770,039.94	4,818,741,555.84	0.24333163	176,770,039.94
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	4,836,472.80	815,895.92	0.00	0.00	0.00	815,895.92	4,020,576.87	0.03017137	815,895.92
1M-AH	7,014,568.00	254,587.10	42,947.95	0.00	0.00	0.00	42,947.95	211,639.15	0.03017137	42,947.95
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	273,312,472.79	815,895.92	0.00	0.00	0.00	815,895.92	272,496,576.87	0.67830101	815,895.92
1M-2H	21,146,536.00	14,386,555.10	42,947.95	0.00	0.00	0.00	42,947.95	14,343,607.15	0.67829583	42,947.95
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	102,440,083.75	0.00	0.00	0.00	26,531.06	26,531.06	102,413,552.69	0.99294134	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	4,836,472.80	815,895.92	0.00	0.00	0.00	815,895.92	4,020,576.87	0.03017137	815,895.92
1E-A2	133,258,000.00	4,836,472.80	815,895.92	0.00	0.00	0.00	815,895.92	4,020,576.87	0.03017137	815,895.92
1E-A3	133,258,000.00	4,836,472.80	815,895.92	0.00	0.00	0.00	815,895.92	4,020,576.87	0.03017137	815,895.92
1E-A4	133,258,000.00	4,836,472.80	815,895.92	0.00	0.00	0.00	815,895.92	4,020,576.87	0.03017137	815,895.92
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	138,094,472.80	815,895.92	0.00	0.00	0.00	815,895.92	137,278,576.87	0.51508569	815,895.92
1E-D2	266,516,000.00	138,094,472.80	815,895.92	0.00	0.00	0.00	815,895.92	137,278,576.87	0.51508569	815,895.92
1E-D3	266,516,000.00	138,094,472.80	815,895.92	0.00	0.00	0.00	815,895.92	137,278,576.87	0.51508569	815,895.92
1E-D4	266,516,000.00	138,094,472.80	815,895.92	0.00	0.00	0.00	815,895.92	137,278,576.87	0.51508569	815,895.92
1E-D5	266,516,000.00	138,094,472.80	815,895.92	0.00	0.00	0.00	815,895.92	137,278,576.87	0.51508569	815,895.92
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	2,708,136,157.62	4,318,119.97	122,945,142.64	0.00	0.00	127,263,262.61	2,580,878,218.47	0.20215826	127,263,262.61
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	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.77429683	489,082.76
2M-BH	5,334,298.00	4,156,076.24	25,746.19	0.00	0.00	0.00	25,746.19	4,130,330.04	0.77429683	25,746.19
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	180,282,129.35	489,082.76	0.00	0.00	0.00	489,082.76	179,793,046.59	0.59143228	489,082.76

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 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	9,490,374.24	25,746.19	0.00	0.00	0.00	25,746.19	9,464,628.04	0.59143228	25,746.19
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	66,439,282.54	0.00	0.00	0.00	216,523.62	216,523.62	66,222,758.92	0.99334481	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	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.77429683	489,082.76
2E-B2	101,332,000.00	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.77429683	489,082.76
2E-B3	101,332,000.00	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.77429683	489,082.76
2E-B4	101,332,000.00	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.77429683	489,082.76
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	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.38714842	489,082.76
2E-D2	202,664,000.00	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.38714842	489,082.76
2E-D3	202,664,000.00	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.38714842	489,082.76
2E-D4	202,664,000.00	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.38714842	489,082.76
2E-D5	202,664,000.00	78,950,129.35	489,082.76	0.00	0.00	0.00	489,082.76	78,461,046.59	0.38714842	489,082.76

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:23 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	180,282,129.35	489,082.76	0.00	0.00	0.00	489,082.76	179,793,046.59	0.88714842	489,082.76
2E-F2	202,664,000.00	180,282,129.35	489,082.76	0.00	0.00	0.00	489,082.76	179,793,046.59	0.88714842	489,082.76
2E-F3	202,664,000.00	180,282,129.35	489,082.76	0.00	0.00	0.00	489,082.76	179,793,046.59	0.88714842	489,082.76
2E-F4	202,664,000.00	180,282,129.35	489,082.76	0.00	0.00	0.00	489,082.76	179,793,046.59	0.88714842	489,082.76
2E-F5	202,664,000.00	180,282,129.35	489,082.76	0.00	0.00	0.00	489,082.76	179,793,046.59	0.88714842	489,082.76
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	14,140,670,278.76	29,953,300.16	291,017,569.95	0.00	243,054.68	321,213,924.79	13,819,461,677.31	0.32725046	320,970,870.11

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 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	252.25797382	0.43920269	8.48714074	0.00000000	0.00000000	8.92634343	243.33163039	0.24333163	8.92634343
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	36.29405214	6.12267871	0.00000000	0.00000000	0.00000000	6.12267871	30.17137335	0.03017137	6.12267871
1M-AH	7,014,568.00	36.29405261	6.12267926	0.00000000	0.00000000	0.00000000	6.12267926	30.17137335	0.03017137	6.12267926
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	680.33194300	2.03093569	0.00000000	0.00000000	0.00000000	2.03093569	678.30100731	0.67830101	2.03093569
1M-2H	21,146,536.00	680.32679679	2.03096857	0.00000000	0.00000000	0.00000000	2.03096857	678.29582822	0.67829583	2.03096857
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	993.19857079	0.00000000	0.00000000	0.00000000	0.25722949	0.25722949	992.94134130	0.99294134	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	36.29405214	6.12267871	0.00000000	0.00000000	0.00000000	6.12267871	30.17137335	0.03017137	6.12267871
1E-A2	133,258,000.00	36.29405214	6.12267871	0.00000000	0.00000000	0.00000000	6.12267871	30.17137335	0.03017137	6.12267871
1E-A3	133,258,000.00	36.29405214	6.12267871	0.00000000	0.00000000	0.00000000	6.12267871	30.17137335	0.03017137	6.12267871
1E-A4	133,258,000.00	36.29405214	6.12267871	0.00000000	0.00000000	0.00000000	6.12267871	30.17137335	0.03017137	6.12267871
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 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	518.14702607	3.06133936	0.00000000	0.00000000	0.00000000	3.06133936	515.08568668	0.51508569	3.06133936
1E-D2	266,516,000.00	518.14702607	3.06133936	0.00000000	0.00000000	0.00000000	3.06133936	515.08568668	0.51508569	3.06133936
1E-D3	266,516,000.00	518.14702607	3.06133936	0.00000000	0.00000000	0.00000000	3.06133936	515.08568668	0.51508569	3.06133936
1E-D4	266,516,000.00	518.14702607	3.06133936	0.00000000	0.00000000	0.00000000	3.06133936	515.08568668	0.51508569	3.06133936
1E-D5	266,516,000.00	518.14702607	3.06133936	0.00000000	0.00000000	0.00000000	3.06133936	515.08568668	0.51508569	3.06133936
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	212.12627977	0.33823511	9.63020107	0.00000000	0.00000000	9.96843618	202.15826058	0.20215826	9.96843618
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	779.12337021	4.82653811	0.00000000	0.00000000	0.00000000	4.82653811	774.29683210	0.77429683	4.82653811
2M-BH	5,334,298.00	779.12337106	4.82653763	0.00000000	0.00000000	0.00000000	4.82653763	774.29683156	0.77429683	4.82653763
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	593.04112340	1.60884604	0.00000000	0.00000000	0.00000000	1.60884604	591.43227737	0.59143228	1.60884604

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 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	593.04112369	1.60884588	0.00000000	0.00000000	0.00000000	1.60884588	591.43227719	0.59143228	1.60884588
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	996.59267136	0.00000000	0.00000000	0.00000000	3.24786549	3.24786549	993.34480587	0.99334481	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	779.12337021	4.82653811	0.00000000	0.00000000	0.00000000	4.82653811	774.29683210	0.77429683	4.82653811
2E-B2	101,332,000.00	779.12337021	4.82653811	0.00000000	0.00000000	0.00000000	4.82653811	774.29683210	0.77429683	4.82653811
2E-B3	101,332,000.00	779.12337021	4.82653811	0.00000000	0.00000000	0.00000000	4.82653811	774.29683210	0.77429683	4.82653811
2E-B4	101,332,000.00	779.12337021	4.82653811	0.00000000	0.00000000	0.00000000	4.82653811	774.29683210	0.77429683	4.82653811
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	389.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	387.14841605	0.38714842	2.41326906
2E-D2	202,664,000.00	389.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	387.14841605	0.38714842	2.41326906
2E-D3	202,664,000.00	389.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	387.14841605	0.38714842	2.41326906
2E-D4	202,664,000.00	389.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	387.14841605	0.38714842	2.41326906
2E-D5	202,664,000.00	389.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	387.14841605	0.38714842	2.41326906

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 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	889.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	887.14841605	0.88714842	2.41326906
2E-F2	202,664,000.00	889.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	887.14841605	0.88714842	2.41326906
2E-F3	202,664,000.00	889.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	887.14841605	0.88714842	2.41326906
2E-F4	202,664,000.00	889.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	887.14841605	0.88714842	2.41326906
2E-F5	202,664,000.00	889.56168510	2.41326906	0.00000000	0.00000000	0.00000000	2.41326906	887.14841605	0.88714842	2.41326906
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:23 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,995,511,595.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,818,741,555.84
1M-1	N/A	N/A	0.75188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	12/27/21 - 01/24/22	29	2.50188 %	4,836,472.80	9,747.44	0.00	0.00	0.00	0.00	9,747.44	0.00	4,020,576.87
1M-AH	N/A	N/A	0.00000 %	254,587.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	211,639.15
1M-2B	12/27/21 - 01/24/22	29	2.50188 %	133,258,000.00	268,568.62	0.00	0.00	0.00	0.00	268,568.62	0.00	133,258,000.00
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2C	12/27/21 - 01/24/22	29	2.50188 %	135,218,000.00	272,518.81	0.00	0.00	0.00	0.00	272,518.81	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	12/27/21 - 01/24/22	29	2.50188 %	273,312,472.79	550,834.87	0.00	0.00	0.00	0.00	550,834.87	0.00	272,496,576.87
1M-2H	N/A	N/A	0.00000 %	14,386,555.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,343,607.15
1B-1	12/27/21 - 01/24/22	29	4.10188 %	97,984,000.00	323,767.77	0.00	0.00	0.00	0.00	323,767.77	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 %	102,440,083.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,413,552.69
1A-I1	12/27/21 - 01/24/22	29	1.80000 %	4,836,472.80	7,012.89	0.00	0.00	0.00	0.00	7,012.89	0.00	4,020,576.87
1A-I2	12/27/21 - 01/24/22	29	1.40000 %	4,836,472.80	5,454.47	0.00	0.00	0.00	0.00	5,454.47	0.00	4,020,576.87
1A-I3	12/27/21 - 01/24/22	29	1.00000 %	4,836,472.80	3,896.05	0.00	0.00	0.00	0.00	3,896.05	0.00	4,020,576.87
1A-I4	12/27/21 - 01/24/22	29	0.60000 %	4,836,472.80	2,337.63	0.00	0.00	0.00	0.00	2,337.63	0.00	4,020,576.87
1B-I1	12/27/21 - 01/24/22	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1B-I2	12/27/21 - 01/24/22	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1B-I3	12/27/21 - 01/24/22	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1B-I4	12/27/21 - 01/24/22	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1C-I1	12/27/21 - 01/24/22	29	1.80000 %	135,218,000.00	196,066.10	0.00	0.00	0.00	0.00	196,066.10	0.00	135,218,000.00
1C-I2	12/27/21 - 01/24/22	29	1.40000 %	135,218,000.00	152,495.86	0.00	0.00	0.00	0.00	152,495.86	0.00	135,218,000.00
1C-I3	12/27/21 - 01/24/22	29	1.00000 %	135,218,000.00	108,925.61	0.00	0.00	0.00	0.00	108,925.61	0.00	135,218,000.00
1C-I4	12/27/21 - 01/24/22	29	0.60000 %	135,218,000.00	65,355.37	0.00	0.00	0.00	0.00	65,355.37	0.00	135,218,000.00
1E-A1	12/27/21 - 01/24/22	29	0.70188 %	4,836,472.80	2,734.56	0.00	0.00	0.00	0.00	2,734.56	0.00	4,020,576.87
1E-A2	12/27/21 - 01/24/22	29	1.10188 %	4,836,472.80	4,292.98	0.00	0.00	0.00	0.00	4,292.98	0.00	4,020,576.87
1E-A3	12/27/21 - 01/24/22	29	1.50188 %	4,836,472.80	5,851.40	0.00	0.00	0.00	0.00	5,851.40	0.00	4,020,576.87
1E-A4	12/27/21 - 01/24/22	29	1.90188 %	4,836,472.80	7,409.81	0.00	0.00	0.00	0.00	7,409.81	0.00	4,020,576.87
1E-B1	12/27/21 - 01/24/22	29	0.70188 %	133,258,000.00	75,344.52	0.00	0.00	0.00	0.00	75,344.52	0.00	133,258,000.00
1E-B2	12/27/21 - 01/24/22	29	1.10188 %	133,258,000.00	118,283.21	0.00	0.00	0.00	0.00	118,283.21	0.00	133,258,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:23 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	12/27/21 - 01/24/22	29	1.50188 %	133,258,000.00	161,221.90	0.00	0.00	0.00	0.00	161,221.90	0.00	133,258,000.00
1E-B4	12/27/21 - 01/24/22	29	1.90188 %	133,258,000.00	204,160.58	0.00	0.00	0.00	0.00	204,160.58	0.00	133,258,000.00
1E-C1	12/27/21 - 01/24/22	29	0.70188 %	135,218,000.00	76,452.71	0.00	0.00	0.00	0.00	76,452.71	0.00	135,218,000.00
1E-C2	12/27/21 - 01/24/22	29	1.10188 %	135,218,000.00	120,022.95	0.00	0.00	0.00	0.00	120,022.95	0.00	135,218,000.00
1E-C3	12/27/21 - 01/24/22	29	1.50188 %	135,218,000.00	163,593.20	0.00	0.00	0.00	0.00	163,593.20	0.00	135,218,000.00
1E-C4	12/27/21 - 01/24/22	29	1.90188 %	135,218,000.00	207,163.44	0.00	0.00	0.00	0.00	207,163.44	0.00	135,218,000.00
1E-D1	12/27/21 - 01/24/22	29	0.70188 %	138,094,472.80	78,079.08	0.00	0.00	0.00	0.00	78,079.08	0.00	137,278,576.87
1E-D2	12/27/21 - 01/24/22	29	1.10188 %	138,094,472.80	122,576.18	0.00	0.00	0.00	0.00	122,576.18	0.00	137,278,576.87
1E-D3	12/27/21 - 01/24/22	29	1.50188 %	138,094,472.80	167,073.29	0.00	0.00	0.00	0.00	167,073.29	0.00	137,278,576.87
1E-D4	12/27/21 - 01/24/22	29	1.90188 %	138,094,472.80	211,570.40	0.00	0.00	0.00	0.00	211,570.40	0.00	137,278,576.87
1E-D5	12/27/21 - 01/24/22	29	2.50188 %	138,094,472.80	278,316.06	0.00	0.00	0.00	0.00	278,316.06	0.00	137,278,576.87
1E-F1	12/27/21 - 01/24/22	29	0.70188 %	268,476,000.00	151,797.23	0.00	0.00	0.00	0.00	151,797.23	0.00	268,476,000.00
1E-F2	12/27/21 - 01/24/22	29	1.10188 %	268,476,000.00	238,306.16	0.00	0.00	0.00	0.00	238,306.16	0.00	268,476,000.00
1E-F3	12/27/21 - 01/24/22	29	1.50188 %	268,476,000.00	324,815.09	0.00	0.00	0.00	0.00	324,815.09	0.00	268,476,000.00
1E-F4	12/27/21 - 01/24/22	29	1.90188 %	268,476,000.00	411,324.03	0.00	0.00	0.00	0.00	411,324.03	0.00	268,476,000.00
1E-F5	12/27/21 - 01/24/22	29	2.50188 %	268,476,000.00	541,087.43	0.00	0.00	0.00	0.00	541,087.43	0.00	268,476,000.00
1X-1	12/27/21 - 01/24/22	29	1.80000 %	138,094,472.80	200,236.99	0.00	0.00	0.00	0.00	200,236.99	0.00	137,278,576.87
1X-2	12/27/21 - 01/24/22	29	1.40000 %	138,094,472.80	155,739.88	0.00	0.00	0.00	0.00	155,739.88	0.00	137,278,576.87
1X-3	12/27/21 - 01/24/22	29	1.00000 %	138,094,472.80	111,242.77	0.00	0.00	0.00	0.00	111,242.77	0.00	137,278,576.87
1X-4	12/27/21 - 01/24/22	29	0.60000 %	138,094,472.80	66,745.66	0.00	0.00	0.00	0.00	66,745.66	0.00	137,278,576.87
1Y-1	12/27/21 - 01/24/22	29	1.80000 %	268,476,000.00	389,290.20	0.00	0.00	0.00	0.00	389,290.20	0.00	268,476,000.00
1Y-2	12/27/21 - 01/24/22	29	1.40000 %	268,476,000.00	302,781.27	0.00	0.00	0.00	0.00	302,781.27	0.00	268,476,000.00
1Y-3	12/27/21 - 01/24/22	29	1.00000 %	268,476,000.00	216,272.33	0.00	0.00	0.00	0.00	216,272.33	0.00	268,476,000.00
1Y-4	12/27/21 - 01/24/22	29	0.60000 %	268,476,000.00	129,763.40	0.00	0.00	0.00	0.00	129,763.40	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	2,708,136,157.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,580,878,218.47
2M-1	N/A	N/A	0.75188 %	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	2.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	12/27/21 - 01/24/22	29	2.60188 %	78,950,129.35	165,476.23	0.00	0.00	0.00	0.00	165,476.23	0.00	78,461,046.59
2M-BH	N/A	N/A	0.00000 %	4,156,076.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,130,330.04
2M-2C	12/27/21 - 01/24/22	29	2.60188 %	101,332,000.00	212,387.71	0.00	0.00	0.00	0.00	212,387.71	0.00	101,332,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:23 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	12/27/21 - 01/24/22	29	2.60188 %	180,282,129.35	377,863.93	0.00	0.00	0.00	0.00	377,863.93	0.00	179,793,046.59
2M-2H	N/A	N/A	0.00000 %	9,490,374.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,464,628.04
2B-1	12/27/21 - 01/24/22	29	4.55188 %	63,333,000.00	232,228.95	0.00	0.00	0.00	0.00	232,228.95	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 %	66,439,282.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,222,758.92
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	12/27/21 - 01/24/22	29	1.80000 %	78,950,129.35	114,477.69	0.00	0.00	0.00	0.00	114,477.69	0.00	78,461,046.59
2B-I2	12/27/21 - 01/24/22	29	1.40000 %	78,950,129.35	89,038.20	0.00	0.00	0.00	0.00	89,038.20	0.00	78,461,046.59
2B-I3	12/27/21 - 01/24/22	29	1.00000 %	78,950,129.35	63,598.72	0.00	0.00	0.00	0.00	63,598.72	0.00	78,461,046.59
2B-I4	12/27/21 - 01/24/22	29	0.60000 %	78,950,129.35	38,159.23	0.00	0.00	0.00	0.00	38,159.23	0.00	78,461,046.59
2C-I1	12/27/21 - 01/24/22	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2C-I2	12/27/21 - 01/24/22	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2C-I3	12/27/21 - 01/24/22	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2C-I4	12/27/21 - 01/24/22	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2E-A1	N/A	N/A	0.80188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.20188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.60188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.00188 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/27/21 - 01/24/22	29	0.80188 %	78,950,129.35	50,998.54	0.00	0.00	0.00	0.00	50,998.54	0.00	78,461,046.59
2E-B2	12/27/21 - 01/24/22	29	1.20188 %	78,950,129.35	76,438.02	0.00	0.00	0.00	0.00	76,438.02	0.00	78,461,046.59
2E-B3	12/27/21 - 01/24/22	29	1.60188 %	78,950,129.35	101,877.51	0.00	0.00	0.00	0.00	101,877.51	0.00	78,461,046.59
2E-B4	12/27/21 - 01/24/22	29	2.00188 %	78,950,129.35	127,317.00	0.00	0.00	0.00	0.00	127,317.00	0.00	78,461,046.59
2E-C1	12/27/21 - 01/24/22	29	0.80188 %	101,332,000.00	65,456.31	0.00	0.00	0.00	0.00	65,456.31	0.00	101,332,000.00
2E-C2	12/27/21 - 01/24/22	29	1.20188 %	101,332,000.00	98,107.73	0.00	0.00	0.00	0.00	98,107.73	0.00	101,332,000.00
2E-C3	12/27/21 - 01/24/22	29	1.60188 %	101,332,000.00	130,759.15	0.00	0.00	0.00	0.00	130,759.15	0.00	101,332,000.00
2E-C4	12/27/21 - 01/24/22	29	2.00188 %	101,332,000.00	163,410.57	0.00	0.00	0.00	0.00	163,410.57	0.00	101,332,000.00
2E-D1	12/27/21 - 01/24/22	29	0.80188 %	78,950,129.35	50,998.54	0.00	0.00	0.00	0.00	50,998.54	0.00	78,461,046.59
2E-D2	12/27/21 - 01/24/22	29	1.20188 %	78,950,129.35	76,438.02	0.00	0.00	0.00	0.00	76,438.02	0.00	78,461,046.59

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	12/27/21 - 01/24/22	29	1.60188 %	78,950,129.35	101,877.51	0.00	0.00	0.00	0.00	101,877.51	0.00	78,461,046.59
2E-D4	12/27/21 - 01/24/22	29	2.00188 %	78,950,129.35	127,317.00	0.00	0.00	0.00	0.00	127,317.00	0.00	78,461,046.59
2E-D5	12/27/21 - 01/24/22	29	2.60188 %	78,950,129.35	165,476.23	0.00	0.00	0.00	0.00	165,476.23	0.00	78,461,046.59
2E-F1	12/27/21 - 01/24/22	29	0.80188 %	180,282,129.35	116,454.84	0.00	0.00	0.00	0.00	116,454.84	0.00	179,793,046.59
2E-F2	12/27/21 - 01/24/22	29	1.20188 %	180,282,129.35	174,545.75	0.00	0.00	0.00	0.00	174,545.75	0.00	179,793,046.59
2E-F3	12/27/21 - 01/24/22	29	1.60188 %	180,282,129.35	232,636.66	0.00	0.00	0.00	0.00	232,636.66	0.00	179,793,046.59
2E-F4	12/27/21 - 01/24/22	29	2.00188 %	180,282,129.35	290,727.57	0.00	0.00	0.00	0.00	290,727.57	0.00	179,793,046.59
2E-F5	12/27/21 - 01/24/22	29	2.60188 %	180,282,129.35	377,863.93	0.00	0.00	0.00	0.00	377,863.93	0.00	179,793,046.59
2X-1	12/27/21 - 01/24/22	29	1.80000 %	78,950,129.35	114,477.69	0.00	0.00	0.00	0.00	114,477.69	0.00	78,461,046.59
2X-2	12/27/21 - 01/24/22	29	1.40000 %	78,950,129.35	89,038.20	0.00	0.00	0.00	0.00	89,038.20	0.00	78,461,046.59
2X-3	12/27/21 - 01/24/22	29	1.00000 %	78,950,129.35	63,598.72	0.00	0.00	0.00	0.00	63,598.72	0.00	78,461,046.59
2X-4	12/27/21 - 01/24/22	29	0.60000 %	78,950,129.35	38,159.23	0.00	0.00	0.00	0.00	38,159.23	0.00	78,461,046.59
2Y-1	12/27/21 - 01/24/22	29	1.80000 %	180,282,129.35	261,409.09	0.00	0.00	0.00	0.00	261,409.09	0.00	179,793,046.59
2Y-2	12/27/21 - 01/24/22	29	1.40000 %	180,282,129.35	203,318.18	0.00	0.00	0.00	0.00	203,318.18	0.00	179,793,046.59
2Y-3	12/27/21 - 01/24/22	29	1.00000 %	180,282,129.35	145,227.27	0.00	0.00	0.00	0.00	145,227.27	0.00	179,793,046.59
2Y-4	12/27/21 - 01/24/22	29	0.60000 %	180,282,129.35	87,136.36	0.00	0.00	0.00	0.00	87,136.36	0.00	179,793,046.59
Totals					12,941,907.81	0.00	0.00	0.00	0.00	12,941,907.81	0.00	

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	252.25797382	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	243.33163039
1M-1	186,170,000.00	0.75188 %	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	2.50188 %	36.29405214	0.07314713	0.00000000	0.00000000	0.00000000	0.00000000	0.07314713	0.00000000	30.17137335
1M-AH	7,014,568.00	0.00000 %	36.29405261	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	30.17137335
1M-2B	133,258,000.00	2.50188 %	1000.00000000	2.01540335	0.00000000	0.00000000	0.00000000	0.00000000	2.01540335	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	2.50188 %	1000.00000000	2.01540335	0.00000000	0.00000000	0.00000000	0.00000000	2.01540335	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	2.50188 %	680.33194300	1.37114327	0.00000000	0.00000000	0.00000000	0.00000000	1.37114327	0.00000000	678.30100731
1M-2H	21,146,536.00	0.00000 %	680.32679679	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	678.29582822
1B-1	97,984,000.00	4.10188 %	1000.00000000	3.30429223	0.00000000	0.00000000	0.00000000	0.00000000	3.30429223	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	993.19857079	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.94134130
1A-I1	0.00	1.80000 %	36.29405214	0.05262641	0.00000000	0.00000000	0.00000000	0.00000000	0.05262641	0.00000000	30.17137335
1A-I2	0.00	1.40000 %	36.29405214	0.04093165	0.00000000	0.00000000	0.00000000	0.00000000	0.04093165	0.00000000	30.17137335
1A-I3	0.00	1.00000 %	36.29405214	0.02923689	0.00000000	0.00000000	0.00000000	0.00000000	0.02923689	0.00000000	30.17137335
1A-I4	0.00	0.60000 %	36.29405214	0.01754214	0.00000000	0.00000000	0.00000000	0.00000000	0.01754214	0.00000000	30.17137335
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777781	0.00000000	0.00000000	0.00000000	0.00000000	1.12777781	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.70188 %	36.29405214	0.02052079	0.00000000	0.00000000	0.00000000	0.00000000	0.02052079	0.00000000	30.17137335
1E-A2	133,258,000.00	1.10188 %	36.29405214	0.03221555	0.00000000	0.00000000	0.00000000	0.00000000	0.03221555	0.00000000	30.17137335
1E-A3	133,258,000.00	1.50188 %	36.29405214	0.04391031	0.00000000	0.00000000	0.00000000	0.00000000	0.04391031	0.00000000	30.17137335

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 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	1.90188 %	36.29405214	0.05560499	0.00000000	0.00000000	0.00000000	0.00000000	0.05560499	0.00000000	30.17137335
1E-B1	133,258,000.00	0.70188 %	1000.00000000	0.56540335	0.00000000	0.00000000	0.00000000	0.00000000	0.56540335	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.10188 %	1000.00000000	0.88762558	0.00000000	0.00000000	0.00000000	0.00000000	0.88762558	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.50188 %	1000.00000000	1.20984781	0.00000000	0.00000000	0.00000000	0.00000000	1.20984781	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.90188 %	1000.00000000	1.53206997	0.00000000	0.00000000	0.00000000	0.00000000	1.53206997	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.70188 %	1000.00000000	0.56540335	0.00000000	0.00000000	0.00000000	0.00000000	0.56540335	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.10188 %	1000.00000000	0.88762554	0.00000000	0.00000000	0.00000000	0.00000000	0.88762554	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.50188 %	1000.00000000	1.20984780	0.00000000	0.00000000	0.00000000	0.00000000	1.20984780	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.90188 %	1000.00000000	1.53206999	0.00000000	0.00000000	0.00000000	0.00000000	1.53206999	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.70188 %	518.14702607	0.29296207	0.00000000	0.00000000	0.00000000	0.00000000	0.29296207	0.00000000	515.08568668
1E-D2	266,516,000.00	1.10188 %	518.14702607	0.45992053	0.00000000	0.00000000	0.00000000	0.00000000	0.45992053	0.00000000	515.08568668
1E-D3	266,516,000.00	1.50188 %	518.14702607	0.62687902	0.00000000	0.00000000	0.00000000	0.00000000	0.62687902	0.00000000	515.08568668
1E-D4	266,516,000.00	1.90188 %	518.14702607	0.79383752	0.00000000	0.00000000	0.00000000	0.00000000	0.79383752	0.00000000	515.08568668
1E-D5	266,516,000.00	2.50188 %	518.14702607	1.04427524	0.00000000	0.00000000	0.00000000	0.00000000	1.04427524	0.00000000	515.08568668
1E-F1	268,476,000.00	0.70188 %	1000.00000000	0.56540335	0.00000000	0.00000000	0.00000000	0.00000000	0.56540335	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.10188 %	1000.00000000	0.88762556	0.00000000	0.00000000	0.00000000	0.00000000	0.88762556	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.50188 %	1000.00000000	1.20984777	0.00000000	0.00000000	0.00000000	0.00000000	1.20984777	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.90188 %	1000.00000000	1.53207002	0.00000000	0.00000000	0.00000000	0.00000000	1.53207002	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.50188 %	1000.00000000	2.01540335	0.00000000	0.00000000	0.00000000	0.00000000	2.01540335	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	518.14702607	0.75131320	0.00000000	0.00000000	0.00000000	0.00000000	0.75131320	0.00000000	515.08568668
1X-2	0.00	1.40000 %	518.14702607	0.58435471	0.00000000	0.00000000	0.00000000	0.00000000	0.58435471	0.00000000	515.08568668
1X-3	0.00	1.00000 %	518.14702607	0.41739622	0.00000000	0.00000000	0.00000000	0.00000000	0.41739622	0.00000000	515.08568668
1X-4	0.00	0.60000 %	518.14702607	0.25043772	0.00000000	0.00000000	0.00000000	0.00000000	0.25043772	0.00000000	515.08568668
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	212.12627977	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	202.15826058
2M-1	107,666,000.00	0.75188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:23 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	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.60188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.60188 %	779.12337021	1.63301060	0.00000000	0.00000000	0.00000000	0.00000000	1.63301060	0.00000000	774.29683210
2M-BH	5,334,298.00	0.00000 %	779.12337106	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	774.29683156
2M-2C	101,332,000.00	2.60188 %	1000.00000000	2.09595893	0.00000000	0.00000000	0.00000000	0.00000000	2.09595893	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.60188 %	593.04112340	1.24298981	0.00000000	0.00000000	0.00000000	0.00000000	1.24298981	0.00000000	591.43227737
2M-2H	16,002,894.00	0.00000 %	593.04112369	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	591.43227719
2B-1	63,333,000.00	4.55188 %	1000.00000000	3.66679219	0.00000000	0.00000000	0.00000000	0.00000000	3.66679219	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	996.59267136	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.34480587
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 %	779.12337021	1.12972891	0.00000000	0.00000000	0.00000000	0.00000000	1.12972891	0.00000000	774.29683210
2B-I2	0.00	1.40000 %	779.12337021	0.87867801	0.00000000	0.00000000	0.00000000	0.00000000	0.87867801	0.00000000	774.29683210
2B-I3	0.00	1.00000 %	779.12337021	0.62762721	0.00000000	0.00000000	0.00000000	0.00000000	0.62762721	0.00000000	774.29683210
2B-I4	0.00	0.60000 %	779.12337021	0.37657630	0.00000000	0.00000000	0.00000000	0.00000000	0.37657630	0.00000000	774.29683210
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.80188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.20188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.60188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.00188 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.80188 %	779.12337021	0.50328169	0.00000000	0.00000000	0.00000000	0.00000000	0.50328169	0.00000000	774.29683210

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:24 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.20188 %	779.12337021	0.75433249	0.00000000	0.00000000	0.00000000	0.00000000	0.75433249	0.00000000	774.29683210
2E-B3	101,332,000.00	1.60188 %	779.12337021	1.00538339	0.00000000	0.00000000	0.00000000	0.00000000	1.00538339	0.00000000	774.29683210
2E-B4	101,332,000.00	2.00188 %	779.12337021	1.25643430	0.00000000	0.00000000	0.00000000	0.00000000	1.25643430	0.00000000	774.29683210
2E-C1	101,332,000.00	0.80188 %	1000.00000000	0.64595893	0.00000000	0.00000000	0.00000000	0.00000000	0.64595893	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.20188 %	1000.00000000	0.96818113	0.00000000	0.00000000	0.00000000	0.00000000	0.96818113	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.60188 %	1000.00000000	1.29040333	0.00000000	0.00000000	0.00000000	0.00000000	1.29040333	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.00188 %	1000.00000000	1.61262553	0.00000000	0.00000000	0.00000000	0.00000000	1.61262553	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.80188 %	389.56168510	0.25164084	0.00000000	0.00000000	0.00000000	0.00000000	0.25164084	0.00000000	387.14841605
2E-D2	202,664,000.00	1.20188 %	389.56168510	0.37716625	0.00000000	0.00000000	0.00000000	0.00000000	0.37716625	0.00000000	387.14841605
2E-D3	202,664,000.00	1.60188 %	389.56168510	0.50269170	0.00000000	0.00000000	0.00000000	0.00000000	0.50269170	0.00000000	387.14841605
2E-D4	202,664,000.00	2.00188 %	389.56168510	0.62821715	0.00000000	0.00000000	0.00000000	0.00000000	0.62821715	0.00000000	387.14841605
2E-D5	202,664,000.00	2.60188 %	389.56168510	0.81650530	0.00000000	0.00000000	0.00000000	0.00000000	0.81650530	0.00000000	387.14841605
2E-F1	202,664,000.00	0.80188 %	889.56168510	0.57462026	0.00000000	0.00000000	0.00000000	0.00000000	0.57462026	0.00000000	887.14841605
2E-F2	202,664,000.00	1.20188 %	889.56168510	0.86125681	0.00000000	0.00000000	0.00000000	0.00000000	0.86125681	0.00000000	887.14841605
2E-F3	202,664,000.00	1.60188 %	889.56168510	1.14789336	0.00000000	0.00000000	0.00000000	0.00000000	1.14789336	0.00000000	887.14841605
2E-F4	202,664,000.00	2.00188 %	889.56168510	1.43452991	0.00000000	0.00000000	0.00000000	0.00000000	1.43452991	0.00000000	887.14841605
2E-F5	202,664,000.00	2.60188 %	889.56168510	1.86448471	0.00000000	0.00000000	0.00000000	0.00000000	1.86448471	0.00000000	887.14841605
2X-1	0.00	1.80000 %	389.56168510	0.56486446	0.00000000	0.00000000	0.00000000	0.00000000	0.56486446	0.00000000	387.14841605
2X-2	0.00	1.40000 %	389.56168510	0.43933900	0.00000000	0.00000000	0.00000000	0.00000000	0.43933900	0.00000000	387.14841605
2X-3	0.00	1.00000 %	389.56168510	0.31381360	0.00000000	0.00000000	0.00000000	0.00000000	0.31381360	0.00000000	387.14841605
2X-4	0.00	0.60000 %	389.56168510	0.18828815	0.00000000	0.00000000	0.00000000	0.00000000	0.18828815	0.00000000	387.14841605
2Y-1	0.00	1.80000 %	889.56168510	1.28986446	0.00000000	0.00000000	0.00000000	0.00000000	1.28986446	0.00000000	887.14841605
2Y-2	0.00	1.40000 %	889.56168510	1.00322790	0.00000000	0.00000000	0.00000000	0.00000000	1.00322790	0.00000000	887.14841605
2Y-3	0.00	1.00000 %	889.56168510	0.71659135	0.00000000	0.00000000	0.00000000	0.00000000	0.71659135	0.00000000	887.14841605
2Y-4	0.00	0.60000 %	889.56168510	0.42995480	0.00000000	0.00000000	0.00000000	0.00000000	0.42995480	0.00000000	887.14841605

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,051,895.54
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(243,054.68)
Total Deposits	2,808,840.86
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,789,674.20
Total Withdrawals (Pool Distribution Amount)	2,808,840.86
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:24 AM

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.101880%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	177,655,414.87
Total Principal Reduction Cumulative	15,317,181,947.11
Scheduled Principal Current	9,556,456.50
Scheduled Principal Cumulative	1,112,864,301.27
Unscheduled Principal Current	168,072,427.31
Unscheduled Principal Cumulative	14,203,589,603.79
Senior Reduction Amount	176,770,039.94
Subordinate Reduction Amount	858,843.87
Calculated Tranche Write-Down Amount	26,531.06
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,765.34
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	127,989,291.71
Total Principal Reduction Cumulative	10,430,262,223.65
Scheduled Principal Current	4,832,948.92
Scheduled Principal Cumulative	689,742,518.69
Unscheduled Principal Current	122,939,819.17
Unscheduled Principal Cumulative	9,740,076,525.16
Senior Reduction Amount	127,257,939.14
Subordinate Reduction Amount	514,828.95
Calculated Tranche Write-Down Amount	216,523.62
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	33,662.45
Recovery Principal on Previously Liquidated Loan Current	5,323.47
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	30458
Period Reference Pool Removal Loan Count	846
Period Ending Loan Count	29612
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	5,311,136,886.54
Period PIF Loan Count Current	845
PIF Loan Count Cumulative	58740
Period PIF Loan UPB Current	163,801,961.31
PIF Loan UPB Cumulative	13,785,259,053.65
Period Partial Prepayment Amount	4,621,999.60
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	165,574.88
Credit Event Amount Cumulative	4,222,816.78
Total Active Modified Loan Count	254
Total Active Modified Loan UPB	59,464,932.14
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	17037
Period Reference Pool Removal Loan Count	620
Period Ending Loan Count	16417
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,903,025,088.03
Period PIF Loan Count Current	619
PIF Loan Count Cumulative	39730
Period PIF Loan UPB Current	121,810,444.73
PIF Loan UPB Cumulative	9,572,058,336.33
Period Partial Prepayment Amount	1,525,243.77
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	211,200.15
Credit Event Amount Cumulative	13,133,105.60
Total Active Modified Loan Count	315
Total Active Modified Loan UPB	76,141,143.60
Structural Reporting	
Group 1	
Senior Percentage	91.012946%
Subordinate Percentage	8.987054%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	89.347519%
Subordinate Percentage	10.652481%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:24 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	8.990000 %	9.270000 %
1M-1	0.00	0.00	3.050000 %	8.990000 %	9.270000 %
1M-1H	0.00	0.00	3.050000 %	8.990000 %	9.270000 %
1M-2A	0.00	0.00	2.370000 %	8.890000 %	9.190000 %
1M-2B	0.00	0.00	1.690000 %	6.340000 %	6.550000 %
1M-2C	0.00	0.00	1.000000 %	3.750000 %	3.870000 %
1M-2	0.00	0.00	1.000000 %	3.750000 %	3.870000 %
1M-2H	0.00	0.00	1.000000 %	3.750000 %	3.870000 %
1B-1	0.00	0.00	0.500000 %	1.870000 %	1.930000 %
1B-1H	0.00	0.00	0.500000 %	1.870000 %	1.930000 %
1B-2H	26,531.06	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	10.650000 %	11.100000 %
2M-1	0.00	0.00	3.400000 %	10.650000 %	11.100000 %
2M-1H	0.00	0.00	3.400000 %	10.650000 %	11.100000 %
2M-2A	0.00	0.00	2.600000 %	10.650000 %	11.100000 %
2M-2B	0.00	0.00	1.800000 %	7.910000 %	8.250000 %
2M-2C	0.00	0.00	1.000000 %	4.390000 %	4.580000 %
2B-1	0.00	0.00	0.500000 %	2.190000 %	2.280000 %
2B-1H	0.00	0.00	0.500000 %	2.190000 %	2.280000 %
2B-2H	216,523.62	0.00	0.000000 %	0.000000 %	0.000000 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:24 AM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	527	96,295,502.10	1.144930 %	1.172311 %
60 Days	164	30,942,166.76	0.356297 %	0.376693 %
90 Days	102	21,179,025.28	0.221599 %	0.257835 %
120 Days	72	15,070,616.40	0.156423 %	0.183471 %
150 Days	46	8,754,376.25	0.099937 %	0.106577 %
180+ Days	1192	280,108,665.65	2.589672 %	3.410070 %
Totals	2103	452,350,352.44	4.568859 %	5.506957 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	289	53,235,367.94	0.975956 %	1.002335 %
60 Days	84	15,714,195.26	0.283669 %	0.295873 %
90 Days	58	12,986,808.54	0.195867 %	0.244520 %
120 Days	28	6,046,077.36	0.094556 %	0.113838 %
150 Days	21	3,469,231.53	0.070917 %	0.065320 %
180+ Days	645	156,287,549.26	2.178171 %	2.942638 %
Totals	1125	247,739,229.89	3.799135 %	4.664524 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	238	43,060,134.16	1.449717 %	1.483285 %
60 Days	80	15,227,971.50	0.487300 %	0.524555 %
90 Days	44	8,192,216.74	0.268015 %	0.282196 %
120 Days	44	9,024,539.04	0.268015 %	0.310867 %
150 Days	25	5,285,144.72	0.152281 %	0.182056 %
180+ Days	547	123,821,116.39	3.331912 %	4.265244 %
Totals	978	204,611,122.55	5.957239 %	7.048204 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	6,289,631.37	3,765.34	0.059866
Group 2	178	44,432,085.83	33,662.45	0.075762

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	396,819.27	418.51	0.105466
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813232	118,014.96	39.07	0.033106
Group 1	0044813561	184,173.56	50.31	0.027317
Group 1	0044814635	164,178.35	7.58	0.004617
Group 1	0044815627	184,954.49	154.13	0.083334
Group 1	0044817798	376,989.47	7.72	0.002048
Group 1	0044818277	242,412.18	404.02	0.166667
Group 1	0044819478	190,729.82	61.01	0.031988
Group 1	0044827806	164,455.83	119.92	0.072919
Group 1	0044827828	259,911.43	241.50	0.092916
Group 1	0044828810	248,585.18	336.63	0.135418
Group 1	0044830027	340,115.52	118.71	0.034903
Group 1	0044831220	98,164.25	25.57	0.026048
Group 1	0044836184	66,280.05	124.28	0.187507
Group 1	0044841377	203,168.44	77.57	0.038180
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	238,663.86	172.45	0.072256
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	176,626.33	110.39	0.062499
Group 1	0044869954	431,605.69	107.45	0.024895
Group 1	0044877340	174,280.26	151.26	0.086791

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	138,089.08	251.92	0.182433
Group 1	0044888520	126,005.44	65.63	0.052085
Group 2	0044747820	291,022.64	178.22	0.061239
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,089.69	121.56	0.114582
Group 2	0044748804	276,361.44	345.45	0.124999
Group 2	0044749531	263,027.07	136.99	0.052082
Group 2	0044749543	368,410.34	498.89	0.135417
Group 2	0044749560	239,073.58	149.42	0.062500
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749630	305,760.00	166.60	0.054487
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	449,410.94	163.68	0.036421
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	197,263.53	226.03	0.114583
Group 2	0044750681	417,478.60	136.69	0.032742
Group 2	0044750693	264,063.30	275.07	0.104168
Group 2	0044750776	274,008.05	80.60	0.029415
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751437	365,429.26	532.92	0.145834
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	411,505.66	257.19	0.062500
Group 2	0044752023	230,545.91	193.70	0.084018
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	136,038.21	19.09	0.014033
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	131,827.64	88.23	0.066928
Group 2	0044754139	356,046.45	407.97	0.114583
Group 2	0044754446	316,021.69	131.52	0.041617
Group 2	0044755211	389,102.25	671.20	0.172500
Group 2	0044755796	414,645.19	103.13	0.024872
Group 2	0044756156	87,872.18	82.38	0.093750
Group 2	0044756174	188,992.32	16.66	0.008815

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756304	72,751.98	22.73	0.031243
Group 2	0044756498	264,224.42	550.47	0.208334
Group 2	0044756551	205,696.81	321.40	0.156249
Group 2	0044756773	134,303.47	142.02	0.105746
Group 2	0044757202	173,567.39	60.06	0.034603
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,410.53	77.91	0.048874
Group 2	0044758371	107,763.54	159.26	0.147787
Group 2	0044758489	140,515.54	248.83	0.177084
Group 2	0044758660	184,043.83	76.68	0.041664
Group 2	0044758724	198,333.57	108.80	0.054857
Group 2	0044759289	186,470.37	77.70	0.041669
Group 2	0044759604	159,110.01	55.04	0.034592
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	264,345.82	37.12	0.014042
Group 2	0044760683	287,023.53	230.72	0.080384
Group 2	0044760857	262,926.92	91.71	0.034880
Group 2	0044760952	240,859.07	94.96	0.039426
Group 2	0044761339	343,315.11	536.43	0.156250
Group 2	0044761489	175,351.57	117.67	0.067105
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,804.41	43.65	0.050872
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	322,868.31	100.90	0.031251
Group 2	0044762564	398,367.51	539.46	0.135418
Group 2	0044762765	115,909.80	94.80	0.081788
Group 2	0044762776	204,601.24	234.44	0.114584
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	75,240.43	78.38	0.104173
Group 2	0044763692	234,452.90	341.91	0.145833
Group 2	0044763976	393,957.06	296.11	0.075163
Group 2	0044763989	344,363.66	656.65	0.190685

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763998	374,906.10	351.47	0.093749
Group 2	0044764480	277,617.69	377.15	0.135852
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	477,200.26	297.40	0.062322
Group 2	0044764825	278,985.48	377.79	0.135416
Group 2	0044765396	270,368.25	102.86	0.038044
Group 2	0044765513	346,730.60	151.19	0.043604
Group 2	0044766135	307,604.78	256.34	0.083334
Group 2	0044766389	125,543.17	66.85	0.053249
Group 2	0044766995	107,023.96	122.63	0.114582
Group 2	0044767375	145,262.15	211.84	0.145833
Group 2	0044768065	168,317.72	87.02	0.051700
Group 2	0044768220	253,190.66	210.99	0.083332
Group 2	0044768338	135,493.37	252.92	0.186666
Group 2	0044768786	156,631.91	47.93	0.030600
Group 2	0044769181	90,857.57	48.89	0.053809
Group 2	0044769991	257,273.93	267.99	0.104165
Group 2	0044770000	237,054.59	296.32	0.125001
Group 2	0044770245	300,863.29	156.70	0.052083
Group 2	0044771262	87,933.84	58.84	0.066914
Group 2	0044771856	313,716.92	515.37	0.164279
Group 2	0044772342	382,041.63	129.70	0.033949
Group 2	0044772744	155,002.84	185.80	0.119869
Group 2	0044772895	335,616.76	165.26	0.049241
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	255,041.25	145.50	0.057050
Group 2	0044773412	258,151.10	268.91	0.104168
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	150,552.13	16.20	0.010760
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	308,194.06	481.55	0.156249
Group 2	0044774805	214,910.40	380.57	0.177083
Group 2	0044775457	181,057.77	151.10	0.083454
Group 2	0044775468	150,742.73	125.62	0.083334

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	154,170.90	64.87	0.042077
Group 2	0044776233	216,581.01	108.18	0.049949
Group 2	0044776861	203,886.04	127.43	0.062501
Group 2	0044777271	285,968.86	327.67	0.114582
Group 2	0044777714	155,845.27	113.64	0.072918
Group 2	0044778088	251,326.02	78.54	0.031250
Group 2	0044778151	354,268.26	144.30	0.040732
Group 2	0044779309	108,864.70	90.72	0.083333
Group 2	0044779844	202,565.02	42.99	0.021223
Group 2	0044780048	127,466.89	79.67	0.062503
Group 2	0044780062	86,768.49	63.01	0.072619
Group 2	0044780464	439,588.13	46.34	0.010542
Group 2	0044780495	219,391.66	274.24	0.125000
Group 2	0044781165	224,400.76	149.72	0.066720
Group 2	0044781185	269,322.81	280.54	0.104165
Group 2	0044781195	322,324.77	317.33	0.098450
Group 2	0044781275	231,371.04	96.40	0.041665
Group 2	0044781752	229,244.15	12.12	0.005287
Group 2	0044781936	83,859.77	87.35	0.104162
Group 2	0044782011	356,793.79	246.17	0.068995
Group 2	0044782356	134,882.94	42.15	0.031249
Group 2	0044782683	301,836.82	86.45	0.028641
Group 2	0044782878	150,862.02	92.29	0.061175
Group 2	0044783524	172,581.03	63.72	0.036922
Group 2	0044783732	90,703.61	34.64	0.038190
Group 2	0044785725	347,897.70	398.63	0.114583
Group 2	0044786559	410,784.29	155.17	0.037774
Group 2	0044787049	181,267.45	152.50	0.084130
Group 2	0044787213	322,535.06	232.49	0.072082
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787383	314,015.55	94.36	0.030049
Group 2	0044788480	252,314.23	57.16	0.022654

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:24 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788554	152,054.76	68.01	0.044727
Group 2	0044788704	643,337.31	99.48	0.015463
Group 2	0044788812	189,209.43	318.92	0.168554
Group 2	0044790206	223,132.21	21.38	0.009582
Group 2	0044790382	359,651.98	362.28	0.100731
Group 2	0044791507	257,494.49	160.93	0.062498
Group 2	0044791639	353,470.66	368.20	0.104167
Group 2	0044792074	357,348.20	319.07	0.089288
Group 2	0044792593	284,395.90	296.25	0.104168
Group 2	0044792673	246,190.39	28.58	0.011609
Group 2	0044793704	263,437.99	274.41	0.104165
Group 2	0044793831	203,249.49	117.00	0.057565
Group 2	0044793994	438,767.57	143.26	0.032651
Group 2	0044794099	454,398.87	94.17	0.020724
Group 2	0044794339	313,928.12	154.74	0.049292
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	95,385.55	53.86	0.056466
Group 2	0044795081	193,207.70	373.79	0.193465
Group 2	0044795768	209,115.59	261.39	0.124998
Group 2	0044796134	71,942.57	59.95	0.083330
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	406,570.06	267.66	0.065834
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	460,266.26	752.28	0.163445
Group 2	0044799300	164,092.80	135.38	0.082502
Group 2	0044799362	413,033.34	156.58	0.037910
Group 2	0044799812	360,501.25	450.63	0.125001
Group 2	0044799964	223,975.46	70.50	0.031477
Group 2	0044800035	332,926.76	173.40	0.052084
Group 2	0044800587	188,015.09	176.26	0.093748
Group 2	0044801084	111,328.69	41.53	0.037304
Group 2	0044801461	124,622.56	44.59	0.035780
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	265,450.46	304.16	0.114583

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:25 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801610	387,745.57	271.28	0.069963
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	434,817.16	588.81	0.135416
Group 2	0044802338	207,317.70	215.96	0.104169
Group 2	0044803047	320,950.05	99.92	0.031133
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	230,418.79	240.02	0.104167
Group 2	0044804420	103,508.92	9.39	0.009072
Group 2	0044805165	335,911.58	384.90	0.114584

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

Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:25 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	376,775.03	254,987.41	67.676

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044798155	211,200.15	230,444.61	109.112
0044820701	165,574.88	24,542.80	14.823

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	246,520.72	(11,932.73)	25,568.36	10.372

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	(13,920.99)	1,626.14	0.732
0044870236	24,260.08	1,988.26	23,942.22	98.690

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:25 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
101	17,355,922.38	1,171,721.85	6.751

Cumulative Realized Loss Detail

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:25 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	1,626.14	0.732
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,330.82	18.802
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:25 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	230,444.61	109.112
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
0044820701	165,574.88	24,542.80	14.823
0044820772	86,673.96	4,243.43	4.896
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	399.62	0.233
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:25 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	23,942.22	98.690
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:25 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	189,834.96	26,531.06	0.000 %	0	0.00	0.00	0.000 %	2	189,834.96	26,531.06	0.000 %
Group 2	2	433,460.79	216,523.62	0.007 %	0	0.00	0.00	0.000 %	2	433,460.79	216,523.62	0.007 %
Total	4	623,295.75	243,054.68	0.003 %	0	0.00	0.00	0.000 %	4	623,295.75	243,054.68	0.003 %

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	0044820701	168,000.00	4.625 %	FL	80.00	360	165,574.88	12/31/2021	24,542.80	24,542.80
Group 1	0044870236	25,000.00	4.500 %	OK	63.00	360	24,260.08	06/30/2021	1,988.26	23,942.22
Group 2	0044762167	228,000.00	4.250 %	FL	97.00	360	222,260.64	08/31/2021	(13,920.99)	1,626.14
Group 2	0044798155	218,000.00	4.375 %	FL	97.00	360	211,200.15	12/31/2021	230,444.61	230,444.61

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

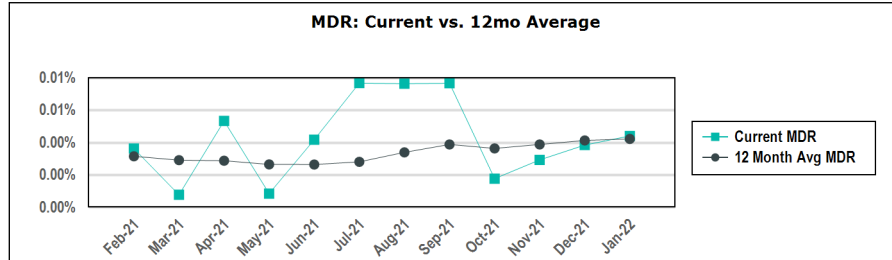
Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:27 AM

Realized Loss Report - Collateral

Summary

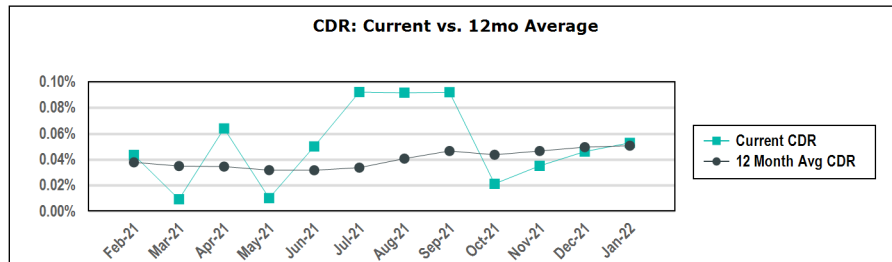
MDR

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



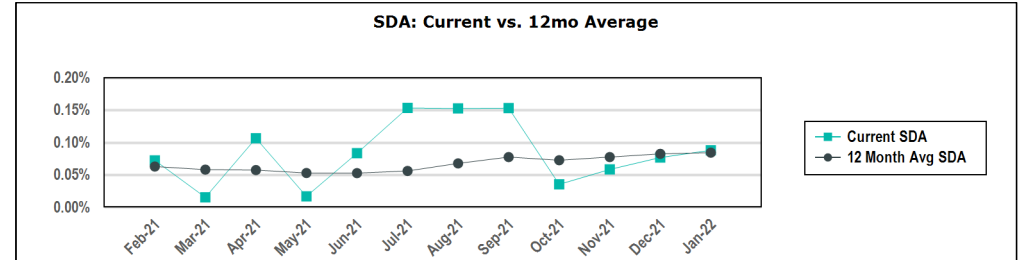
CDR

Current Month 0.053 %
 3 Month Average 0.045 %
 12 Month Average 0.051 %



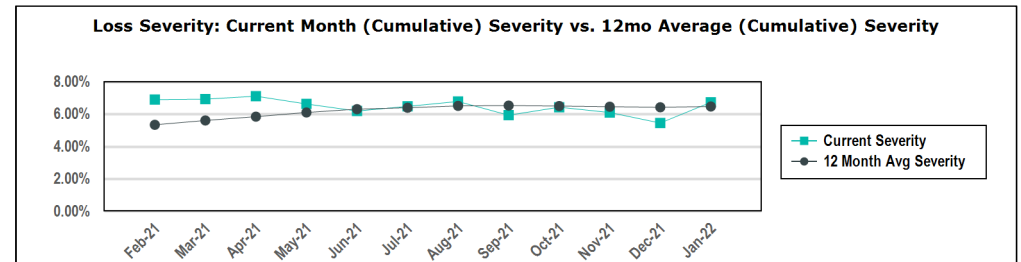
SDA

Current Month 0.088 %
 3 Month Average 0.075 %
 12 Month Average 0.085 %



Loss Severity

Current Month (Cumulative) 6.751 %
 3 Month Average (Cumulative) 6.114 %
 12 Month Average (Cumulative) 6.492 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

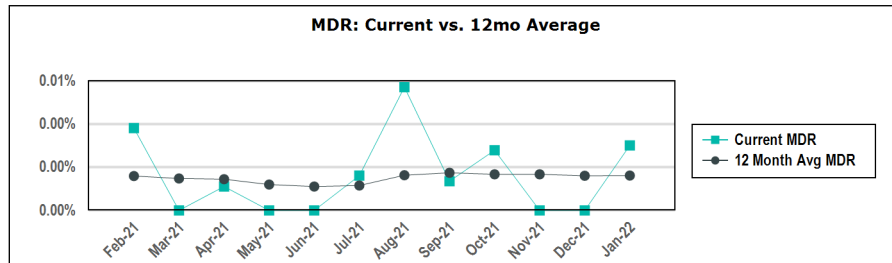
Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:29 AM

Realized Loss Report - Collateral

Group 1

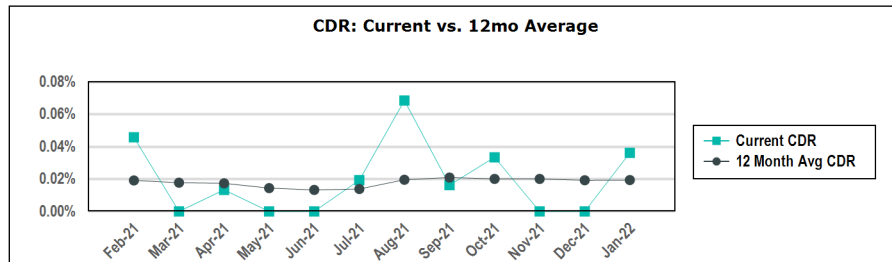
MDR

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



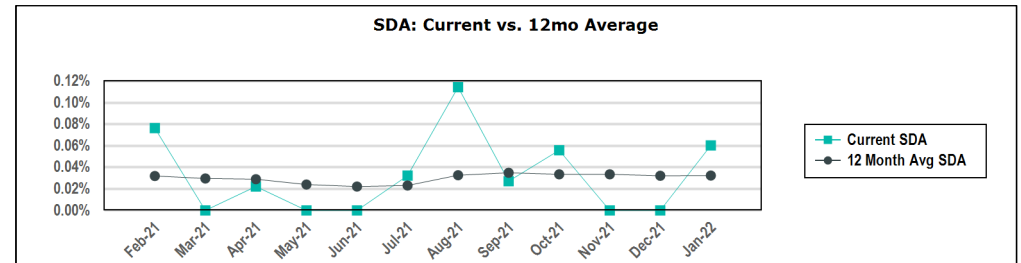
CDR

Current Month 0.036 %
 3 Month Average 0.012 %
 12 Month Average 0.019 %



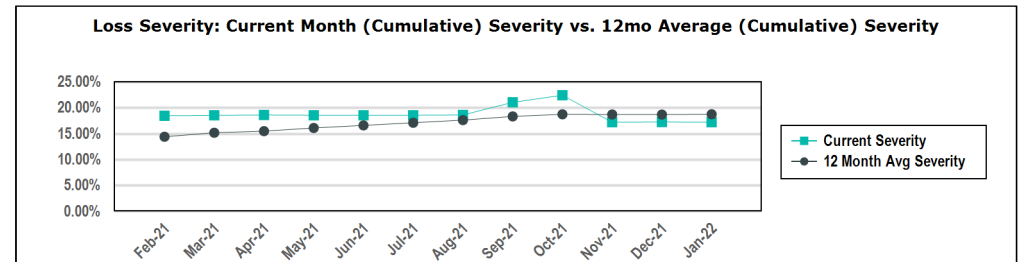
SDA

Current Month 0.060 %
 3 Month Average 0.020 %
 12 Month Average 0.032 %



Loss Severity

Current Month (Cumulative) 17.241 %
 3 Month Average (Cumulative) 17.260 %
 12 Month Average (Cumulative) 18.793 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

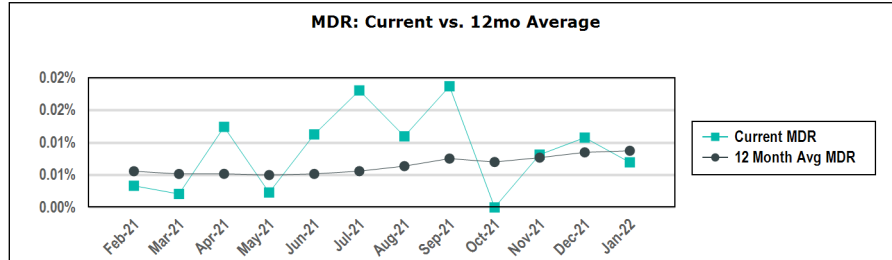
Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:31 AM

Realized Loss Report - Collateral

Group 2

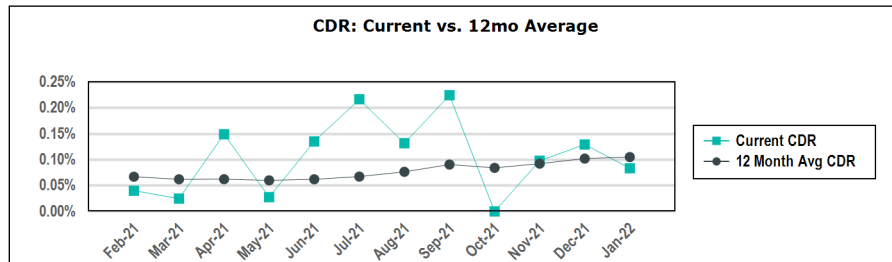
MDR

Current Month 0.007 %
3 Month Average 0.009 %
12 Month Average 0.009 %



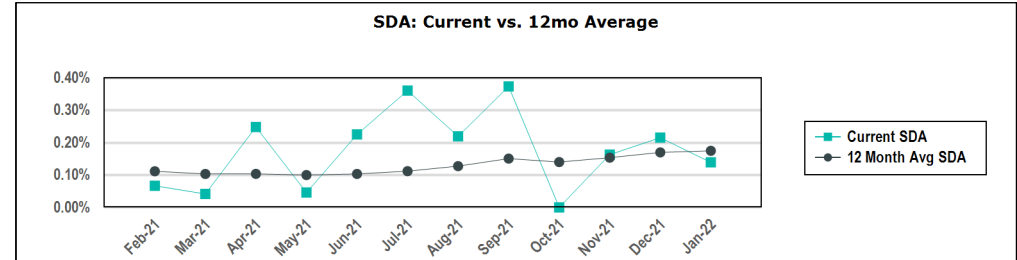
CDR

Current Month 0.084 %
3 Month Average 0.104 %
12 Month Average 0.105 %



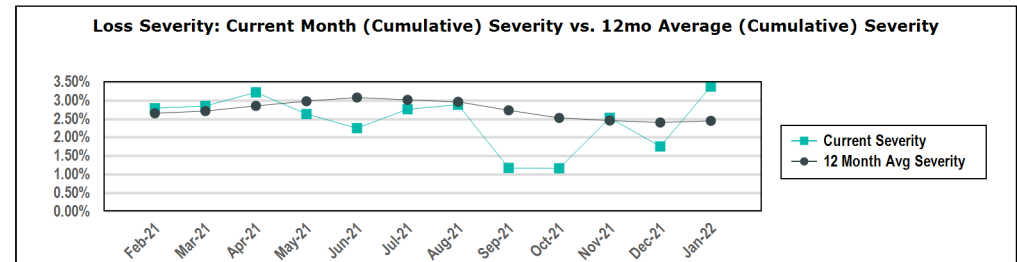
SDA

Current Month 0.139 %
3 Month Average 0.173 %
12 Month Average 0.175 %



Loss Severity

Current Month (Cumulative) 3.378 %
3 Month Average (Cumulative) 2.556 %
12 Month Average (Cumulative) 2.453 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:32 AM

Prepayment Rates

Summary

SMM

Current Month 3.424 %
3 Month Average 3.648 %
12 Month Average 4.500 %

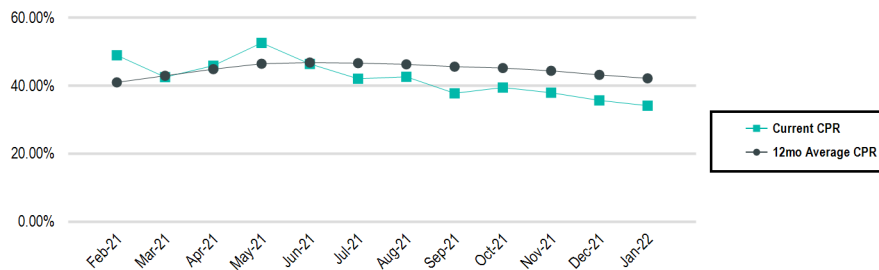
CPR

Current Month 34.172 %
3 Month Average 35.961 %
12 Month Average 42.218 %

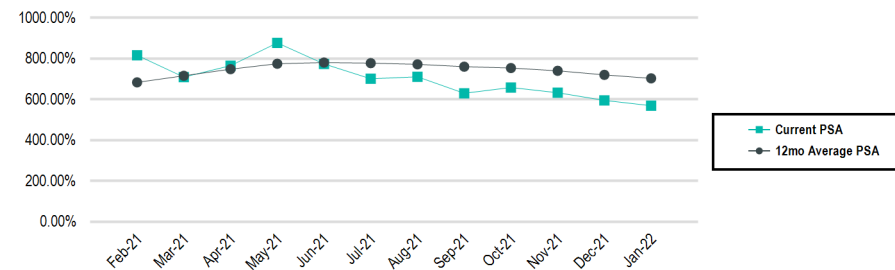
PSA

Current Month 569.531 %
3 Month Average 599.355 %
12 Month Average 703.638 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.068 %
3 Month Average 3.318 %
12 Month Average 4.204 %

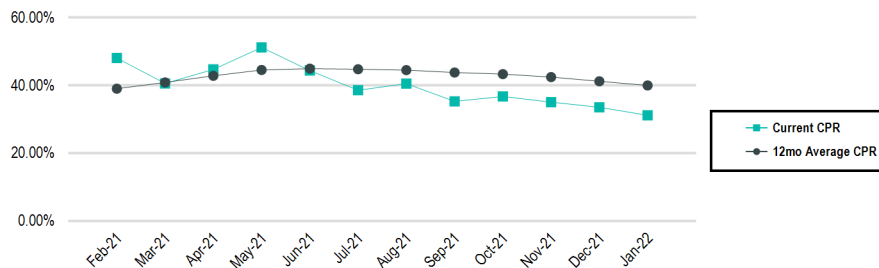
CPR

Current Month 31.197 %
3 Month Average 33.280 %
12 Month Average 40.002 %

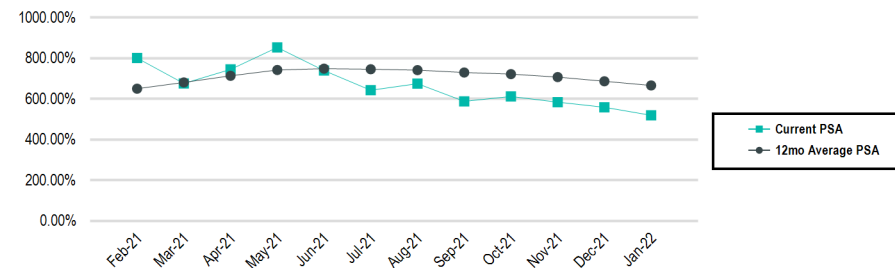
PSA

Current Month 519.943 %
3 Month Average 554.672 %
12 Month Average 666.707 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:32 AM

Prepayment Rates

Group 2

SMM

Current Month	4.070 %
3 Month Average	4.240 %
12 Month Average	5.012 %

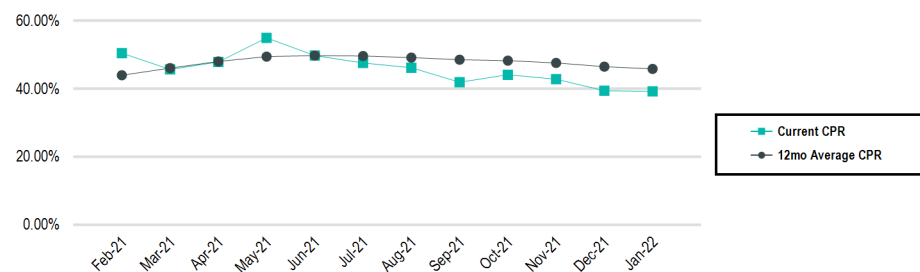
CPR

Current Month	39.261 %
3 Month Average	40.524 %
12 Month Average	45.875 %

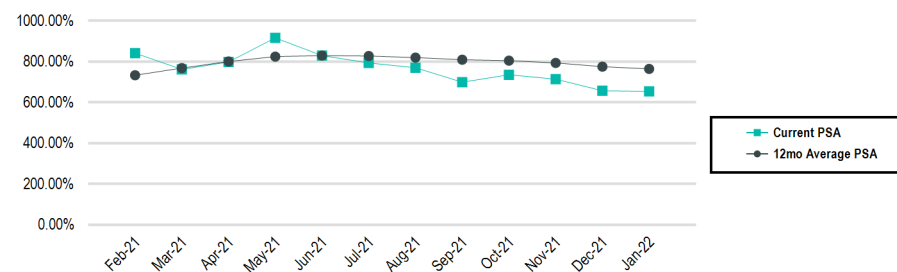
PSA

Current Month	654.345 %
3 Month Average	675.399 %
12 Month Average	764.579 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2022
 07-Jan-2022 11:29:33 AM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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

Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:33 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 25-Jan-2022
07-Jan-2022 11:29:33 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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