

Contact:
Customer Service - CTSLink
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jul-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2021	0.00000 %	6,468,168,173.56	0.00	287,224,214.82	0.00	6,180,943,958.73	287,224,214.82	0.00
1M-1	30711XUS1	07/23/2021	0.74150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	07/23/2021	2.49150 %	9,503,654.88	20,389.70	751,566.55	0.00	8,752,088.34	771,956.25	0.00
1M-AH		06/30/2021	0.00000 %	500,262.90	0.00	39,561.71	0.00	460,701.19	39,561.71	0.00
1M-2B	30711XUU6	07/23/2021	2.49150 %	133,258,000.00	285,899.49	0.00	0.00	133,258,000.00	285,899.49	0.00
1M-BH		06/30/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	07/23/2021	2.49150 %	135,218,000.00	290,104.58	0.00	0.00	135,218,000.00	290,104.58	0.00
1M-CH		06/30/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	07/23/2021	2.49150 %	277,979,654.88	596,393.77	751,566.55	0.00	277,228,088.34	1,347,960.32	0.00
1M-2H		06/30/2021	0.00000 %	14,632,230.90	0.00	39,561.71	0.00	14,592,669.19	39,561.71	0.00
1B-1	30711XUW2	07/23/2021	4.09150 %	97,984,000.00	345,220.77	0.00	0.00	97,984,000.00	345,220.77	0.00
1B-1H		06/30/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		06/30/2021	0.00000 %	102,527,071.76	0.00	0.00	20,877.86	102,506,193.90	0.00	635,400.10
1A-I1	30711XUY8	07/23/2021	1.80000 %	0.00	14,730.67	0.00	0.00	0.00	14,730.67	0.00
1A-I2	30711XVA9	07/23/2021	1.40000 %	0.00	11,457.18	0.00	0.00	0.00	11,457.18	0.00
1A-I3	30711XVC5	07/23/2021	1.00000 %	0.00	8,183.70	0.00	0.00	0.00	8,183.70	0.00
1A-I4	30711XVE1	07/23/2021	0.60000 %	0.00	4,910.22	0.00	0.00	0.00	4,910.22	0.00
1B-I1	30711XVG6	07/23/2021	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	07/23/2021	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	07/23/2021	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	07/23/2021	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	07/23/2021	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	07/23/2021	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	07/23/2021	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	07/23/2021	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	07/23/2021	0.69150 %	9,503,654.88	5,659.03	751,566.55	0.00	8,752,088.34	757,225.58	0.00
1E-A2	30711XVB7	07/23/2021	1.09150 %	9,503,654.88	8,932.51	751,566.55	0.00	8,752,088.34	760,499.06	0.00
1E-A3	30711XVD3	07/23/2021	1.49150 %	9,503,654.88	12,205.99	751,566.55	0.00	8,752,088.34	763,772.54	0.00
1E-A4	30711XVF8	07/23/2021	1.89150 %	9,503,654.88	15,479.47	751,566.55	0.00	8,752,088.34	767,046.02	0.00
1E-B1	30711XVH4	07/23/2021	0.69150 %	133,258,000.00	79,349.59	0.00	0.00	133,258,000.00	79,349.59	0.00

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Distribution Date: 26-Jul-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	07/23/2021	1.09150 %	133,258,000.00	125,249.56	0.00	0.00	133,258,000.00	125,249.56	0.00
1E-B3	30711XVM3	07/23/2021	1.49150 %	133,258,000.00	171,149.54	0.00	0.00	133,258,000.00	171,149.54	0.00
1E-B4	30711XVP6	07/23/2021	1.89150 %	133,258,000.00	217,049.52	0.00	0.00	133,258,000.00	217,049.52	0.00
1E-C1	30711XVR2	07/23/2021	0.69150 %	135,218,000.00	80,516.68	0.00	0.00	135,218,000.00	80,516.68	0.00
1E-C2	30711XVT8	07/23/2021	1.09150 %	135,218,000.00	127,091.77	0.00	0.00	135,218,000.00	127,091.77	0.00
1E-C3	30711XVV3	07/23/2021	1.49150 %	135,218,000.00	173,666.86	0.00	0.00	135,218,000.00	173,666.86	0.00
1E-C4	30711XVX9	07/23/2021	1.89150 %	135,218,000.00	220,241.95	0.00	0.00	135,218,000.00	220,241.95	0.00
1E-D1	30711XVY7	07/23/2021	0.69150 %	142,761,654.88	85,008.62	751,566.55	0.00	142,010,088.34	836,575.17	0.00
1E-D2	30711XVZ4	07/23/2021	1.09150 %	142,761,654.88	134,182.08	751,566.55	0.00	142,010,088.34	885,748.63	0.00
1E-D3	30711XWA8	07/23/2021	1.49150 %	142,761,654.88	183,355.53	751,566.55	0.00	142,010,088.34	934,922.08	0.00
1E-D4	30711XWB6	07/23/2021	1.89150 %	142,761,654.88	232,528.99	751,566.55	0.00	142,010,088.34	984,095.54	0.00
1E-D5	30711XWC4	07/23/2021	2.49150 %	142,761,654.88	306,289.18	751,566.55	0.00	142,010,088.34	1,057,855.73	0.00
1E-F1	30711XWD2	07/23/2021	0.69150 %	268,476,000.00	159,866.27	0.00	0.00	268,476,000.00	159,866.27	0.00
1E-F2	30711XWE0	07/23/2021	1.09150 %	268,476,000.00	252,341.34	0.00	0.00	268,476,000.00	252,341.34	0.00
1E-F3	30711XWF7	07/23/2021	1.49150 %	268,476,000.00	344,816.40	0.00	0.00	268,476,000.00	344,816.40	0.00
1E-F4	30711XWG5	07/23/2021	1.89150 %	268,476,000.00	437,291.47	0.00	0.00	268,476,000.00	437,291.47	0.00
1E-F5	30711XWH3	07/23/2021	2.49150 %	268,476,000.00	576,004.07	0.00	0.00	268,476,000.00	576,004.07	0.00
1X-1	30711XWJ9	07/23/2021	1.80000 %	0.00	221,280.57	0.00	0.00	0.00	221,280.57	0.00
1X-2	30711XWK6	07/23/2021	1.40000 %	0.00	172,107.11	0.00	0.00	0.00	172,107.11	0.00
1X-3	30711XWL4	07/23/2021	1.00000 %	0.00	122,933.65	0.00	0.00	0.00	122,933.65	0.00
1X-4	30711XWM2	07/23/2021	0.60000 %	0.00	73,760.19	0.00	0.00	0.00	73,760.19	0.00
1Y-1	30711XWN0	07/23/2021	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	07/23/2021	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	07/23/2021	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	07/23/2021	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		06/30/2021	0.00000 %	3,751,581,349.45	0.00	218,775,130.74	0.00	3,532,806,218.71	218,775,130.74	0.00
2M-1	30711XWS9	07/23/2021	0.74150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	07/23/2021	2.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	07/23/2021	2.59150 %	81,596,841.31	182,089.02	431,098.15	0.00	81,165,743.16	613,187.17	0.00

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2M-BH		06/30/2021	0.00000 %	4,295,403.89	0.00	22,693.78	0.00	4,272,710.12	22,693.78	0.00
2M-2C	30711XWV2	07/23/2021	2.59150 %	101,332,000.00	226,129.39	0.00	0.00	101,332,000.00	226,129.39	0.00
2M-CH		06/30/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	07/23/2021	2.59150 %	182,928,841.31	408,218.41	431,098.15	0.00	182,497,743.16	839,316.56	0.00
2M-2H		06/30/2021	0.00000 %	9,629,701.89	0.00	22,693.78	0.00	9,607,008.12	22,693.78	0.00
2B-1	30711XWW0	07/23/2021	4.54150 %	63,333,000.00	247,678.65	0.00	0.00	63,333,000.00	247,678.65	0.00
2B-1H		06/30/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		06/30/2021	0.00000 %	66,433,615.47	0.00	0.00	73,417.62	66,360,197.85	0.00	306,239.15
2A-I1	30711XWY6	07/23/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	07/23/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	07/23/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	07/23/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	07/23/2021	1.80000 %	0.00	126,475.10	0.00	0.00	0.00	126,475.10	0.00
2B-I2	30711XXH2	07/23/2021	1.40000 %	0.00	98,369.53	0.00	0.00	0.00	98,369.53	0.00
2B-I3	30711XXK5	07/23/2021	1.00000 %	0.00	70,263.95	0.00	0.00	0.00	70,263.95	0.00
2B-I4	30711XXM1	07/23/2021	0.60000 %	0.00	42,158.37	0.00	0.00	0.00	42,158.37	0.00
2C-I1	30711XXP4	07/23/2021	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	07/23/2021	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	07/23/2021	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	07/23/2021	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	07/23/2021	0.79150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	07/23/2021	1.19150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	07/23/2021	1.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	07/23/2021	1.99150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	07/23/2021	0.79150 %	81,596,841.31	55,613.91	431,098.15	0.00	81,165,743.16	486,712.06	0.00
2E-B2	30711XXJ8	07/23/2021	1.19150 %	81,596,841.31	83,719.49	431,098.15	0.00	81,165,743.16	514,817.64	0.00
2E-B3	30711XXL3	07/23/2021	1.59150 %	81,596,841.31	111,825.07	431,098.15	0.00	81,165,743.16	542,923.22	0.00
2E-B4	30711XXN9	07/23/2021	1.99150 %	81,596,841.31	139,930.65	431,098.15	0.00	81,165,743.16	571,028.80	0.00
2E-C1	30711XXQ2	07/23/2021	0.79150 %	101,332,000.00	69,064.79	0.00	0.00	101,332,000.00	69,064.79	0.00
2E-C2	30711XXS8	07/23/2021	1.19150 %	101,332,000.00	103,968.04	0.00	0.00	101,332,000.00	103,968.04	0.00
2E-C3	30711XXU3	07/23/2021	1.59150 %	101,332,000.00	138,871.28	0.00	0.00	101,332,000.00	138,871.28	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	07/23/2021	1.99150 %	101,332,000.00	173,774.53	0.00	0.00	101,332,000.00	173,774.53	0.00
2E-D1	30711XXX7	07/23/2021	0.79150 %	81,596,841.31	55,613.91	431,098.15	0.00	81,165,743.16	486,712.06	0.00
2E-D2	30711XXY5	07/23/2021	1.19150 %	81,596,841.31	83,719.49	431,098.15	0.00	81,165,743.16	514,817.64	0.00
2E-D3	30711XXZ2	07/23/2021	1.59150 %	81,596,841.31	111,825.07	431,098.15	0.00	81,165,743.16	542,923.22	0.00
2E-D4	30711XYA6	07/23/2021	1.99150 %	81,596,841.31	139,930.65	431,098.15	0.00	81,165,743.16	571,028.80	0.00
2E-D5	30711XYB4	07/23/2021	2.59150 %	81,596,841.31	182,089.02	431,098.15	0.00	81,165,743.16	613,187.17	0.00
2E-F1	30711XYC2	07/23/2021	0.79150 %	182,928,841.31	124,678.71	431,098.15	0.00	182,497,743.16	555,776.86	0.00
2E-F2	30711XYD0	07/23/2021	1.19150 %	182,928,841.31	187,687.53	431,098.15	0.00	182,497,743.16	618,785.68	0.00
2E-F3	30711XYE8	07/23/2021	1.59150 %	182,928,841.31	250,696.35	431,098.15	0.00	182,497,743.16	681,794.50	0.00
2E-F4	30711XYF5	07/23/2021	1.99150 %	182,928,841.31	313,705.18	431,098.15	0.00	182,497,743.16	744,803.33	0.00
2E-F5	30711XYG3	07/23/2021	2.59150 %	182,928,841.31	408,218.41	431,098.15	0.00	182,497,743.16	839,316.56	0.00
2X-1	30711XYH1	07/23/2021	1.80000 %	0.00	126,475.10	0.00	0.00	0.00	126,475.10	0.00
2X-2	30711XYJ7	07/23/2021	1.40000 %	0.00	98,369.53	0.00	0.00	0.00	98,369.53	0.00
2X-3	30711XYK4	07/23/2021	1.00000 %	0.00	70,263.95	0.00	0.00	0.00	70,263.95	0.00
2X-4	30711XYL2	07/23/2021	0.60000 %	0.00	42,158.37	0.00	0.00	0.00	42,158.37	0.00
2Y-1	30711XYM0	07/23/2021	1.80000 %	0.00	283,539.70	0.00	0.00	0.00	283,539.70	0.00
2Y-2	30711XYN8	07/23/2021	1.40000 %	0.00	220,530.88	0.00	0.00	0.00	220,530.88	0.00
2Y-3	30711XYP3	07/23/2021	1.00000 %	0.00	157,522.06	0.00	0.00	0.00	157,522.06	0.00
2Y-4	30711XYQ1	07/23/2021	0.60000 %	0.00	94,513.23	0.00	0.00	0.00	94,513.23	0.00
Totals				16,751,309,770.46	13,983,575.87	521,288,658.99	94,295.48	16,229,926,816.11	535,272,234.86	941,639.25

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

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

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Distribution Date: 26-Jul-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	6,468,168,173.56	10,269,617.37	276,954,597.45	0.00	0.00	287,224,214.82	6,180,943,958.73	0.31211866	287,224,214.82
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	9,503,654.88	751,566.55	0.00	0.00	0.00	751,566.55	8,752,088.34	0.06567777	751,566.55
1M-AH	7,014,568.00	500,262.90	39,561.71	0.00	0.00	0.00	39,561.71	460,701.19	0.06567777	39,561.71
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	277,979,654.88	751,566.55	0.00	0.00	0.00	751,566.55	277,228,088.34	0.69007873	751,566.55
1M-2H	21,146,536.00	14,632,230.90	39,561.71	0.00	0.00	0.00	39,561.71	14,592,669.19	0.69007374	39,561.71
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	102,527,071.76	0.00	0.00	0.00	20,877.86	20,877.86	102,506,193.90	0.99383954	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	9,503,654.88	751,566.55	0.00	0.00	0.00	751,566.55	8,752,088.34	0.06567777	751,566.55
1E-A2	133,258,000.00	9,503,654.88	751,566.55	0.00	0.00	0.00	751,566.55	8,752,088.34	0.06567777	751,566.55
1E-A3	133,258,000.00	9,503,654.88	751,566.55	0.00	0.00	0.00	751,566.55	8,752,088.34	0.06567777	751,566.55
1E-A4	133,258,000.00	9,503,654.88	751,566.55	0.00	0.00	0.00	751,566.55	8,752,088.34	0.06567777	751,566.55
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

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Series 2017-C07



Distribution Date: 26-Jul-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	142,761,654.88	751,566.55	0.00	0.00	0.00	751,566.55	142,010,088.34	0.53283889	751,566.55
1E-D2	266,516,000.00	142,761,654.88	751,566.55	0.00	0.00	0.00	751,566.55	142,010,088.34	0.53283889	751,566.55
1E-D3	266,516,000.00	142,761,654.88	751,566.55	0.00	0.00	0.00	751,566.55	142,010,088.34	0.53283889	751,566.55
1E-D4	266,516,000.00	142,761,654.88	751,566.55	0.00	0.00	0.00	751,566.55	142,010,088.34	0.53283889	751,566.55
1E-D5	266,516,000.00	142,761,654.88	751,566.55	0.00	0.00	0.00	751,566.55	142,010,088.34	0.53283889	751,566.55
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	3,751,581,349.45	5,227,675.15	213,547,455.59	0.00	0.00	218,775,130.74	3,532,806,218.71	0.27672207	218,775,130.74
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	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.80098827	431,098.15
2M-BH	5,334,298.00	4,295,403.89	22,693.78	0.00	0.00	0.00	22,693.78	4,272,710.12	0.80098827	22,693.78
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	182,928,841.31	431,098.15	0.00	0.00	0.00	431,098.15	182,497,743.16	0.60032942	431,098.15

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jul-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,629,701.89	22,693.78	0.00	0.00	0.00	22,693.78	9,607,008.12	0.60032942	22,693.78
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	66,433,615.47	0.00	0.00	0.00	73,417.62	73,417.62	66,360,197.85	0.99540640	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	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.80098827	431,098.15
2E-B2	101,332,000.00	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.80098827	431,098.15
2E-B3	101,332,000.00	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.80098827	431,098.15
2E-B4	101,332,000.00	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.80098827	431,098.15
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	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.40049413	431,098.15
2E-D2	202,664,000.00	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.40049413	431,098.15
2E-D3	202,664,000.00	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.40049413	431,098.15
2E-D4	202,664,000.00	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.40049413	431,098.15
2E-D5	202,664,000.00	81,596,841.31	431,098.15	0.00	0.00	0.00	431,098.15	81,165,743.16	0.40049413	431,098.15

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jul-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	182,928,841.31	431,098.15	0.00	0.00	0.00	431,098.15	182,497,743.16	0.90049413	431,098.15
2E-F2	202,664,000.00	182,928,841.31	431,098.15	0.00	0.00	0.00	431,098.15	182,497,743.16	0.90049413	431,098.15
2E-F3	202,664,000.00	182,928,841.31	431,098.15	0.00	0.00	0.00	431,098.15	182,497,743.16	0.90049413	431,098.15
2E-F4	202,664,000.00	182,928,841.31	431,098.15	0.00	0.00	0.00	431,098.15	182,497,743.16	0.90049413	431,098.15
2E-F5	202,664,000.00	182,928,841.31	431,098.15	0.00	0.00	0.00	431,098.15	182,497,743.16	0.90049413	431,098.15
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	16,751,309,770.46	30,786,605.95	490,502,053.04	0.00	94,295.48	521,382,954.47	16,229,926,816.11	0.38433126	521,288,658.99

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Connecticut Avenue Securities

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Series 2017-C07



Distribution Date: 26-Jul-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	326.62260242	0.51858410	13.98535550	0.00000000	0.00000000	14.50393960	312.11866281	0.31211866	14.50393960
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	71.31770610	5.63993569	0.00000000	0.00000000	0.00000000	5.63993569	65.67777049	0.06567777	5.63993569
1M-AH	7,014,568.00	71.31770624	5.63993535	0.00000000	0.00000000	0.00000000	5.63993535	65.67777089	0.06567777	5.63993535
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	691.94953596	1.87080643	0.00000000	0.00000000	0.00000000	1.87080643	690.07872956	0.69007873	1.87080643
1M-2H	21,146,536.00	691.94457664	1.87083643	0.00000000	0.00000000	0.00000000	1.87083643	690.07374021	0.69007374	1.87083643
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	994.04195518	0.00000000	0.00000000	0.00000000	0.20241940	0.20241940	993.83953577	0.99383954	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	71.31770610	5.63993569	0.00000000	0.00000000	0.00000000	5.63993569	65.67777049	0.06567777	5.63993569
1E-A2	133,258,000.00	71.31770610	5.63993569	0.00000000	0.00000000	0.00000000	5.63993569	65.67777049	0.06567777	5.63993569
1E-A3	133,258,000.00	71.31770610	5.63993569	0.00000000	0.00000000	0.00000000	5.63993569	65.67777049	0.06567777	5.63993569
1E-A4	133,258,000.00	71.31770610	5.63993569	0.00000000	0.00000000	0.00000000	5.63993569	65.67777049	0.06567777	5.63993569
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

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Series 2017-C07



Distribution Date: 26-Jul-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	535.65885305	2.81996784	0.00000000	0.00000000	0.00000000	2.81996784	532.83888525	0.53283889	2.81996784
1E-D2	266,516,000.00	535.65885305	2.81996784	0.00000000	0.00000000	0.00000000	2.81996784	532.83888525	0.53283889	2.81996784
1E-D3	266,516,000.00	535.65885305	2.81996784	0.00000000	0.00000000	0.00000000	2.81996784	532.83888525	0.53283889	2.81996784
1E-D4	266,516,000.00	535.65885305	2.81996784	0.00000000	0.00000000	0.00000000	2.81996784	532.83888525	0.53283889	2.81996784
1E-D5	266,516,000.00	535.65885305	2.81996784	0.00000000	0.00000000	0.00000000	2.81996784	532.83888525	0.53283889	2.81996784
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	293.85856124	0.40947988	16.72701248	0.00000000	0.00000000	17.13649237	276.72206888	0.27672207	17.13649237
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	805.24258191	4.25431404	0.00000000	0.00000000	0.00000000	4.25431404	800.98826787	0.80098827	4.25431404
2M-BH	5,334,298.00	805.24258112	4.25431425	0.00000000	0.00000000	0.00000000	4.25431425	800.98826875	0.80098827	4.25431425
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	601.74752730	1.41810468	0.00000000	0.00000000	0.00000000	1.41810468	600.32942262	0.60032942	1.41810468

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Distribution Date: 26-Jul-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	601.74752704	1.41810475	0.00000000	0.00000000	0.00000000	1.41810475	600.32942292	0.60032942	1.41810475
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	996.50766502	0.00000000	0.00000000	0.00000000	1.10126809	1.10126809	995.40639693	0.99540640	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	805.24258191	4.25431404	0.00000000	0.00000000	0.00000000	4.25431404	800.98826787	0.80098827	4.25431404
2E-B2	101,332,000.00	805.24258191	4.25431404	0.00000000	0.00000000	0.00000000	4.25431404	800.98826787	0.80098827	4.25431404
2E-B3	101,332,000.00	805.24258191	4.25431404	0.00000000	0.00000000	0.00000000	4.25431404	800.98826787	0.80098827	4.25431404
2E-B4	101,332,000.00	805.24258191	4.25431404	0.00000000	0.00000000	0.00000000	4.25431404	800.98826787	0.80098827	4.25431404
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	402.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	400.49413394	0.40049413	2.12715702
2E-D2	202,664,000.00	402.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	400.49413394	0.40049413	2.12715702
2E-D3	202,664,000.00	402.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	400.49413394	0.40049413	2.12715702
2E-D4	202,664,000.00	402.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	400.49413394	0.40049413	2.12715702
2E-D5	202,664,000.00	402.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	400.49413394	0.40049413	2.12715702

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	902.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	900.49413394	0.90049413	2.12715702
2E-F2	202,664,000.00	902.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	900.49413394	0.90049413	2.12715702
2E-F3	202,664,000.00	902.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	900.49413394	0.90049413	2.12715702
2E-F4	202,664,000.00	902.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	900.49413394	0.90049413	2.12715702
2E-F5	202,664,000.00	902.62129095	2.12715702	0.00000000	0.00000000	0.00000000	2.12715702	900.49413394	0.90049413	2.12715702
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 26-Jul-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,468,168,173.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,180,943,958.73
1M-1	N/A	N/A	0.74150 %	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	06/25/21 - 07/25/21	31	2.49150 %	9,503,654.88	20,389.70	0.00	0.00	0.00	0.00	20,389.70	0.00	8,752,088.34
1M-AH	N/A	N/A	0.00000 %	500,262.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	460,701.19
1M-2B	06/25/21 - 07/25/21	31	2.49150 %	133,258,000.00	285,899.49	0.00	0.00	0.00	0.00	285,899.49	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	06/25/21 - 07/25/21	31	2.49150 %	135,218,000.00	290,104.58	0.00	0.00	0.00	0.00	290,104.58	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	06/25/21 - 07/25/21	31	2.49150 %	277,979,654.88	596,393.77	0.00	0.00	0.00	0.00	596,393.77	0.00	277,228,088.34
1M-2H	N/A	N/A	0.00000 %	14,632,230.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,592,669.19
1B-1	06/25/21 - 07/25/21	31	4.09150 %	97,984,000.00	345,220.77	0.00	0.00	0.00	0.00	345,220.77	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 %	102,527,071.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,506,193.90
1A-I1	06/25/21 - 07/25/21	31	1.80000 %	9,503,654.88	14,730.67	0.00	0.00	0.00	0.00	14,730.67	0.00	8,752,088.34
1A-I2	06/25/21 - 07/25/21	31	1.40000 %	9,503,654.88	11,457.18	0.00	0.00	0.00	0.00	11,457.18	0.00	8,752,088.34
1A-I3	06/25/21 - 07/25/21	31	1.00000 %	9,503,654.88	8,183.70	0.00	0.00	0.00	0.00	8,183.70	0.00	8,752,088.34
1A-I4	06/25/21 - 07/25/21	31	0.60000 %	9,503,654.88	4,910.22	0.00	0.00	0.00	0.00	4,910.22	0.00	8,752,088.34
1B-I1	06/25/21 - 07/25/21	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	06/25/21 - 07/25/21	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	06/25/21 - 07/25/21	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	06/25/21 - 07/25/21	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	06/25/21 - 07/25/21	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	06/25/21 - 07/25/21	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	06/25/21 - 07/25/21	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	06/25/21 - 07/25/21	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	06/25/21 - 07/25/21	31	0.69150 %	9,503,654.88	5,659.03	0.00	0.00	0.00	0.00	5,659.03	0.00	8,752,088.34
1E-A2	06/25/21 - 07/25/21	31	1.09150 %	9,503,654.88	8,932.51	0.00	0.00	0.00	0.00	8,932.51	0.00	8,752,088.34
1E-A3	06/25/21 - 07/25/21	31	1.49150 %	9,503,654.88	12,205.99	0.00	0.00	0.00	0.00	12,205.99	0.00	8,752,088.34
1E-A4	06/25/21 - 07/25/21	31	1.89150 %	9,503,654.88	15,479.47	0.00	0.00	0.00	0.00	15,479.47	0.00	8,752,088.34
1E-B1	06/25/21 - 07/25/21	31	0.69150 %	133,258,000.00	79,349.59	0.00	0.00	0.00	0.00	79,349.59	0.00	133,258,000.00
1E-B2	06/25/21 - 07/25/21	31	1.09150 %	133,258,000.00	125,249.56	0.00	0.00	0.00	0.00	125,249.56	0.00	133,258,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/25/21 - 07/25/21	31	1.49150 %	133,258,000.00	171,149.54	0.00	0.00	0.00	0.00	171,149.54	0.00	133,258,000.00
1E-B4	06/25/21 - 07/25/21	31	1.89150 %	133,258,000.00	217,049.52	0.00	0.00	0.00	0.00	217,049.52	0.00	133,258,000.00
1E-C1	06/25/21 - 07/25/21	31	0.69150 %	135,218,000.00	80,516.68	0.00	0.00	0.00	0.00	80,516.68	0.00	135,218,000.00
1E-C2	06/25/21 - 07/25/21	31	1.09150 %	135,218,000.00	127,091.77	0.00	0.00	0.00	0.00	127,091.77	0.00	135,218,000.00
1E-C3	06/25/21 - 07/25/21	31	1.49150 %	135,218,000.00	173,666.86	0.00	0.00	0.00	0.00	173,666.86	0.00	135,218,000.00
1E-C4	06/25/21 - 07/25/21	31	1.89150 %	135,218,000.00	220,241.95	0.00	0.00	0.00	0.00	220,241.95	0.00	135,218,000.00
1E-D1	06/25/21 - 07/25/21	31	0.69150 %	142,761,654.88	85,008.62	0.00	0.00	0.00	0.00	85,008.62	0.00	142,010,088.34
1E-D2	06/25/21 - 07/25/21	31	1.09150 %	142,761,654.88	134,182.08	0.00	0.00	0.00	0.00	134,182.08	0.00	142,010,088.34
1E-D3	06/25/21 - 07/25/21	31	1.49150 %	142,761,654.88	183,355.53	0.00	0.00	0.00	0.00	183,355.53	0.00	142,010,088.34
1E-D4	06/25/21 - 07/25/21	31	1.89150 %	142,761,654.88	232,528.99	0.00	0.00	0.00	0.00	232,528.99	0.00	142,010,088.34
1E-D5	06/25/21 - 07/25/21	31	2.49150 %	142,761,654.88	306,289.18	0.00	0.00	0.00	0.00	306,289.18	0.00	142,010,088.34
1E-F1	06/25/21 - 07/25/21	31	0.69150 %	268,476,000.00	159,866.27	0.00	0.00	0.00	0.00	159,866.27	0.00	268,476,000.00
1E-F2	06/25/21 - 07/25/21	31	1.09150 %	268,476,000.00	252,341.34	0.00	0.00	0.00	0.00	252,341.34	0.00	268,476,000.00
1E-F3	06/25/21 - 07/25/21	31	1.49150 %	268,476,000.00	344,816.40	0.00	0.00	0.00	0.00	344,816.40	0.00	268,476,000.00
1E-F4	06/25/21 - 07/25/21	31	1.89150 %	268,476,000.00	437,291.47	0.00	0.00	0.00	0.00	437,291.47	0.00	268,476,000.00
1E-F5	06/25/21 - 07/25/21	31	2.49150 %	268,476,000.00	576,004.07	0.00	0.00	0.00	0.00	576,004.07	0.00	268,476,000.00
1X-1	06/25/21 - 07/25/21	31	1.80000 %	142,761,654.88	221,280.57	0.00	0.00	0.00	0.00	221,280.57	0.00	142,010,088.34
1X-2	06/25/21 - 07/25/21	31	1.40000 %	142,761,654.88	172,107.11	0.00	0.00	0.00	0.00	172,107.11	0.00	142,010,088.34
1X-3	06/25/21 - 07/25/21	31	1.00000 %	142,761,654.88	122,933.65	0.00	0.00	0.00	0.00	122,933.65	0.00	142,010,088.34
1X-4	06/25/21 - 07/25/21	31	0.60000 %	142,761,654.88	73,760.19	0.00	0.00	0.00	0.00	73,760.19	0.00	142,010,088.34
1Y-1	06/25/21 - 07/25/21	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	06/25/21 - 07/25/21	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	06/25/21 - 07/25/21	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	06/25/21 - 07/25/21	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	3,751,581,349.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,532,806,218.71
2M-1	N/A	N/A	0.74150 %	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	2.59150 %	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	06/25/21 - 07/25/21	31	2.59150 %	81,596,841.31	182,089.02	0.00	0.00	0.00	0.00	182,089.02	0.00	81,165,743.16
2M-BH	N/A	N/A	0.00000 %	4,295,403.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,272,710.12
2M-2C	06/25/21 - 07/25/21	31	2.59150 %	101,332,000.00	226,129.39	0.00	0.00	0.00	0.00	226,129.39	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jul-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
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	06/25/21 - 07/25/21	31	2.59150 %	182,928,841.31	408,218.41	0.00	0.00	0.00	0.00	408,218.41	0.00	182,497,743.16
2M-2H	N/A	N/A	0.00000 %	9,629,701.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,607,008.12
2B-1	06/25/21 - 07/25/21	31	4.54150 %	63,333,000.00	247,678.65	0.00	0.00	0.00	0.00	247,678.65	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 %	66,433,615.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,360,197.85
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	06/25/21 - 07/25/21	31	1.80000 %	81,596,841.31	126,475.10	0.00	0.00	0.00	0.00	126,475.10	0.00	81,165,743.16
2B-I2	06/25/21 - 07/25/21	31	1.40000 %	81,596,841.31	98,369.53	0.00	0.00	0.00	0.00	98,369.53	0.00	81,165,743.16
2B-I3	06/25/21 - 07/25/21	31	1.00000 %	81,596,841.31	70,263.95	0.00	0.00	0.00	0.00	70,263.95	0.00	81,165,743.16
2B-I4	06/25/21 - 07/25/21	31	0.60000 %	81,596,841.31	42,158.37	0.00	0.00	0.00	0.00	42,158.37	0.00	81,165,743.16
2C-I1	06/25/21 - 07/25/21	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	06/25/21 - 07/25/21	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	06/25/21 - 07/25/21	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	06/25/21 - 07/25/21	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	0.79150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.19150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.59150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.99150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/25/21 - 07/25/21	31	0.79150 %	81,596,841.31	55,613.91	0.00	0.00	0.00	0.00	55,613.91	0.00	81,165,743.16
2E-B2	06/25/21 - 07/25/21	31	1.19150 %	81,596,841.31	83,719.49	0.00	0.00	0.00	0.00	83,719.49	0.00	81,165,743.16
2E-B3	06/25/21 - 07/25/21	31	1.59150 %	81,596,841.31	111,825.07	0.00	0.00	0.00	0.00	111,825.07	0.00	81,165,743.16
2E-B4	06/25/21 - 07/25/21	31	1.99150 %	81,596,841.31	139,930.65	0.00	0.00	0.00	0.00	139,930.65	0.00	81,165,743.16
2E-C1	06/25/21 - 07/25/21	31	0.79150 %	101,332,000.00	69,064.79	0.00	0.00	0.00	0.00	69,064.79	0.00	101,332,000.00
2E-C2	06/25/21 - 07/25/21	31	1.19150 %	101,332,000.00	103,968.04	0.00	0.00	0.00	0.00	103,968.04	0.00	101,332,000.00
2E-C3	06/25/21 - 07/25/21	31	1.59150 %	101,332,000.00	138,871.28	0.00	0.00	0.00	0.00	138,871.28	0.00	101,332,000.00
2E-C4	06/25/21 - 07/25/21	31	1.99150 %	101,332,000.00	173,774.53	0.00	0.00	0.00	0.00	173,774.53	0.00	101,332,000.00
2E-D1	06/25/21 - 07/25/21	31	0.79150 %	81,596,841.31	55,613.91	0.00	0.00	0.00	0.00	55,613.91	0.00	81,165,743.16
2E-D2	06/25/21 - 07/25/21	31	1.19150 %	81,596,841.31	83,719.49	0.00	0.00	0.00	0.00	83,719.49	0.00	81,165,743.16

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jul-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	06/25/21 - 07/25/21	31	1.59150 %	81,596,841.31	111,825.07	0.00	0.00	0.00	0.00	111,825.07	0.00	81,165,743.16
2E-D4	06/25/21 - 07/25/21	31	1.99150 %	81,596,841.31	139,930.65	0.00	0.00	0.00	0.00	139,930.65	0.00	81,165,743.16
2E-D5	06/25/21 - 07/25/21	31	2.59150 %	81,596,841.31	182,089.02	0.00	0.00	0.00	0.00	182,089.02	0.00	81,165,743.16
2E-F1	06/25/21 - 07/25/21	31	0.79150 %	182,928,841.31	124,678.71	0.00	0.00	0.00	0.00	124,678.71	0.00	182,497,743.16
2E-F2	06/25/21 - 07/25/21	31	1.19150 %	182,928,841.31	187,687.53	0.00	0.00	0.00	0.00	187,687.53	0.00	182,497,743.16
2E-F3	06/25/21 - 07/25/21	31	1.59150 %	182,928,841.31	250,696.35	0.00	0.00	0.00	0.00	250,696.35	0.00	182,497,743.16
2E-F4	06/25/21 - 07/25/21	31	1.99150 %	182,928,841.31	313,705.18	0.00	0.00	0.00	0.00	313,705.18	0.00	182,497,743.16
2E-F5	06/25/21 - 07/25/21	31	2.59150 %	182,928,841.31	408,218.41	0.00	0.00	0.00	0.00	408,218.41	0.00	182,497,743.16
2X-1	06/25/21 - 07/25/21	31	1.80000 %	81,596,841.31	126,475.10	0.00	0.00	0.00	0.00	126,475.10	0.00	81,165,743.16
2X-2	06/25/21 - 07/25/21	31	1.40000 %	81,596,841.31	98,369.53	0.00	0.00	0.00	0.00	98,369.53	0.00	81,165,743.16
2X-3	06/25/21 - 07/25/21	31	1.00000 %	81,596,841.31	70,263.95	0.00	0.00	0.00	0.00	70,263.95	0.00	81,165,743.16
2X-4	06/25/21 - 07/25/21	31	0.60000 %	81,596,841.31	42,158.37	0.00	0.00	0.00	0.00	42,158.37	0.00	81,165,743.16
2Y-1	06/25/21 - 07/25/21	31	1.80000 %	182,928,841.31	283,539.70	0.00	0.00	0.00	0.00	283,539.70	0.00	182,497,743.16
2Y-2	06/25/21 - 07/25/21	31	1.40000 %	182,928,841.31	220,530.88	0.00	0.00	0.00	0.00	220,530.88	0.00	182,497,743.16
2Y-3	06/25/21 - 07/25/21	31	1.00000 %	182,928,841.31	157,522.06	0.00	0.00	0.00	0.00	157,522.06	0.00	182,497,743.16
2Y-4	06/25/21 - 07/25/21	31	0.60000 %	182,928,841.31	94,513.23	0.00	0.00	0.00	0.00	94,513.23	0.00	182,497,743.16
Totals					13,983,575.87	0.00	0.00	0.00	0.00	13,983,575.87	0.00	

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

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	326.62260242	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	312.11866281
1M-1	186,170,000.00	0.74150 %	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	2.49150 %	71.31770610	0.15300920	0.00000000	0.00000000	0.00000000	0.00000000	0.15300920	0.00000000	65.67777049
1M-AH	7,014,568.00	0.00000 %	71.31770624	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	65.67777089
1M-2B	133,258,000.00	2.49150 %	1000.00000000	2.14545836	0.00000000	0.00000000	0.00000000	0.00000000	2.14545836	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	2.49150 %	1000.00000000	2.14545830	0.00000000	0.00000000	0.00000000	0.00000000	2.14545830	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	2.49150 %	691.94953596	1.48454891	0.00000000	0.00000000	0.00000000	0.00000000	1.48454891	0.00000000	690.07872956
1M-2H	21,146,536.00	0.00000 %	691.94457664	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	690.07374021
1B-1	97,984,000.00	4.09150 %	1000.00000000	3.52323614	0.00000000	0.00000000	0.00000000	0.00000000	3.52323614	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 %	994.04195518	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.83953577
1A-I1	0.00	1.80000 %	71.31770610	0.11054248	0.00000000	0.00000000	0.00000000	0.00000000	0.11054248	0.00000000	65.67777049
1A-I2	0.00	1.40000 %	71.31770610	0.08597743	0.00000000	0.00000000	0.00000000	0.00000000	0.08597743	0.00000000	65.67777049
1A-I3	0.00	1.00000 %	71.31770610	0.06141245	0.00000000	0.00000000	0.00000000	0.00000000	0.06141245	0.00000000	65.67777049
1A-I4	0.00	0.60000 %	71.31770610	0.03684747	0.00000000	0.00000000	0.00000000	0.00000000	0.03684747	0.00000000	65.67777049
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.69150 %	71.31770610	0.04246672	0.00000000	0.00000000	0.00000000	0.00000000	0.04246672	0.00000000	65.67777049
1E-A2	133,258,000.00	1.09150 %	71.31770610	0.06703170	0.00000000	0.00000000	0.00000000	0.00000000	0.06703170	0.00000000	65.67777049
1E-A3	133,258,000.00	1.49150 %	71.31770610	0.09159668	0.00000000	0.00000000	0.00000000	0.00000000	0.09159668	0.00000000	65.67777049

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.89150 %	71.31770610	0.11616166	0.00000000	0.00000000	0.00000000	0.00000000	0.11616166	0.00000000	65.67777049
1E-B1	133,258,000.00	0.69150 %	1000.00000000	0.59545836	0.00000000	0.00000000	0.00000000	0.00000000	0.59545836	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.09150 %	1000.00000000	0.93990275	0.00000000	0.00000000	0.00000000	0.00000000	0.93990275	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.49150 %	1000.00000000	1.28434721	0.00000000	0.00000000	0.00000000	0.00000000	1.28434721	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.89150 %	1000.00000000	1.62879167	0.00000000	0.00000000	0.00000000	0.00000000	1.62879167	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.69150 %	1000.00000000	0.59545830	0.00000000	0.00000000	0.00000000	0.00000000	0.59545830	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.09150 %	1000.00000000	0.93990275	0.00000000	0.00000000	0.00000000	0.00000000	0.93990275	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.49150 %	1000.00000000	1.28434720	0.00000000	0.00000000	0.00000000	0.00000000	1.28434720	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.89150 %	1000.00000000	1.62879165	0.00000000	0.00000000	0.00000000	0.00000000	1.62879165	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.69150 %	535.65885305	0.31896254	0.00000000	0.00000000	0.00000000	0.00000000	0.31896254	0.00000000	532.83888525
1E-D2	266,516,000.00	1.09150 %	535.65885305	0.50346726	0.00000000	0.00000000	0.00000000	0.00000000	0.50346726	0.00000000	532.83888525
1E-D3	266,516,000.00	1.49150 %	535.65885305	0.68797194	0.00000000	0.00000000	0.00000000	0.00000000	0.68797194	0.00000000	532.83888525
1E-D4	266,516,000.00	1.89150 %	535.65885305	0.87247666	0.00000000	0.00000000	0.00000000	0.00000000	0.87247666	0.00000000	532.83888525
1E-D5	266,516,000.00	2.49150 %	535.65885305	1.14923374	0.00000000	0.00000000	0.00000000	0.00000000	1.14923374	0.00000000	532.83888525
1E-F1	268,476,000.00	0.69150 %	1000.00000000	0.59545833	0.00000000	0.00000000	0.00000000	0.00000000	0.59545833	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.09150 %	1000.00000000	0.93990278	0.00000000	0.00000000	0.00000000	0.00000000	0.93990278	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.49150 %	1000.00000000	1.28434720	0.00000000	0.00000000	0.00000000	0.00000000	1.28434720	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.89150 %	1000.00000000	1.62879166	0.00000000	0.00000000	0.00000000	0.00000000	1.62879166	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.49150 %	1000.00000000	2.14545833	0.00000000	0.00000000	0.00000000	0.00000000	2.14545833	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	535.65885305	0.83027124	0.00000000	0.00000000	0.00000000	0.00000000	0.83027124	0.00000000	532.83888525
1X-2	0.00	1.40000 %	535.65885305	0.64576652	0.00000000	0.00000000	0.00000000	0.00000000	0.64576652	0.00000000	532.83888525
1X-3	0.00	1.00000 %	535.65885305	0.46126180	0.00000000	0.00000000	0.00000000	0.00000000	0.46126180	0.00000000	532.83888525
1X-4	0.00	0.60000 %	535.65885305	0.27675708	0.00000000	0.00000000	0.00000000	0.00000000	0.27675708	0.00000000	532.83888525
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	293.85856124	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	276.72206888
2M-1	107,666,000.00	0.74150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.5915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.5915 %	805.24258191	1.79695476	0.00000000	0.00000000	0.00000000	0.00000000	1.79695476	0.00000000	800.98826787
2M-BH	5,334,298.00	0.0000 %	805.24258112	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	800.98826875
2M-2C	101,332,000.00	2.5915 %	1000.00000000	2.23156940	0.00000000	0.00000000	0.00000000	0.00000000	2.23156940	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.5915 %	601.74752730	1.34284139	0.00000000	0.00000000	0.00000000	0.00000000	1.34284139	0.00000000	600.32942262
2M-2H	16,002,894.00	0.0000 %	601.74752704	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	600.32942292
2B-1	63,333,000.00	4.5415 %	1000.00000000	3.91073611	0.00000000	0.00000000	0.00000000	0.00000000	3.91073611	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	996.50766502	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.40639693
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	805.24258191	1.24812596	0.00000000	0.00000000	0.00000000	0.00000000	1.24812596	0.00000000	800.98826787
2B-I2	0.00	1.4000 %	805.24258191	0.97076471	0.00000000	0.00000000	0.00000000	0.00000000	0.97076471	0.00000000	800.98826787
2B-I3	0.00	1.0000 %	805.24258191	0.69340337	0.00000000	0.00000000	0.00000000	0.00000000	0.69340337	0.00000000	800.98826787
2B-I4	0.00	0.6000 %	805.24258191	0.41604202	0.00000000	0.00000000	0.00000000	0.00000000	0.41604202	0.00000000	800.98826787
2C-I1	0.00	1.8000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.7915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.1915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.5915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	1.9915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.7915 %	805.24258191	0.54882870	0.00000000	0.00000000	0.00000000	0.00000000	0.54882870	0.00000000	800.98826787

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.19150 %	805.24258191	0.82619005	0.00000000	0.00000000	0.00000000	0.00000000	0.82619005	0.00000000	800.98826787
2E-B3	101,332,000.00	1.59150 %	805.24258191	1.10355140	0.00000000	0.00000000	0.00000000	0.00000000	1.10355140	0.00000000	800.98826787
2E-B4	101,332,000.00	1.99150 %	805.24258191	1.38091274	0.00000000	0.00000000	0.00000000	0.00000000	1.38091274	0.00000000	800.98826787
2E-C1	101,332,000.00	0.79150 %	1000.00000000	0.68156940	0.00000000	0.00000000	0.00000000	0.00000000	0.68156940	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.19150 %	1000.00000000	1.02601389	0.00000000	0.00000000	0.00000000	0.00000000	1.02601389	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.59150 %	1000.00000000	1.37045830	0.00000000	0.00000000	0.00000000	0.00000000	1.37045830	0.00000000	1000.00000000
2E-C4	101,332,000.00	1.99150 %	1000.00000000	1.71490279	0.00000000	0.00000000	0.00000000	0.00000000	1.71490279	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.79150 %	402.62129095	0.27441435	0.00000000	0.00000000	0.00000000	0.00000000	0.27441435	0.00000000	400.49413394
2E-D2	202,664,000.00	1.19150 %	402.62129095	0.41309502	0.00000000	0.00000000	0.00000000	0.00000000	0.41309502	0.00000000	400.49413394
2E-D3	202,664,000.00	1.59150 %	402.62129095	0.55177570	0.00000000	0.00000000	0.00000000	0.00000000	0.55177570	0.00000000	400.49413394
2E-D4	202,664,000.00	1.99150 %	402.62129095	0.69045637	0.00000000	0.00000000	0.00000000	0.00000000	0.69045637	0.00000000	400.49413394
2E-D5	202,664,000.00	2.59150 %	402.62129095	0.89847738	0.00000000	0.00000000	0.00000000	0.00000000	0.89847738	0.00000000	400.49413394
2E-F1	202,664,000.00	0.79150 %	902.62129095	0.61519910	0.00000000	0.00000000	0.00000000	0.00000000	0.61519910	0.00000000	900.49413394
2E-F2	202,664,000.00	1.19150 %	902.62129095	0.92610197	0.00000000	0.00000000	0.00000000	0.00000000	0.92610197	0.00000000	900.49413394
2E-F3	202,664,000.00	1.59150 %	902.62129095	1.23700485	0.00000000	0.00000000	0.00000000	0.00000000	1.23700485	0.00000000	900.49413394
2E-F4	202,664,000.00	1.99150 %	902.62129095	1.54790777	0.00000000	0.00000000	0.00000000	0.00000000	1.54790777	0.00000000	900.49413394
2E-F5	202,664,000.00	2.59150 %	902.62129095	2.01426208	0.00000000	0.00000000	0.00000000	0.00000000	2.01426208	0.00000000	900.49413394
2X-1	0.00	1.80000 %	402.62129095	0.62406298	0.00000000	0.00000000	0.00000000	0.00000000	0.62406298	0.00000000	400.49413394
2X-2	0.00	1.40000 %	402.62129095	0.48538236	0.00000000	0.00000000	0.00000000	0.00000000	0.48538236	0.00000000	400.49413394
2X-3	0.00	1.00000 %	402.62129095	0.34670168	0.00000000	0.00000000	0.00000000	0.00000000	0.34670168	0.00000000	400.49413394
2X-4	0.00	0.60000 %	402.62129095	0.20802101	0.00000000	0.00000000	0.00000000	0.00000000	0.20802101	0.00000000	400.49413394
2Y-1	0.00	1.80000 %	902.62129095	1.39906298	0.00000000	0.00000000	0.00000000	0.00000000	1.39906298	0.00000000	900.49413394
2Y-2	0.00	1.40000 %	902.62129095	1.08816011	0.00000000	0.00000000	0.00000000	0.00000000	1.08816011	0.00000000	900.49413394
2Y-3	0.00	1.00000 %	902.62129095	0.77725723	0.00000000	0.00000000	0.00000000	0.00000000	0.77725723	0.00000000	900.49413394
2Y-4	0.00	0.60000 %	902.62129095	0.46635431	0.00000000	0.00000000	0.00000000	0.00000000	0.46635431	0.00000000	900.49413394

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,893,640.90
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(94,297.94)
Total Deposits	2,799,342.96
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,780,176.30
Total Withdrawals (Pool Distribution Amount)	2,799,342.96
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.091500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	288,036,221.68
Total Principal Reduction Cumulative	13,949,906,329.49
Scheduled Principal Current	11,060,745.63
Scheduled Principal Cumulative	1,051,982,502.81
Unscheduled Principal Current	276,954,597.45
Unscheduled Principal Cumulative	12,897,288,425.84
Senior Reduction Amount	287,224,214.82
Subordinate Reduction Amount	791,128.26
Calculated Tranche Write-Down Amount	20,878.60
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,207.95
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,382.40
Group 2	
Total Principal Reduction Current	219,302,342.01
Total Principal Reduction Cumulative	9,475,349,707.85
Scheduled Principal Current	5,681,467.08
Scheduled Principal Cumulative	659,604,688.00
Unscheduled Principal Current	213,547,455.59
Unscheduled Principal Cumulative	8,815,439,278.98
Senior Reduction Amount	218,775,130.74
Subordinate Reduction Amount	453,791.93
Calculated Tranche Write-Down Amount	73,419.34
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	28,821.78
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	37148
Period Reference Pool Removal Loan Count	1316
Period Ending Loan Count	35832
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	6,678,412,504.16
Period PIF Loan Count Current	1314
PIF Loan Count Cumulative	52524
Period PIF Loan UPB Current	271,815,616.07
PIF Loan UPB Cumulative	12,508,327,806.65
Period Partial Prepayment Amount	5,814,946.94
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	112,338.98
Credit Event Amount Cumulative	3,416,721.18
Total Active Modified Loan Count	227
Total Active Modified Loan UPB	51,859,215.07
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	21856
Period Reference Pool Removal Loan Count	983
Period Ending Loan Count	20873
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	3,857,937,603.83
Period PIF Loan Count Current	981
PIF Loan Count Cumulative	35286
Period PIF Loan UPB Current	211,573,135.76
PIF Loan UPB Cumulative	8,656,629,672.60
Period Partial Prepayment Amount	1,869,468.05
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	737,367.69
Credit Event Amount Cumulative	11,071,262.40
Total Active Modified Loan Count	308
Total Active Modified Loan UPB	74,023,391.79
Structural Reporting	
Group 1	
Senior Percentage	92.847424%
Subordinate Percentage	7.152576%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	92.012768%
Subordinate Percentage	7.987232%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	7.150000 %	7.450000 %
1M-1	0.00	0.00	3.050000 %	7.150000 %	7.450000 %
1M-1H	0.00	0.00	3.050000 %	7.150000 %	7.450000 %
1M-2A	0.00	0.00	2.370000 %	7.010000 %	7.310000 %
1M-2B	0.00	0.00	1.690000 %	5.000000 %	5.210000 %
1M-2C	0.00	0.00	1.000000 %	2.950000 %	3.080000 %
1M-2	0.00	0.00	1.000000 %	2.950000 %	3.080000 %
1M-2H	0.00	0.00	1.000000 %	2.950000 %	3.080000 %
1B-1	0.00	0.00	0.500000 %	1.470000 %	1.530000 %
1B-1H	0.00	0.00	0.500000 %	1.470000 %	1.530000 %
1B-2H	20,877.86	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	7.990000 %	8.430000 %
2M-1	0.00	0.00	3.400000 %	7.990000 %	8.430000 %
2M-1H	0.00	0.00	3.400000 %	7.990000 %	8.430000 %
2M-2A	0.00	0.00	2.600000 %	7.990000 %	8.430000 %
2M-2B	0.00	0.00	1.800000 %	5.880000 %	6.210000 %
2M-2C	0.00	0.00	1.000000 %	3.260000 %	3.450000 %
2B-1	0.00	0.00	0.500000 %	1.630000 %	1.720000 %
2B-1H	0.00	0.00	0.500000 %	1.630000 %	1.720000 %
2B-2H	73,417.62	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	603	115,201,945.71	1.063398 %	1.093376 %
60 Days	188	36,165,688.77	0.331540 %	0.343247 %
90 Days	118	26,610,359.06	0.208095 %	0.252558 %
120 Days	121	25,112,954.13	0.213385 %	0.238346 %
150 Days	141	30,502,469.80	0.248655 %	0.289497 %
180+ Days	2004	481,856,557.38	3.534080 %	4.573278 %
Totals	3175	715,449,974.85	5.599154 %	6.790302 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	347	65,679,298.11	0.968408 %	0.983457 %
60 Days	95	18,367,726.78	0.265126 %	0.275031 %
90 Days	59	14,937,972.72	0.164657 %	0.223676 %
120 Days	58	12,764,410.00	0.161866 %	0.191129 %
150 Days	78	16,896,117.20	0.217683 %	0.252996 %
180+ Days	1117	273,571,446.10	3.117325 %	4.096354 %
Totals	1754	402,216,970.91	4.895066 %	6.022643 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	256	49,522,647.60	1.226465 %	1.283656 %
60 Days	93	17,797,961.99	0.445552 %	0.461334 %
90 Days	59	11,672,386.34	0.282662 %	0.302555 %
120 Days	63	12,348,544.13	0.301825 %	0.320081 %
150 Days	63	13,606,352.60	0.301825 %	0.352685 %
180+ Days	887	208,285,111.28	4.249509 %	5.398872 %
Totals	1421	313,233,003.94	6.807838 %	8.119183 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	6,245,616.28	3,207.95	0.051363
Group 2	185	46,170,512.38	28,821.78	0.062425

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	376,560.97	131.27	0.034860
Group 1	0044810253	399,734.23	8.31	0.002079
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	118,585.85	39.07	0.032947
Group 1	0044813561	184,998.10	50.31	0.027195
Group 1	0044814635	166,716.45	7.58	0.004547
Group 1	0044815627	187,574.72	156.31	0.083332
Group 1	0044817798	378,980.84	7.72	0.002037
Group 1	0044827806	166,275.13	121.24	0.072915
Group 1	0044827828	261,141.80	242.64	0.092915
Group 1	0044830027	341,822.10	118.71	0.034729
Group 1	0044831220	98,482.08	25.57	0.025964
Group 1	0044832430	195,074.66	86.07	0.044122
Group 1	0044836184	66,718.17	125.10	0.187505
Group 1	0044838832	372,098.91	295.23	0.079342
Group 1	0044841377	192,263.32	74.16	0.038572
Group 1	0044842578	396,309.40	123.85	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	239,486.44	172.45	0.072008
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	177,570.22	110.98	0.062499
Group 1	0044865099	105,472.21	153.81	0.145830
Group 1	0044869954	433,689.88	107.45	0.024776
Group 1	0044877340	163,500.58	142.28	0.087021

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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	139,048.18	253.42	0.182253
Group 1	0044888520	127,746.15	66.53	0.052080
Group 2	0044747820	292,159.52	178.22	0.061001
Group 2	0044748098	284,386.41	154.61	0.054366
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,793.48	122.37	0.114586
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	240,225.09	150.14	0.062500
Group 2	0044749583	252,103.50	262.61	0.104168
Group 2	0044749630	307,305.35	167.08	0.054369
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	450,114.73	163.75	0.036380
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	198,209.74	227.12	0.114586
Group 2	0044750664	230,723.57	138.33	0.059955
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	265,875.23	276.95	0.104165
Group 2	0044750776	274,666.40	80.74	0.029396
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	413,853.20	258.66	0.062500
Group 2	0044752023	231,796.35	194.28	0.083815
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	136,775.99	19.09	0.013957
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	132,497.91	88.23	0.066590
Group 2	0044753587	292,776.44	213.48	0.072916
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	391,200.70	674.04	0.172300
Group 2	0044755796	387,558.75	103.13	0.026610
Group 2	0044756156	88,404.74	82.88	0.093751
Group 2	0044756304	73,552.92	22.99	0.031256
Group 2	0044756498	249,848.63	260.26	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756747	377,020.37	125.04	0.033165
Group 2	0044756773	135,010.65	142.61	0.105629
Group 2	0044757202	174,376.15	60.06	0.034443
Group 2	0044757204	82,458.82	85.89	0.104161
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,864.83	77.91	0.048735
Group 2	0044758371	108,372.71	160.09	0.147722
Group 2	0044758660	185,710.12	77.38	0.041667
Group 2	0044758677	347,674.59	102.70	0.029539
Group 2	0044758724	199,481.65	109.28	0.054782
Group 2	0044759289	188,572.94	78.57	0.041666
Group 2	0044759604	159,698.71	55.04	0.034465
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	173,190.58	144.33	0.083336
Group 2	0044760074	201,109.39	104.74	0.052081
Group 2	0044760683	288,539.64	231.83	0.080346
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	241,074.31	95.02	0.039415
Group 2	0044761489	175,975.20	117.99	0.067049
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,221.34	43.69	0.050672
Group 2	0044762100	136,725.89	61.63	0.045076
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	326,734.61	102.10	0.031249
Group 2	0044762765	116,809.45	94.80	0.081158
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	397,884.66	44.90	0.011285
Group 2	0044763163	75,753.33	78.91	0.104167
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	336,400.33	171.48	0.050975
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	286,737.81	380.95	0.132857

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	448,891.21	288.55	0.064281
Group 2	0044765207	361,854.79	122.86	0.033953
Group 2	0044765396	254,498.72	99.56	0.039120
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	300,857.26	250.71	0.083332
Group 2	0044766389	126,054.17	67.01	0.053160
Group 2	0044766790	243,966.82	101.65	0.041666
Group 2	0044767375	146,224.65	213.24	0.145830
Group 2	0044768065	169,065.74	87.10	0.051518
Group 2	0044768172	226,186.58	164.93	0.072918
Group 2	0044768220	254,683.80	212.24	0.083335
Group 2	0044768786	157,750.15	48.05	0.030460
Group 2	0044769181	91,400.80	49.17	0.053796
Group 2	0044769376	276,960.17	57.70	0.020833
Group 2	0044769884	393,624.56	171.88	0.043666
Group 2	0044769991	260,505.05	271.36	0.104167
Group 2	0044770245	304,905.79	158.81	0.052085
Group 2	0044771262	88,365.19	58.84	0.066587
Group 2	0044771364	139,003.34	43.21	0.031086
Group 2	0044771856	296,942.38	158.34	0.053323
Group 2	0044772342	383,909.94	129.70	0.033784
Group 2	0044772744	155,164.27	185.98	0.119860
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	240,830.44	145.50	0.060416
Group 2	0044773358	185,537.57	53.00	0.028566
Group 2	0044773412	259,863.61	270.69	0.104166
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	151,264.56	16.20	0.010710
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044775457	181,719.79	151.10	0.083150
Group 2	0044775468	151,472.91	126.23	0.083335
Group 2	0044775546	361,048.75	300.87	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044776032	154,873.79	64.87	0.041886
Group 2	0044776233	217,411.82	108.35	0.049836
Group 2	0044776861	206,637.55	129.15	0.062501
Group 2	0044777271	287,232.15	329.12	0.114583
Group 2	0044777714	156,313.30	113.98	0.072918
Group 2	0044777907	346,232.67	545.45	0.157539
Group 2	0044778088	253,798.63	79.31	0.031249
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	110,668.54	92.22	0.083330
Group 2	0044779844	203,532.66	42.99	0.021122
Group 2	0044780048	128,204.93	80.13	0.062501
Group 2	0044780062	87,064.77	63.01	0.072371
Group 2	0044780464	441,167.83	46.34	0.010504
Group 2	0044780495	220,748.73	275.94	0.125002
Group 2	0044781165	225,833.06	150.62	0.066695
Group 2	0044781185	270,400.68	281.67	0.104168
Group 2	0044781195	323,968.96	318.35	0.098266
Group 2	0044781275	234,197.39	97.58	0.041666
Group 2	0044781752	230,301.09	12.12	0.005263
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	358,811.46	247.22	0.068900
Group 2	0044782356	135,649.71	42.39	0.031250
Group 2	0044782683	303,464.04	86.45	0.028488
Group 2	0044782878	151,474.83	92.41	0.061007
Group 2	0044783524	173,398.46	63.81	0.036800
Group 2	0044783732	91,195.01	34.74	0.038094
Group 2	0044785023	232,977.78	98.87	0.042438
Group 2	0044786559	412,612.60	155.36	0.037653
Group 2	0044787049	181,982.64	152.94	0.084041
Group 2	0044787213	324,674.70	234.04	0.072084
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788554	152,822.99	68.09	0.044555
Group 2	0044788704	646,163.12	99.48	0.015395
Group 2	0044788812	186,186.32	75.42	0.040508
Group 2	0044790206	227,607.43	21.81	0.009582
Group 2	0044790382	360,957.92	362.28	0.100366
Group 2	0044791507	260,102.06	162.56	0.062499
Group 2	0044792074	322,090.83	196.88	0.061126
Group 2	0044792593	286,275.72	298.20	0.104165
Group 2	0044792673	247,346.28	28.70	0.011603
Group 2	0044793704	260,497.48	271.35	0.104166
Group 2	0044793831	204,489.93	117.52	0.057470
Group 2	0044793994	440,513.61	143.26	0.032521
Group 2	0044794099	456,674.31	94.41	0.020673
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	95,901.45	54.07	0.056381
Group 2	0044795081	195,012.52	377.17	0.193408
Group 2	0044795768	210,376.00	262.97	0.125000
Group 2	0044796134	72,352.67	60.29	0.083328
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796988	328,060.73	79.75	0.024310
Group 2	0044797958	408,963.98	269.23	0.065832
Group 2	0044798616	364,774.57	417.97	0.114583
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	147,515.42	83.36	0.056509
Group 2	0044799300	165,870.96	136.84	0.082498
Group 2	0044799362	413,659.70	156.64	0.037867
Group 2	0044799531	350,905.96	70.08	0.019971
Group 2	0044799812	362,489.51	453.11	0.124999
Group 2	0044799964	225,546.87	70.50	0.031257
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	251,823.92	288.55	0.114584
Group 2	0044800587	189,100.07	177.28	0.093749
Group 2	0044801029	218,156.98	136.35	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801084	111,957.95	41.53	0.037094
Group 2	0044801461	125,197.18	44.59	0.035616
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	267,158.78	306.12	0.114584
Group 2	0044801604	290,669.55	273.36	0.094045
Group 2	0044801607	385,547.21	668.17	0.173304
Group 2	0044801610	389,662.82	272.47	0.069925
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	406,251.48	296.23	0.072918
Group 2	0044802184	402,076.72	251.30	0.062501
Group 2	0044802338	208,456.96	217.14	0.104165
Group 2	0044802534	136,258.17	29.75	0.021834
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	162,620.93	56.66	0.034842
Group 2	0044804224	231,794.15	241.45	0.104166
Group 2	0044804420	104,030.83	9.39	0.009026
Group 2	0044805165	338,083.01	387.39	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	849,706.67	93,926.50	11.054

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044792492	476,941.25	68,139.93	14.287
0044800954	260,426.44	4,907.97	1.885
0044870236	24,260.08	33,354.25	137.486
0044878148	88,078.90	(12,475.65)	(14.164)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	106,331.95	371.44	(52,089.65)	(48.988)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044789580	106,331.95	371.44	(52,089.65)	(48.988)

Contact:
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
85	14,487,983.58	941,641.71	6.499

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,738.27	1.157
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,598.95)	(0.992)
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
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044772546	244,358.71	8,105.57	3.317
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,089.65)	(48.988)
0044790866	390,757.15	3,328.64	0.852
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	(57,251.41)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044799336	107,230.22	8,412.28	7.845
0044800412	97,366.08	384.59	0.395

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044800954	260,426.44	4,907.97	1.885
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
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
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	33,354.25	137.486
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044884842	116,825.95	(11,771.00)	(10.076)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	112,338.98	20,878.60	0.000 %	0	0.00	0.00	0.000 %	2	112,338.98	20,878.60	0.000 %
Group 2	3	843,699.64	73,419.34	0.002 %	0	0.00	0.00	0.000 %	3	843,699.64	73,419.34	0.002 %
Total	5	956,038.62	94,297.94	0.001 %	0	0.00	0.00	0.000 %	5	956,038.62	94,297.94	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044870236	25,000.00	4.500 %	OK	63.00	360	24,260.08	06/30/2021	33,354.25	33,354.25
Group 1	0044878148	92,000.00	4.375 %	AR	69.00	360	88,078.90	06/30/2021	(12,475.65)	(12,475.65)
Group 2	0044789580	109,000.00	4.625 %	CA	95.00	360	106,331.95	04/30/2021	371.44	(52,089.65)
Group 2	0044792492	494,000.00	4.750 %	CA	95.00	360	476,941.25	06/30/2021	68,139.93	68,139.93
Group 2	0044800954	267,000.00	5.000 %	MI	97.00	360	260,426.44	06/30/2021	4,907.97	4,907.97

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



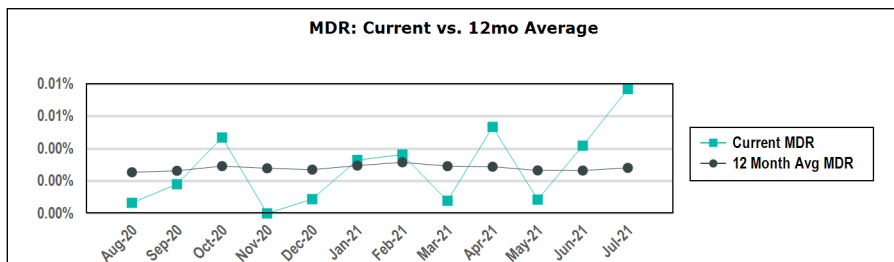
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Summary

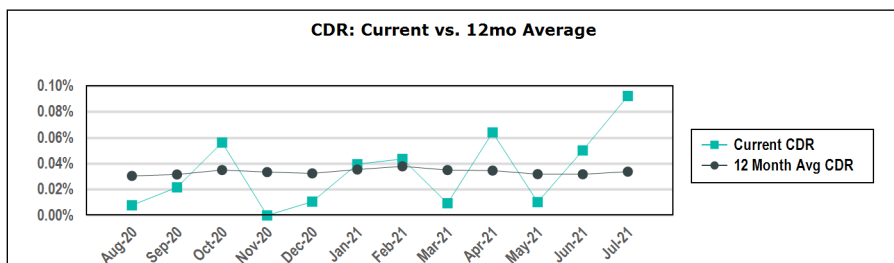
MDR

Current Month 0.008 %
3 Month Average 0.004 %
12 Month Average 0.003 %



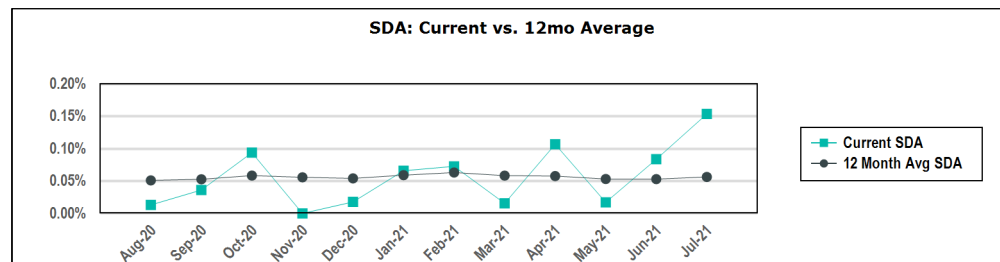
CDR

Current Month 0.092 %
3 Month Average 0.051 %
12 Month Average 0.034 %



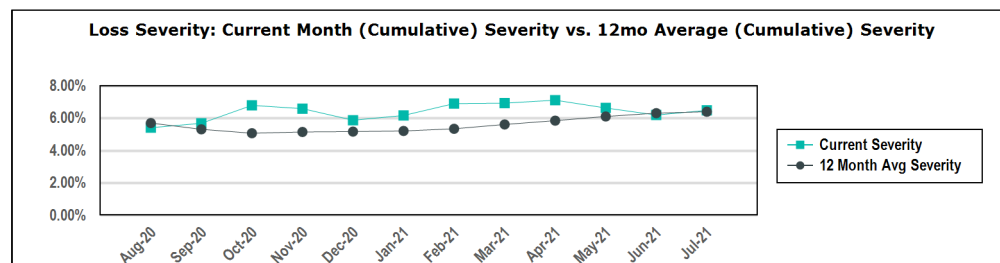
SDA

Current Month 0.154 %
3 Month Average 0.085 %
12 Month Average 0.056 %



Loss Severity

Current Month (Cumulative) 6.499 %
3 Month Average (Cumulative) 6.454 %
12 Month Average (Cumulative) 6.415 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



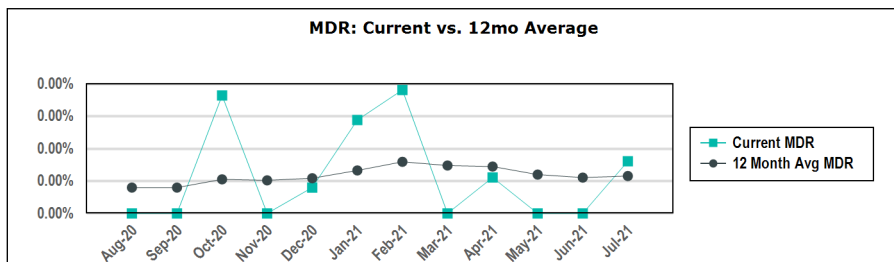
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Realized Loss Report - Collateral

Group 1

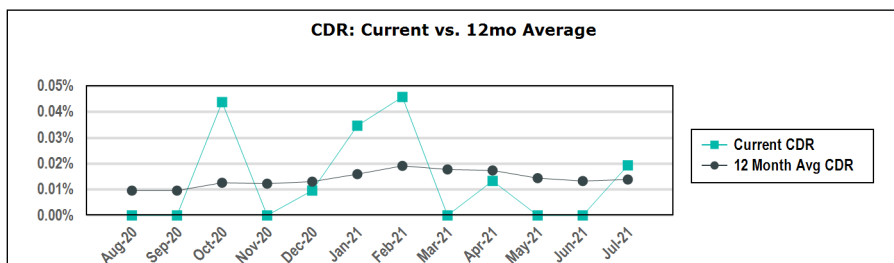
MDR

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



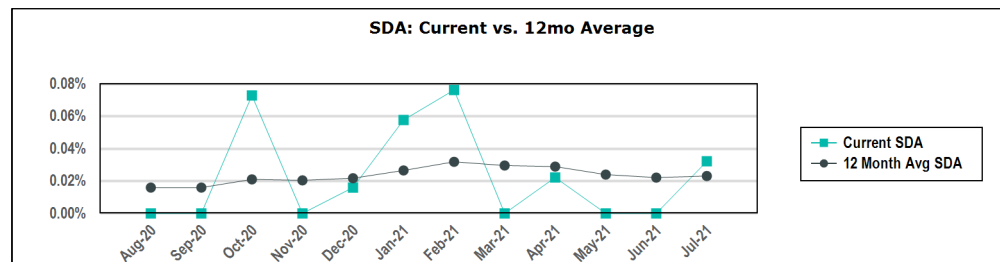
CDR

Current Month 0.019 %
3 Month Average 0.006 %
12 Month Average 0.014 %



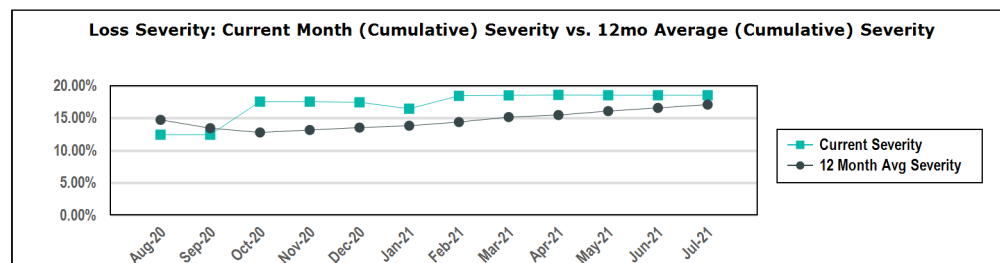
SDA

Current Month 0.032 %
3 Month Average 0.011 %
12 Month Average 0.023 %



Loss Severity

Current Month (Cumulative) 18.597 %
3 Month Average (Cumulative) 18.597 %
12 Month Average (Cumulative) 17.144 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



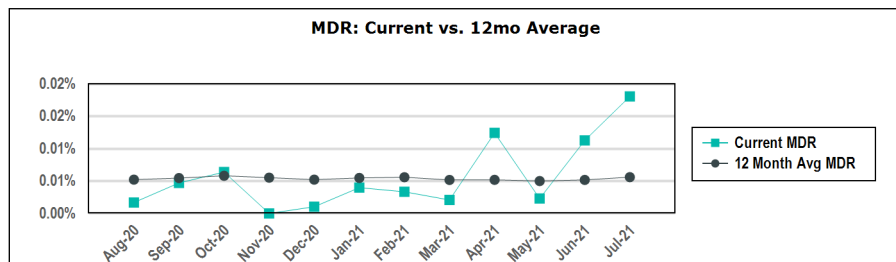
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Group 2

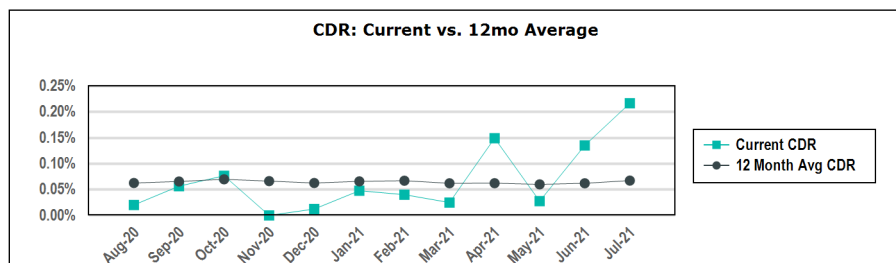
MDR

Current Month 0.018 %
3 Month Average 0.011 %
12 Month Average 0.006 %



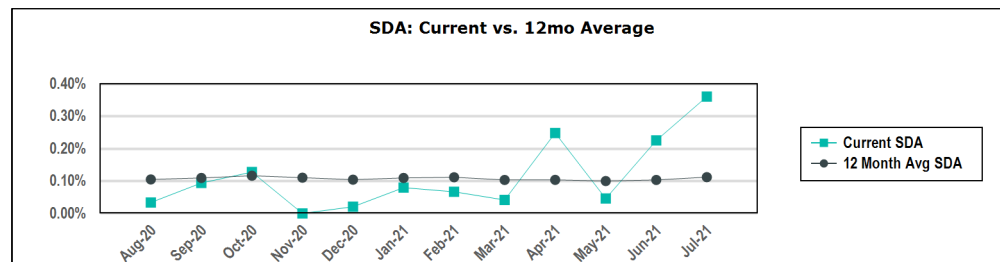
CDR

Current Month 0.217 %
3 Month Average 0.127 %
12 Month Average 0.067 %



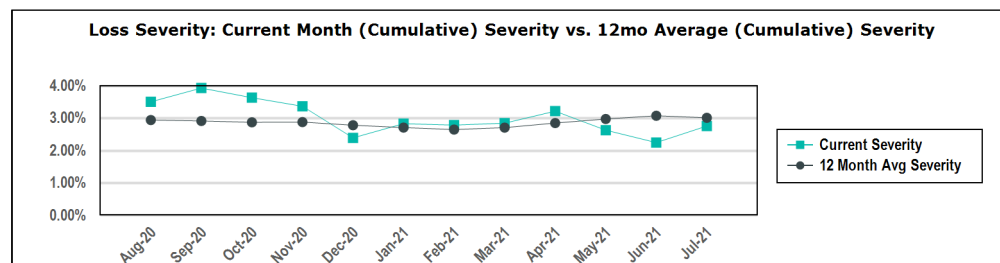
SDA

Current Month 0.361 %
3 Month Average 0.211 %
12 Month Average 0.112 %



Loss Severity

Current Month (Cumulative) 2.766 %
3 Month Average (Cumulative) 2.553 %
12 Month Average (Cumulative) 3.020 %



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.

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Prepayment Rates

Summary

SMM

Current Month	4.449 %
3 Month Average	5.188 %
12 Month Average	5.117 %

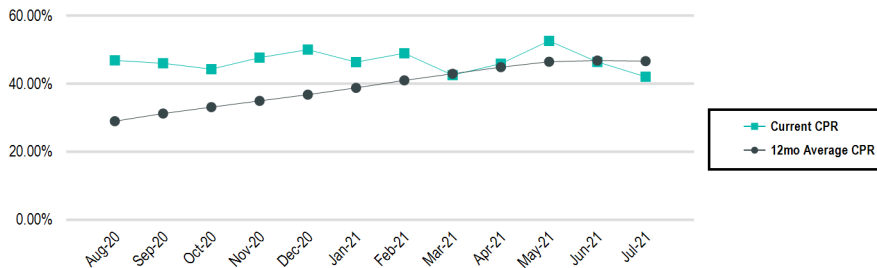
CPR

Current Month	42.081 %
3 Month Average	47.066 %
12 Month Average	46.684 %

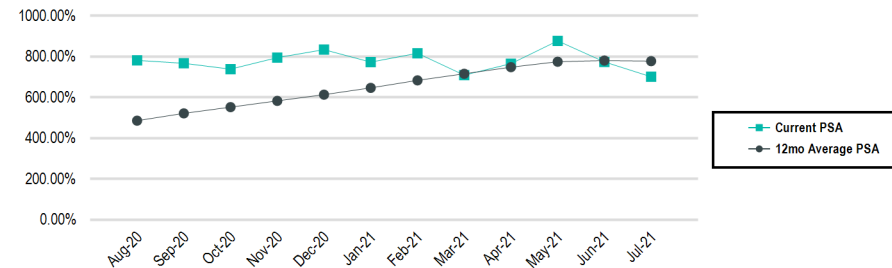
PSA

Current Month	701.354 %
3 Month Average	784.434 %
12 Month Average	778.065 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.982 %
3 Month Average	4.853 %
12 Month Average	4.842 %

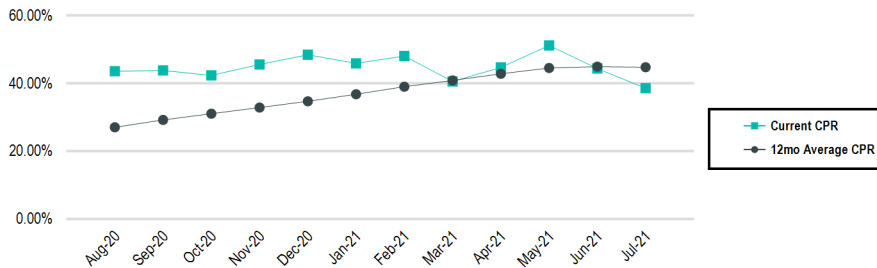
CPR

Current Month	38.592 %
3 Month Average	44.732 %
12 Month Average	44.784 %

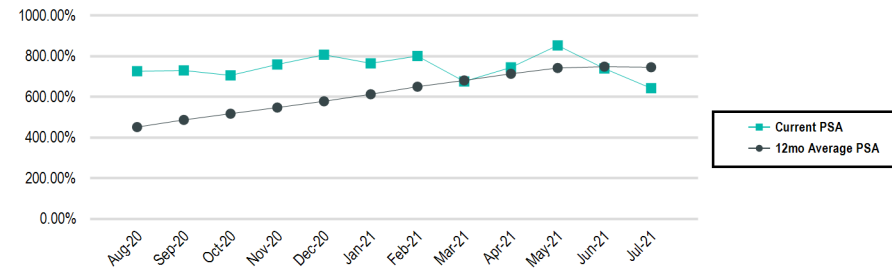
PSA

Current Month	643.206 %
3 Month Average	745.532 %
12 Month Average	746.408 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

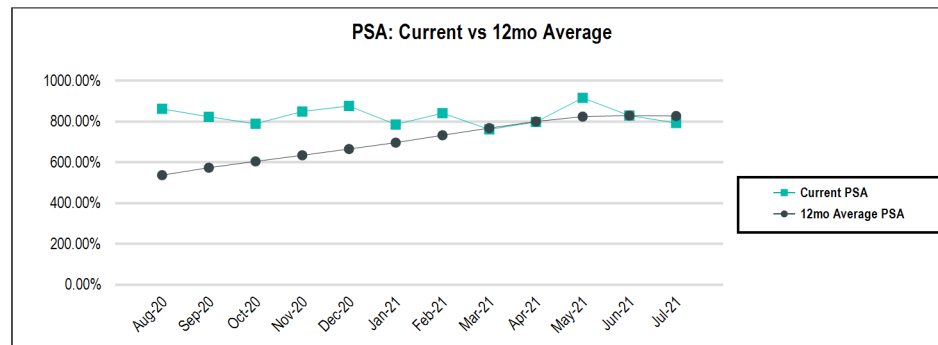
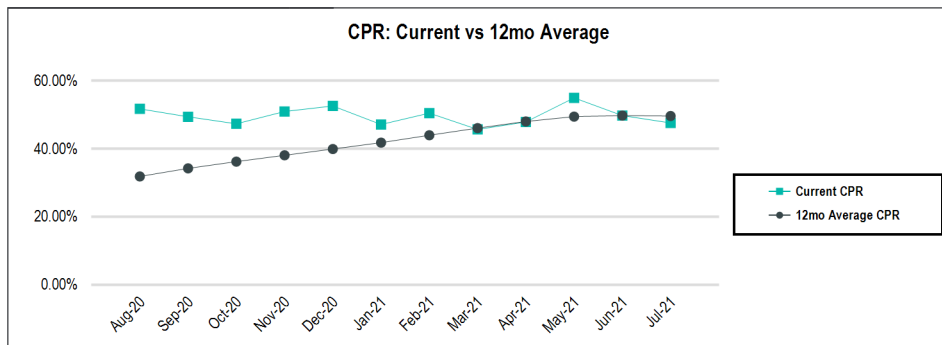
Current Month	5.247 %
3 Month Average	5.755 %
12 Month Average	5.569 %

CPR

Current Month	47.624 %
3 Month Average	50.809 %
12 Month Average	49.663 %

PSA

Current Month	793.729 %
3 Month Average	846.825 %
12 Month Average	827.713 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.