

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2021
10-May-2021 1:50:27 PM

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		04/30/2021	0.00000 %	7,293,309,604.44	0.00	464,541,371.59	0.00	6,828,768,232.85	464,541,371.59	0.00
1M-1	30711XUS1	05/24/2021	0.75613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	05/24/2021	2.50613 %	11,140,013.26	22,489.76	843,424.64	0.00	10,296,588.62	865,914.40	0.00
1M-AH		04/30/2021	0.00000 %	586,399.17	0.00	44,397.03	0.00	542,002.14	44,397.03	0.00
1M-2B	30711XUU6	05/24/2021	2.50613 %	133,258,000.00	269,024.84	0.00	0.00	133,258,000.00	269,024.84	0.00
1M-BH		04/30/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	05/24/2021	2.50613 %	135,218,000.00	272,981.74	0.00	0.00	135,218,000.00	272,981.74	0.00
1M-CH		04/30/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	05/24/2021	2.50613 %	279,616,013.26	564,496.34	843,424.64	0.00	278,772,588.61	1,407,920.98	0.00
1M-2H		04/30/2021	0.00000 %	14,718,367.17	0.00	44,397.03	0.00	14,673,970.14	44,397.03	0.00
1B-1	30711XUW2	05/24/2021	4.10613 %	97,984,000.00	324,103.23	0.00	0.00	97,984,000.00	324,103.23	0.00
1B-1H		04/30/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		04/30/2021	0.00000 %	102,525,541.63	0.00	0.00	(1,570.13)	102,527,111.76	0.00	614,482.24
1A-I1	30711XUY8	05/24/2021	1.80000 %	0.00	16,153.02	0.00	0.00	0.00	16,153.02	0.00
1A-I2	30711XVA9	05/24/2021	1.40000 %	0.00	12,563.46	0.00	0.00	0.00	12,563.46	0.00
1A-I3	30711XVC5	05/24/2021	1.00000 %	0.00	8,973.90	0.00	0.00	0.00	8,973.90	0.00
1A-I4	30711XVE1	05/24/2021	0.60000 %	0.00	5,384.34	0.00	0.00	0.00	5,384.34	0.00
1B-I1	30711XVG6	05/24/2021	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1B-I2	30711XVJ0	05/24/2021	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1B-I3	30711XVL5	05/24/2021	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1B-I4	30711XVN1	05/24/2021	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1C-I1	30711XVQ4	05/24/2021	1.80000 %	0.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00
1C-I2	30711XVS0	05/24/2021	1.40000 %	0.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00
1C-I3	30711XVU5	05/24/2021	1.00000 %	0.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00
1C-I4	30711XVW1	05/24/2021	0.60000 %	0.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00
1E-A1	30711XUZ5	05/24/2021	0.70613 %	11,140,013.26	6,336.74	843,424.64	0.00	10,296,588.62	849,761.38	0.00
1E-A2	30711XVB7	05/24/2021	1.10613 %	11,140,013.26	9,926.30	843,424.64	0.00	10,296,588.62	853,350.94	0.00
1E-A3	30711XVD3	05/24/2021	1.50613 %	11,140,013.26	13,515.86	843,424.64	0.00	10,296,588.62	856,940.50	0.00
1E-A4	30711XVF8	05/24/2021	1.90613 %	11,140,013.26	17,105.42	843,424.64	0.00	10,296,588.62	860,530.06	0.00
1E-B1	30711XVH4	05/24/2021	0.70613 %	133,258,000.00	75,800.74	0.00	0.00	133,258,000.00	75,800.74	0.00

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Series 2017-C07



Distribution Date: 25-May-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	05/24/2021	1.10613 %	133,258,000.00	118,739.43	0.00	0.00	133,258,000.00	118,739.43	0.00
1E-B3	30711XVM3	05/24/2021	1.50613 %	133,258,000.00	161,678.12	0.00	0.00	133,258,000.00	161,678.12	0.00
1E-B4	30711XVP6	05/24/2021	1.90613 %	133,258,000.00	204,616.81	0.00	0.00	133,258,000.00	204,616.81	0.00
1E-C1	30711XVR2	05/24/2021	0.70613 %	135,218,000.00	76,915.64	0.00	0.00	135,218,000.00	76,915.64	0.00
1E-C2	30711XVT8	05/24/2021	1.10613 %	135,218,000.00	120,485.89	0.00	0.00	135,218,000.00	120,485.89	0.00
1E-C3	30711XVV3	05/24/2021	1.50613 %	135,218,000.00	164,056.13	0.00	0.00	135,218,000.00	164,056.13	0.00
1E-C4	30711XVX9	05/24/2021	1.90613 %	135,218,000.00	207,626.38	0.00	0.00	135,218,000.00	207,626.38	0.00
1E-D1	30711XVY7	05/24/2021	0.70613 %	144,398,013.26	82,137.48	843,424.64	0.00	143,554,588.62	925,562.12	0.00
1E-D2	30711XVZ4	05/24/2021	1.10613 %	144,398,013.26	128,665.73	843,424.64	0.00	143,554,588.62	972,090.37	0.00
1E-D3	30711XWA8	05/24/2021	1.50613 %	144,398,013.26	175,193.98	843,424.64	0.00	143,554,588.62	1,018,618.62	0.00
1E-D4	30711XWB6	05/24/2021	1.90613 %	144,398,013.26	221,722.23	843,424.64	0.00	143,554,588.62	1,065,146.87	0.00
1E-D5	30711XWC4	05/24/2021	2.50613 %	144,398,013.26	291,514.60	843,424.64	0.00	143,554,588.62	1,134,939.24	0.00
1E-F1	30711XWD2	05/24/2021	0.70613 %	268,476,000.00	152,716.38	0.00	0.00	268,476,000.00	152,716.38	0.00
1E-F2	30711XWE0	05/24/2021	1.10613 %	268,476,000.00	239,225.32	0.00	0.00	268,476,000.00	239,225.32	0.00
1E-F3	30711XWF7	05/24/2021	1.50613 %	268,476,000.00	325,734.25	0.00	0.00	268,476,000.00	325,734.25	0.00
1E-F4	30711XWG5	05/24/2021	1.90613 %	268,476,000.00	412,243.18	0.00	0.00	268,476,000.00	412,243.18	0.00
1E-F5	30711XWH3	05/24/2021	2.50613 %	268,476,000.00	542,006.58	0.00	0.00	268,476,000.00	542,006.58	0.00
1X-1	30711XWJ9	05/24/2021	1.80000 %	0.00	209,377.12	0.00	0.00	0.00	209,377.12	0.00
1X-2	30711XWK6	05/24/2021	1.40000 %	0.00	162,848.87	0.00	0.00	0.00	162,848.87	0.00
1X-3	30711XWL4	05/24/2021	1.00000 %	0.00	116,320.62	0.00	0.00	0.00	116,320.62	0.00
1X-4	30711XWM2	05/24/2021	0.60000 %	0.00	69,792.37	0.00	0.00	0.00	69,792.37	0.00
1Y-1	30711XWN0	05/24/2021	1.80000 %	0.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00
1Y-2	30711XWP5	05/24/2021	1.40000 %	0.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00
1Y-3	30711XWQ3	05/24/2021	1.00000 %	0.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00
1Y-4	30711XWR1	05/24/2021	0.60000 %	0.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00
2A-H		04/30/2021	0.00000 %	4,302,655,670.82	0.00	304,450,154.53	0.00	3,998,205,516.29	304,450,154.53	0.00
2M-1	30711XWS9	05/24/2021	0.75613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	05/24/2021	2.60613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	05/24/2021	2.60613 %	82,521,218.36	173,243.60	489,659.81	0.00	82,031,558.55	662,903.41	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		04/30/2021	0.00000 %	4,344,064.76	0.00	25,776.57	0.00	4,318,288.19	25,776.57	0.00
2M-2C	30711XWV2	05/24/2021	2.60613 %	101,332,000.00	212,734.63	0.00	0.00	101,332,000.00	212,734.63	0.00
2M-CH		04/30/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	05/24/2021	2.60613 %	183,853,218.36	385,978.23	489,659.81	0.00	183,363,558.55	875,638.04	0.00
2M-2H		04/30/2021	0.00000 %	9,678,362.76	0.00	25,776.57	0.00	9,652,586.19	25,776.57	0.00
2B-1	30711XWW0	05/24/2021	4.55613 %	63,333,000.00	232,445.78	0.00	0.00	63,333,000.00	232,445.78	0.00
2B-1H		04/30/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		04/30/2021	0.00000 %	66,352,331.04	0.00	0.00	(54,331.72)	66,406,662.76	0.00	259,774.24
2A-I1	30711XWY6	05/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	05/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	05/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	05/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	05/24/2021	1.80000 %	0.00	119,655.77	0.00	0.00	0.00	119,655.77	0.00
2B-I2	30711XXH2	05/24/2021	1.40000 %	0.00	93,065.60	0.00	0.00	0.00	93,065.60	0.00
2B-I3	30711XXK5	05/24/2021	1.00000 %	0.00	66,475.43	0.00	0.00	0.00	66,475.43	0.00
2B-I4	30711XXM1	05/24/2021	0.60000 %	0.00	39,885.26	0.00	0.00	0.00	39,885.26	0.00
2C-I1	30711XXP4	05/24/2021	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-I2	30711XXR0	05/24/2021	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-I3	30711XXT6	05/24/2021	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-I4	30711XXV1	05/24/2021	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	05/24/2021	0.80613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	05/24/2021	1.20613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	05/24/2021	1.60613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	05/24/2021	2.00613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	05/24/2021	0.80613 %	82,521,218.36	53,587.84	489,659.81	0.00	82,031,558.55	543,247.65	0.00
2E-B2	30711XXJ8	05/24/2021	1.20613 %	82,521,218.36	80,178.01	489,659.81	0.00	82,031,558.55	569,837.82	0.00
2E-B3	30711XXL3	05/24/2021	1.60613 %	82,521,218.36	106,768.18	489,659.81	0.00	82,031,558.55	596,427.99	0.00
2E-B4	30711XXN9	05/24/2021	2.00613 %	82,521,218.36	133,358.35	489,659.81	0.00	82,031,558.55	623,018.16	0.00
2E-C1	30711XXQ2	05/24/2021	0.80613 %	101,332,000.00	65,803.23	0.00	0.00	101,332,000.00	65,803.23	0.00
2E-C2	30711XXS8	05/24/2021	1.20613 %	101,332,000.00	98,454.65	0.00	0.00	101,332,000.00	98,454.65	0.00
2E-C3	30711XXU3	05/24/2021	1.60613 %	101,332,000.00	131,106.07	0.00	0.00	101,332,000.00	131,106.07	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	05/24/2021	2.00613 %	101,332,000.00	163,757.49	0.00	0.00	101,332,000.00	163,757.49	0.00
2E-D1	30711XX7	05/24/2021	0.80613 %	82,521,218.36	53,587.84	489,659.81	0.00	82,031,558.55	543,247.65	0.00
2E-D2	30711XX5	05/24/2021	1.20613 %	82,521,218.36	80,178.01	489,659.81	0.00	82,031,558.55	569,837.82	0.00
2E-D3	30711XXZ2	05/24/2021	1.60613 %	82,521,218.36	106,768.18	489,659.81	0.00	82,031,558.55	596,427.99	0.00
2E-D4	30711XYA6	05/24/2021	2.00613 %	82,521,218.36	133,358.35	489,659.81	0.00	82,031,558.55	623,018.16	0.00
2E-D5	30711XYB4	05/24/2021	2.60613 %	82,521,218.36	173,243.60	489,659.81	0.00	82,031,558.55	662,903.41	0.00
2E-F1	30711XYC2	05/24/2021	0.80613 %	183,853,218.36	119,391.06	489,659.81	0.00	183,363,558.55	609,050.87	0.00
2E-F2	30711XYD0	05/24/2021	1.20613 %	183,853,218.36	178,632.66	489,659.81	0.00	183,363,558.55	668,292.47	0.00
2E-F3	30711XYE8	05/24/2021	1.60613 %	183,853,218.36	237,874.25	489,659.81	0.00	183,363,558.55	727,534.06	0.00
2E-F4	30711XYF5	05/24/2021	2.00613 %	183,853,218.36	297,115.84	489,659.81	0.00	183,363,558.55	786,775.65	0.00
2E-F5	30711XYG3	05/24/2021	2.60613 %	183,853,218.36	385,978.23	489,659.81	0.00	183,363,558.55	875,638.04	0.00
2X-1	30711XYH1	05/24/2021	1.80000 %	0.00	119,655.77	0.00	0.00	0.00	119,655.77	0.00
2X-2	30711XYJ7	05/24/2021	1.40000 %	0.00	93,065.60	0.00	0.00	0.00	93,065.60	0.00
2X-3	30711XYK4	05/24/2021	1.00000 %	0.00	66,475.43	0.00	0.00	0.00	66,475.43	0.00
2X-4	30711XYL2	05/24/2021	0.60000 %	0.00	39,885.26	0.00	0.00	0.00	39,885.26	0.00
2Y-1	30711XYM0	05/24/2021	1.80000 %	0.00	266,587.17	0.00	0.00	0.00	266,587.17	0.00
2Y-2	30711XYN8	05/24/2021	1.40000 %	0.00	207,345.57	0.00	0.00	0.00	207,345.57	0.00
2Y-3	30711XYP3	05/24/2021	1.00000 %	0.00	148,103.98	0.00	0.00	0.00	148,103.98	0.00
2Y-4	30711XYQ1	05/24/2021	0.60000 %	0.00	88,862.39	0.00	0.00	0.00	88,862.39	0.00
Totals				18,160,502,277.41	13,223,111.58	786,244,101.32	(55,901.85)	17,374,314,077.93	799,467,212.90	874,256.48

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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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	7,293,309,604.44	12,950,277.40	451,591,094.19	0.00	0.00	464,541,371.59	6,828,768,232.85	0.34483180	464,541,371.59
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	11,140,013.26	843,424.64	0.00	0.00	0.00	843,424.64	10,296,588.62	0.07726807	843,424.64
1M-AH	7,014,568.00	586,399.17	44,397.03	0.00	0.00	0.00	44,397.03	542,002.14	0.07726807	44,397.03
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	279,616,013.26	843,424.64	0.00	0.00	0.00	843,424.64	278,772,588.61	0.69392331	843,424.64
1M-2H	21,146,536.00	14,718,367.17	44,397.03	0.00	0.00	0.00	44,397.03	14,673,970.14	0.69391839	44,397.03
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	102,525,541.63	0.00	0.00	0.00	(1,570.13)	(1,570.13)	102,527,111.76	0.99404234	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	11,140,013.26	843,424.64	0.00	0.00	0.00	843,424.64	10,296,588.62	0.07726807	843,424.64
1E-A2	133,258,000.00	11,140,013.26	843,424.64	0.00	0.00	0.00	843,424.64	10,296,588.62	0.07726807	843,424.64
1E-A3	133,258,000.00	11,140,013.26	843,424.64	0.00	0.00	0.00	843,424.64	10,296,588.62	0.07726807	843,424.64
1E-A4	133,258,000.00	11,140,013.26	843,424.64	0.00	0.00	0.00	843,424.64	10,296,588.62	0.07726807	843,424.64
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-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	144,398,013.26	843,424.64	0.00	0.00	0.00	843,424.64	143,554,588.62	0.53863404	843,424.64
1E-D2	266,516,000.00	144,398,013.26	843,424.64	0.00	0.00	0.00	843,424.64	143,554,588.62	0.53863404	843,424.64
1E-D3	266,516,000.00	144,398,013.26	843,424.64	0.00	0.00	0.00	843,424.64	143,554,588.62	0.53863404	843,424.64
1E-D4	266,516,000.00	144,398,013.26	843,424.64	0.00	0.00	0.00	843,424.64	143,554,588.62	0.53863404	843,424.64
1E-D5	266,516,000.00	144,398,013.26	843,424.64	0.00	0.00	0.00	843,424.64	143,554,588.62	0.53863404	843,424.64
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	4,302,655,670.82	6,791,434.33	297,658,720.20	0.00	0.00	304,450,154.53	3,998,205,516.29	0.31317645	304,450,154.53
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	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.80953261	489,659.81
2M-BH	5,334,298.00	4,344,064.76	25,776.57	0.00	0.00	0.00	25,776.57	4,318,288.19	0.80953261	25,776.57
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	183,853,218.36	489,659.81	0.00	0.00	0.00	489,659.81	183,363,558.55	0.60317754	489,659.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-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	9,678,362.76	25,776.57	0.00	0.00	0.00	25,776.57	9,652,586.19	0.60317754	25,776.57
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	66,352,331.04	0.00	0.00	0.00	(54,331.72)	(54,331.72)	66,406,662.76	0.99610337	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	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.80953261	489,659.81
2E-B2	101,332,000.00	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.80953261	489,659.81
2E-B3	101,332,000.00	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.80953261	489,659.81
2E-B4	101,332,000.00	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.80953261	489,659.81
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	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.40476631	489,659.81
2E-D2	202,664,000.00	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.40476631	489,659.81
2E-D3	202,664,000.00	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.40476631	489,659.81
2E-D4	202,664,000.00	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.40476631	489,659.81
2E-D5	202,664,000.00	82,521,218.36	489,659.81	0.00	0.00	0.00	489,659.81	82,031,558.55	0.40476631	489,659.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-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	183,853,218.36	489,659.81	0.00	0.00	0.00	489,659.81	183,363,558.55	0.90476631	489,659.81
2E-F2	202,664,000.00	183,853,218.36	489,659.81	0.00	0.00	0.00	489,659.81	183,363,558.55	0.90476631	489,659.81
2E-F3	202,664,000.00	183,853,218.36	489,659.81	0.00	0.00	0.00	489,659.81	183,363,558.55	0.90476631	489,659.81
2E-F4	202,664,000.00	183,853,218.36	489,659.81	0.00	0.00	0.00	489,659.81	183,363,558.55	0.90476631	489,659.81
2E-F5	202,664,000.00	183,853,218.36	489,659.81	0.00	0.00	0.00	489,659.81	183,363,558.55	0.90476631	489,659.81
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	18,160,502,277.41	36,994,286.93	749,249,814.39	0.00	(55,901.85)	786,188,199.47	17,374,314,077.93	0.41143081	786,244,101.32

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-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	368.28970727	0.65394919	22.80396156	0.00000000	0.00000000	23.45791075	344.83179652	0.34483180	23.45791075
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	83.59733194	6.32926083	0.00000000	0.00000000	0.00000000	6.32926083	77.26807111	0.07726807	6.32926083
1M-AH	7,014,568.00	83.59733201	6.32926076	0.00000000	0.00000000	0.00000000	6.32926076	77.26807125	0.07726807	6.32926076
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	696.02277442	2.09946044	0.00000000	0.00000000	0.00000000	2.09946044	693.92331396	0.69392331	2.09946044
1M-2H	21,146,536.00	696.01788066	2.09949422	0.00000000	0.00000000	0.00000000	2.09949422	693.91838644	0.69391839	2.09949422
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	994.02711994	0.00000000	0.00000000	0.00000000	(0.01522305)	(0.01522305)	994.04234300	0.99404234	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	83.59733194	6.32926083	0.00000000	0.00000000	0.00000000	6.32926083	77.26807111	0.07726807	6.32926083
1E-A2	133,258,000.00	83.59733194	6.32926083	0.00000000	0.00000000	0.00000000	6.32926083	77.26807111	0.07726807	6.32926083
1E-A3	133,258,000.00	83.59733194	6.32926083	0.00000000	0.00000000	0.00000000	6.32926083	77.26807111	0.07726807	6.32926083
1E-A4	133,258,000.00	83.59733194	6.32926083	0.00000000	0.00000000	0.00000000	6.32926083	77.26807111	0.07726807	6.32926083
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: 25-May-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	541.79866597	3.16463042	0.00000000	0.00000000	0.00000000	3.16463042	538.63403556	0.53863404	3.16463042
1E-D2	266,516,000.00	541.79866597	3.16463042	0.00000000	0.00000000	0.00000000	3.16463042	538.63403556	0.53863404	3.16463042
1E-D3	266,516,000.00	541.79866597	3.16463042	0.00000000	0.00000000	0.00000000	3.16463042	538.63403556	0.53863404	3.16463042
1E-D4	266,516,000.00	541.79866597	3.16463042	0.00000000	0.00000000	0.00000000	3.16463042	538.63403556	0.53863404	3.16463042
1E-D5	266,516,000.00	541.79866597	3.16463042	0.00000000	0.00000000	0.00000000	3.16463042	538.63403556	0.53863404	3.16463042
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	337.02380068	0.53196797	23.31538493	0.00000000	0.00000000	23.84735290	313.17644778	0.31317645	23.84735290
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	814.36484388	4.83223276	0.00000000	0.00000000	0.00000000	4.83223276	809.53261112	0.80953261	4.83223276
2M-BH	5,334,298.00	814.36484426	4.83223284	0.00000000	0.00000000	0.00000000	4.83223284	809.53261141	0.80953261	4.83223284
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	604.78828129	1.61074425	0.00000000	0.00000000	0.00000000	1.61074425	603.17753704	0.60317754	1.61074425

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Distribution Date: 25-May-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	604.78828142	1.61074428	0.00000000	0.00000000	0.00000000	1.61074428	603.17753714	0.60317754	1.61074428
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	995.28839437	0.00000000	0.00000000	0.00000000	(0.81497861)	(0.81497861)	996.10337298	0.99610337	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	814.36484388	4.83223276	0.00000000	0.00000000	0.00000000	4.83223276	809.53261112	0.80953261	4.83223276
2E-B2	101,332,000.00	814.36484388	4.83223276	0.00000000	0.00000000	0.00000000	4.83223276	809.53261112	0.80953261	4.83223276
2E-B3	101,332,000.00	814.36484388	4.83223276	0.00000000	0.00000000	0.00000000	4.83223276	809.53261112	0.80953261	4.83223276
2E-B4	101,332,000.00	814.36484388	4.83223276	0.00000000	0.00000000	0.00000000	4.83223276	809.53261112	0.80953261	4.83223276
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	407.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	404.76630556	0.40476631	2.41611638
2E-D2	202,664,000.00	407.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	404.76630556	0.40476631	2.41611638
2E-D3	202,664,000.00	407.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	404.76630556	0.40476631	2.41611638
2E-D4	202,664,000.00	407.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	404.76630556	0.40476631	2.41611638
2E-D5	202,664,000.00	407.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	404.76630556	0.40476631	2.41611638

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Distribution Date: 25-May-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
2E-F1	202,664,000.00	907.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	904.76630556	0.90476631	2.41611638
2E-F2	202,664,000.00	907.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	904.76630556	0.90476631	2.41611638
2E-F3	202,664,000.00	907.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	904.76630556	0.90476631	2.41611638
2E-F4	202,664,000.00	907.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	904.76630556	0.90476631	2.41611638
2E-F5	202,664,000.00	907.18242194	2.41611638	0.00000000	0.00000000	0.00000000	2.41611638	904.76630556	0.90476631	2.41611638
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: 25-May-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 %	7,293,309,604.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,828,768,232.85
1M-1	N/A	N/A	0.75613 %	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	04/26/21 - 05/24/21	29	2.50613 %	11,140,013.26	22,489.76	0.00	0.00	0.00	0.00	22,489.76	0.00	10,296,588.62
1M-AH	N/A	N/A	0.00000 %	586,399.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	542,002.14
1M-2B	04/26/21 - 05/24/21	29	2.50613 %	133,258,000.00	269,024.84	0.00	0.00	0.00	0.00	269,024.84	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	04/26/21 - 05/24/21	29	2.50613 %	135,218,000.00	272,981.74	0.00	0.00	0.00	0.00	272,981.74	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	04/26/21 - 05/24/21	29	2.50613 %	279,616,013.26	564,496.34	0.00	0.00	0.00	0.00	564,496.34	0.00	278,772,588.61
1M-2H	N/A	N/A	0.00000 %	14,718,367.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,673,970.14
1B-1	04/26/21 - 05/24/21	29	4.10613 %	97,984,000.00	324,103.23	0.00	0.00	0.00	0.00	324,103.23	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 %	102,525,541.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,527,111.76
1A-I1	04/26/21 - 05/24/21	29	1.80000 %	11,140,013.26	16,153.02	0.00	0.00	0.00	0.00	16,153.02	0.00	10,296,588.62
1A-I2	04/26/21 - 05/24/21	29	1.40000 %	11,140,013.26	12,563.46	0.00	0.00	0.00	0.00	12,563.46	0.00	10,296,588.62
1A-I3	04/26/21 - 05/24/21	29	1.00000 %	11,140,013.26	8,973.90	0.00	0.00	0.00	0.00	8,973.90	0.00	10,296,588.62
1A-I4	04/26/21 - 05/24/21	29	0.60000 %	11,140,013.26	5,384.34	0.00	0.00	0.00	0.00	5,384.34	0.00	10,296,588.62
1B-I1	04/26/21 - 05/24/21	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1B-I2	04/26/21 - 05/24/21	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1B-I3	04/26/21 - 05/24/21	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1B-I4	04/26/21 - 05/24/21	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1C-I1	04/26/21 - 05/24/21	29	1.80000 %	135,218,000.00	196,066.10	0.00	0.00	0.00	0.00	196,066.10	0.00	135,218,000.00
1C-I2	04/26/21 - 05/24/21	29	1.40000 %	135,218,000.00	152,495.86	0.00	0.00	0.00	0.00	152,495.86	0.00	135,218,000.00
1C-I3	04/26/21 - 05/24/21	29	1.00000 %	135,218,000.00	108,925.61	0.00	0.00	0.00	0.00	108,925.61	0.00	135,218,000.00
1C-I4	04/26/21 - 05/24/21	29	0.60000 %	135,218,000.00	65,355.37	0.00	0.00	0.00	0.00	65,355.37	0.00	135,218,000.00
1E-A1	04/26/21 - 05/24/21	29	0.70613 %	11,140,013.26	6,336.74	0.00	0.00	0.00	0.00	6,336.74	0.00	10,296,588.62
1E-A2	04/26/21 - 05/24/21	29	1.10613 %	11,140,013.26	9,926.30	0.00	0.00	0.00	0.00	9,926.30	0.00	10,296,588.62
1E-A3	04/26/21 - 05/24/21	29	1.50613 %	11,140,013.26	13,515.86	0.00	0.00	0.00	0.00	13,515.86	0.00	10,296,588.62
1E-A4	04/26/21 - 05/24/21	29	1.90613 %	11,140,013.26	17,105.42	0.00	0.00	0.00	0.00	17,105.42	0.00	10,296,588.62
1E-B1	04/26/21 - 05/24/21	29	0.70613 %	133,258,000.00	75,800.74	0.00	0.00	0.00	0.00	75,800.74	0.00	133,258,000.00
1E-B2	04/26/21 - 05/24/21	29	1.10613 %	133,258,000.00	118,739.43	0.00	0.00	0.00	0.00	118,739.43	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	04/26/21 - 05/24/21	29	1.50613 %	133,258,000.00	161,678.12	0.00	0.00	0.00	0.00	161,678.12	0.00	133,258,000.00
1E-B4	04/26/21 - 05/24/21	29	1.90613 %	133,258,000.00	204,616.81	0.00	0.00	0.00	0.00	204,616.81	0.00	133,258,000.00
1E-C1	04/26/21 - 05/24/21	29	0.70613 %	135,218,000.00	76,915.64	0.00	0.00	0.00	0.00	76,915.64	0.00	135,218,000.00
1E-C2	04/26/21 - 05/24/21	29	1.10613 %	135,218,000.00	120,485.89	0.00	0.00	0.00	0.00	120,485.89	0.00	135,218,000.00
1E-C3	04/26/21 - 05/24/21	29	1.50613 %	135,218,000.00	164,056.13	0.00	0.00	0.00	0.00	164,056.13	0.00	135,218,000.00
1E-C4	04/26/21 - 05/24/21	29	1.90613 %	135,218,000.00	207,626.38	0.00	0.00	0.00	0.00	207,626.38	0.00	135,218,000.00
1E-D1	04/26/21 - 05/24/21	29	0.70613 %	144,398,013.26	82,137.48	0.00	0.00	0.00	0.00	82,137.48	0.00	143,554,588.62
1E-D2	04/26/21 - 05/24/21	29	1.10613 %	144,398,013.26	128,665.73	0.00	0.00	0.00	0.00	128,665.73	0.00	143,554,588.62
1E-D3	04/26/21 - 05/24/21	29	1.50613 %	144,398,013.26	175,193.98	0.00	0.00	0.00	0.00	175,193.98	0.00	143,554,588.62
1E-D4	04/26/21 - 05/24/21	29	1.90613 %	144,398,013.26	221,722.23	0.00	0.00	0.00	0.00	221,722.23	0.00	143,554,588.62
1E-D5	04/26/21 - 05/24/21	29	2.50613 %	144,398,013.26	291,514.60	0.00	0.00	0.00	0.00	291,514.60	0.00	143,554,588.62
1E-F1	04/26/21 - 05/24/21	29	0.70613 %	268,476,000.00	152,716.38	0.00	0.00	0.00	0.00	152,716.38	0.00	268,476,000.00
1E-F2	04/26/21 - 05/24/21	29	1.10613 %	268,476,000.00	239,225.32	0.00	0.00	0.00	0.00	239,225.32	0.00	268,476,000.00
1E-F3	04/26/21 - 05/24/21	29	1.50613 %	268,476,000.00	325,734.25	0.00	0.00	0.00	0.00	325,734.25	0.00	268,476,000.00
1E-F4	04/26/21 - 05/24/21	29	1.90613 %	268,476,000.00	412,243.18	0.00	0.00	0.00	0.00	412,243.18	0.00	268,476,000.00
1E-F5	04/26/21 - 05/24/21	29	2.50613 %	268,476,000.00	542,006.58	0.00	0.00	0.00	0.00	542,006.58	0.00	268,476,000.00
1X-1	04/26/21 - 05/24/21	29	1.80000 %	144,398,013.26	209,377.12	0.00	0.00	0.00	0.00	209,377.12	0.00	143,554,588.62
1X-2	04/26/21 - 05/24/21	29	1.40000 %	144,398,013.26	162,848.87	0.00	0.00	0.00	0.00	162,848.87	0.00	143,554,588.62
1X-3	04/26/21 - 05/24/21	29	1.00000 %	144,398,013.26	116,320.62	0.00	0.00	0.00	0.00	116,320.62	0.00	143,554,588.62
1X-4	04/26/21 - 05/24/21	29	0.60000 %	144,398,013.26	69,792.37	0.00	0.00	0.00	0.00	69,792.37	0.00	143,554,588.62
1Y-1	04/26/21 - 05/24/21	29	1.80000 %	268,476,000.00	389,290.20	0.00	0.00	0.00	0.00	389,290.20	0.00	268,476,000.00
1Y-2	04/26/21 - 05/24/21	29	1.40000 %	268,476,000.00	302,781.27	0.00	0.00	0.00	0.00	302,781.27	0.00	268,476,000.00
1Y-3	04/26/21 - 05/24/21	29	1.00000 %	268,476,000.00	216,272.33	0.00	0.00	0.00	0.00	216,272.33	0.00	268,476,000.00
1Y-4	04/26/21 - 05/24/21	29	0.60000 %	268,476,000.00	129,763.40	0.00	0.00	0.00	0.00	129,763.40	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	4,302,655,670.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,998,205,516.29
2M-1	N/A	N/A	0.75613 %	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	2.60613 %	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	04/26/21 - 05/24/21	29	2.60613 %	82,521,218.36	173,243.60	0.00	0.00	0.00	0.00	173,243.60	0.00	82,031,558.55
2M-BH	N/A	N/A	0.00000 %	4,344,064.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,318,288.19
2M-2C	04/26/21 - 05/24/21	29	2.60613 %	101,332,000.00	212,734.63	0.00	0.00	0.00	0.00	212,734.63	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-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	04/26/21 - 05/24/21	29	2.60613 %	183,853,218.36	385,978.23	0.00	0.00	0.00	0.00	385,978.23	0.00	183,363,558.55
2M-2H	N/A	N/A	0.00000 %	9,678,362.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,652,586.19
2B-1	04/26/21 - 05/24/21	29	4.55613 %	63,333,000.00	232,445.78	0.00	0.00	0.00	0.00	232,445.78	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 %	66,352,331.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,406,662.76
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	04/26/21 - 05/24/21	29	1.80000 %	82,521,218.36	119,655.77	0.00	0.00	0.00	0.00	119,655.77	0.00	82,031,558.55
2B-I2	04/26/21 - 05/24/21	29	1.40000 %	82,521,218.36	93,065.60	0.00	0.00	0.00	0.00	93,065.60	0.00	82,031,558.55
2B-I3	04/26/21 - 05/24/21	29	1.00000 %	82,521,218.36	66,475.43	0.00	0.00	0.00	0.00	66,475.43	0.00	82,031,558.55
2B-I4	04/26/21 - 05/24/21	29	0.60000 %	82,521,218.36	39,885.26	0.00	0.00	0.00	0.00	39,885.26	0.00	82,031,558.55
2C-I1	04/26/21 - 05/24/21	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2C-I2	04/26/21 - 05/24/21	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2C-I3	04/26/21 - 05/24/21	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2C-I4	04/26/21 - 05/24/21	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2E-A1	N/A	N/A	0.80613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.20613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.60613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.00613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/26/21 - 05/24/21	29	0.80613 %	82,521,218.36	53,587.84	0.00	0.00	0.00	0.00	53,587.84	0.00	82,031,558.55
2E-B2	04/26/21 - 05/24/21	29	1.20613 %	82,521,218.36	80,178.01	0.00	0.00	0.00	0.00	80,178.01	0.00	82,031,558.55
2E-B3	04/26/21 - 05/24/21	29	1.60613 %	82,521,218.36	106,768.18	0.00	0.00	0.00	0.00	106,768.18	0.00	82,031,558.55
2E-B4	04/26/21 - 05/24/21	29	2.00613 %	82,521,218.36	133,358.35	0.00	0.00	0.00	0.00	133,358.35	0.00	82,031,558.55
2E-C1	04/26/21 - 05/24/21	29	0.80613 %	101,332,000.00	65,803.23	0.00	0.00	0.00	0.00	65,803.23	0.00	101,332,000.00
2E-C2	04/26/21 - 05/24/21	29	1.20613 %	101,332,000.00	98,454.65	0.00	0.00	0.00	0.00	98,454.65	0.00	101,332,000.00
2E-C3	04/26/21 - 05/24/21	29	1.60613 %	101,332,000.00	131,106.07	0.00	0.00	0.00	0.00	131,106.07	0.00	101,332,000.00
2E-C4	04/26/21 - 05/24/21	29	2.00613 %	101,332,000.00	163,757.49	0.00	0.00	0.00	0.00	163,757.49	0.00	101,332,000.00
2E-D1	04/26/21 - 05/24/21	29	0.80613 %	82,521,218.36	53,587.84	0.00	0.00	0.00	0.00	53,587.84	0.00	82,031,558.55
2E-D2	04/26/21 - 05/24/21	29	1.20613 %	82,521,218.36	80,178.01	0.00	0.00	0.00	0.00	80,178.01	0.00	82,031,558.55

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-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	04/26/21 - 05/24/21	29	1.60613 %	82,521,218.36	106,768.18	0.00	0.00	0.00	0.00	106,768.18	0.00	82,031,558.55
2E-D4	04/26/21 - 05/24/21	29	2.00613 %	82,521,218.36	133,358.35	0.00	0.00	0.00	0.00	133,358.35	0.00	82,031,558.55
2E-D5	04/26/21 - 05/24/21	29	2.60613 %	82,521,218.36	173,243.60	0.00	0.00	0.00	0.00	173,243.60	0.00	82,031,558.55
2E-F1	04/26/21 - 05/24/21	29	0.80613 %	183,853,218.36	119,391.06	0.00	0.00	0.00	0.00	119,391.06	0.00	183,363,558.55
2E-F2	04/26/21 - 05/24/21	29	1.20613 %	183,853,218.36	178,632.66	0.00	0.00	0.00	0.00	178,632.66	0.00	183,363,558.55
2E-F3	04/26/21 - 05/24/21	29	1.60613 %	183,853,218.36	237,874.25	0.00	0.00	0.00	0.00	237,874.25	0.00	183,363,558.55
2E-F4	04/26/21 - 05/24/21	29	2.00613 %	183,853,218.36	297,115.84	0.00	0.00	0.00	0.00	297,115.84	0.00	183,363,558.55
2E-F5	04/26/21 - 05/24/21	29	2.60613 %	183,853,218.36	385,978.23	0.00	0.00	0.00	0.00	385,978.23	0.00	183,363,558.55
2X-1	04/26/21 - 05/24/21	29	1.80000 %	82,521,218.36	119,655.77	0.00	0.00	0.00	0.00	119,655.77	0.00	82,031,558.55
2X-2	04/26/21 - 05/24/21	29	1.40000 %	82,521,218.36	93,065.60	0.00	0.00	0.00	0.00	93,065.60	0.00	82,031,558.55
2X-3	04/26/21 - 05/24/21	29	1.00000 %	82,521,218.36	66,475.43	0.00	0.00	0.00	0.00	66,475.43	0.00	82,031,558.55
2X-4	04/26/21 - 05/24/21	29	0.60000 %	82,521,218.36	39,885.26	0.00	0.00	0.00	0.00	39,885.26	0.00	82,031,558.55
2Y-1	04/26/21 - 05/24/21	29	1.80000 %	183,853,218.36	266,587.17	0.00	0.00	0.00	0.00	266,587.17	0.00	183,363,558.55
2Y-2	04/26/21 - 05/24/21	29	1.40000 %	183,853,218.36	207,345.57	0.00	0.00	0.00	0.00	207,345.57	0.00	183,363,558.55
2Y-3	04/26/21 - 05/24/21	29	1.00000 %	183,853,218.36	148,103.98	0.00	0.00	0.00	0.00	148,103.98	0.00	183,363,558.55
2Y-4	04/26/21 - 05/24/21	29	0.60000 %	183,853,218.36	88,862.39	0.00	0.00	0.00	0.00	88,862.39	0.00	183,363,558.55
Totals					13,223,111.58	0.00	0.00	0.00	0.00	13,223,111.58	0.00	

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

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Connecticut Avenue Securities

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Distribution Date: 25-May-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 %	368.28970727	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	344.83179652
1M-1	186,170,000.00	0.75613 %	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	2.50613 %	83.59733194	0.16876855	0.00000000	0.00000000	0.00000000	0.00000000	0.16876855	0.00000000	77.26807111
1M-AH	7,014,568.00	0.00000 %	83.59733201	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	77.26807125
1M-2B	133,258,000.00	2.50613 %	1000.00000000	2.01882694	0.00000000	0.00000000	0.00000000	0.00000000	2.01882694	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	2.50613 %	1000.00000000	2.01882693	0.00000000	0.00000000	0.00000000	0.00000000	2.01882693	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	2.50613 %	696.02277442	1.40514953	0.00000000	0.00000000	0.00000000	0.00000000	1.40514953	0.00000000	693.92331396
1M-2H	21,146,536.00	0.00000 %	696.01788066	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	693.91838644
1B-1	97,984,000.00	4.10613 %	1000.00000000	3.30771585	0.00000000	0.00000000	0.00000000	0.00000000	3.30771585	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 %	994.02711994	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.04234300
1A-I1	0.00	1.80000 %	83.59733194	0.12121614	0.00000000	0.00000000	0.00000000	0.00000000	0.12121614	0.00000000	77.26807111
1A-I2	0.00	1.40000 %	83.59733194	0.09427922	0.00000000	0.00000000	0.00000000	0.00000000	0.09427922	0.00000000	77.26807111
1A-I3	0.00	1.00000 %	83.59733194	0.06734230	0.00000000	0.00000000	0.00000000	0.00000000	0.06734230	0.00000000	77.26807111
1A-I4	0.00	0.60000 %	83.59733194	0.04040538	0.00000000	0.00000000	0.00000000	0.00000000	0.04040538	0.00000000	77.26807111
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777781	0.00000000	0.00000000	0.00000000	0.00000000	1.12777781	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.70613 %	83.59733194	0.04755242	0.00000000	0.00000000	0.00000000	0.00000000	0.04755242	0.00000000	77.26807111
1E-A2	133,258,000.00	1.10613 %	83.59733194	0.07448934	0.00000000	0.00000000	0.00000000	0.00000000	0.07448934	0.00000000	77.26807111
1E-A3	133,258,000.00	1.50613 %	83.59733194	0.10142626	0.00000000	0.00000000	0.00000000	0.00000000	0.10142626	0.00000000	77.26807111

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Distribution Date: 25-May-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	1.90613 %	83.59733194	0.12836318	0.00000000	0.00000000	0.00000000	0.00000000	0.12836318	0.00000000	77.26807111
1E-B1	133,258,000.00	0.70613 %	1000.00000000	0.56882694	0.00000000	0.00000000	0.00000000	0.00000000	0.56882694	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.10613 %	1000.00000000	0.89104917	0.00000000	0.00000000	0.00000000	0.00000000	0.89104917	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.50613 %	1000.00000000	1.21327140	0.00000000	0.00000000	0.00000000	0.00000000	1.21327140	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.90613 %	1000.00000000	1.53549363	0.00000000	0.00000000	0.00000000	0.00000000	1.53549363	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.70613 %	1000.00000000	0.56882693	0.00000000	0.00000000	0.00000000	0.00000000	0.56882693	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.10613 %	1000.00000000	0.89104919	0.00000000	0.00000000	0.00000000	0.00000000	0.89104919	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.50613 %	1000.00000000	1.21327138	0.00000000	0.00000000	0.00000000	0.00000000	1.21327138	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.90613 %	1000.00000000	1.53549365	0.00000000	0.00000000	0.00000000	0.00000000	1.53549365	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.70613 %	541.79866597	0.30818968	0.00000000	0.00000000	0.00000000	0.00000000	0.30818968	0.00000000	538.63403556
1E-D2	266,516,000.00	1.10613 %	541.79866597	0.48276925	0.00000000	0.00000000	0.00000000	0.00000000	0.48276925	0.00000000	538.63403556
1E-D3	266,516,000.00	1.50613 %	541.79866597	0.65734883	0.00000000	0.00000000	0.00000000	0.00000000	0.65734883	0.00000000	538.63403556
1E-D4	266,516,000.00	1.90613 %	541.79866597	0.83192840	0.00000000	0.00000000	0.00000000	0.00000000	0.83192840	0.00000000	538.63403556
1E-D5	266,516,000.00	2.50613 %	541.79866597	1.09379775	0.00000000	0.00000000	0.00000000	0.00000000	1.09379775	0.00000000	538.63403556
1E-F1	268,476,000.00	0.70613 %	1000.00000000	0.56882693	0.00000000	0.00000000	0.00000000	0.00000000	0.56882693	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.10613 %	1000.00000000	0.89104918	0.00000000	0.00000000	0.00000000	0.00000000	0.89104918	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.50613 %	1000.00000000	1.21327139	0.00000000	0.00000000	0.00000000	0.00000000	1.21327139	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.90613 %	1000.00000000	1.53549360	0.00000000	0.00000000	0.00000000	0.00000000	1.53549360	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.50613 %	1000.00000000	2.01882693	0.00000000	0.00000000	0.00000000	0.00000000	2.01882693	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	541.79866597	0.78560807	0.00000000	0.00000000	0.00000000	0.00000000	0.78560807	0.00000000	538.63403556
1X-2	0.00	1.40000 %	541.79866597	0.61102849	0.00000000	0.00000000	0.00000000	0.00000000	0.61102849	0.00000000	538.63403556
1X-3	0.00	1.00000 %	541.79866597	0.43644892	0.00000000	0.00000000	0.00000000	0.00000000	0.43644892	0.00000000	538.63403556
1X-4	0.00	0.60000 %	541.79866597	0.26186934	0.00000000	0.00000000	0.00000000	0.00000000	0.26186934	0.00000000	538.63403556
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	337.02380068	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	313.17644778
2M-1	107,666,000.00	0.75613 %	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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.60613 %	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	2.60613 %	814.36484388	1.70966329	0.00000000	0.00000000	0.00000000	0.00000000	1.70966329	0.00000000	809.53261112
2M-BH	5,334,298.00	0.0000 %	814.36484426	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	809.53261141
2M-2C	101,332,000.00	2.60613 %	1000.00000000	2.09938252	0.00000000	0.00000000	0.00000000	0.00000000	2.09938252	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	2.60613 %	604.78828129	1.26968194	0.00000000	0.00000000	0.00000000	0.00000000	1.26968194	0.00000000	603.17753704
2M-2H	16,002,894.00	0.0000 %	604.78828142	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	603.17753714
2B-1	63,333,000.00	4.55613 %	1000.00000000	3.67021584	0.00000000	0.00000000	0.00000000	0.00000000	3.67021584	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	995.28839437	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.10337298
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	814.36484388	1.18082906	0.00000000	0.00000000	0.00000000	0.00000000	1.18082906	0.00000000	809.53261112
2B-I2	0.00	1.40000 %	814.36484388	0.91842261	0.00000000	0.00000000	0.00000000	0.00000000	0.91842261	0.00000000	809.53261112
2B-I3	0.00	1.00000 %	814.36484388	0.65601616	0.00000000	0.00000000	0.00000000	0.00000000	0.65601616	0.00000000	809.53261112
2B-I4	0.00	0.60000 %	814.36484388	0.39360972	0.00000000	0.00000000	0.00000000	0.00000000	0.39360972	0.00000000	809.53261112
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.80613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.20613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.60613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.00613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.80613 %	814.36484388	0.52883433	0.00000000	0.00000000	0.00000000	0.00000000	0.52883433	0.00000000	809.53261112

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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	1.20613 %	814.36484388	0.79124077	0.00000000	0.00000000	0.00000000	0.00000000	0.79124077	0.00000000	809.53261112
2E-B3	101,332,000.00	1.60613 %	814.36484388	1.05364722	0.00000000	0.00000000	0.00000000	0.00000000	1.05364722	0.00000000	809.53261112
2E-B4	101,332,000.00	2.00613 %	814.36484388	1.31605367	0.00000000	0.00000000	0.00000000	0.00000000	1.31605367	0.00000000	809.53261112
2E-C1	101,332,000.00	0.80613 %	1000.00000000	0.64938252	0.00000000	0.00000000	0.00000000	0.00000000	0.64938252	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.20613 %	1000.00000000	0.97160473	0.00000000	0.00000000	0.00000000	0.00000000	0.97160473	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.60613 %	1000.00000000	1.29382693	0.00000000	0.00000000	0.00000000	0.00000000	1.29382693	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.00613 %	1000.00000000	1.61604913	0.00000000	0.00000000	0.00000000	0.00000000	1.61604913	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.80613 %	407.18242194	0.26441716	0.00000000	0.00000000	0.00000000	0.00000000	0.26441716	0.00000000	404.76630556
2E-D2	202,664,000.00	1.20613 %	407.18242194	0.39562039	0.00000000	0.00000000	0.00000000	0.00000000	0.39562039	0.00000000	404.76630556
2E-D3	202,664,000.00	1.60613 %	407.18242194	0.52682361	0.00000000	0.00000000	0.00000000	0.00000000	0.52682361	0.00000000	404.76630556
2E-D4	202,664,000.00	2.00613 %	407.18242194	0.65802683	0.00000000	0.00000000	0.00000000	0.00000000	0.65802683	0.00000000	404.76630556
2E-D5	202,664,000.00	2.60613 %	407.18242194	0.85483164	0.00000000	0.00000000	0.00000000	0.00000000	0.85483164	0.00000000	404.76630556
2E-F1	202,664,000.00	0.80613 %	907.18242194	0.58910838	0.00000000	0.00000000	0.00000000	0.00000000	0.58910838	0.00000000	904.76630556
2E-F2	202,664,000.00	1.20613 %	907.18242194	0.88142275	0.00000000	0.00000000	0.00000000	0.00000000	0.88142275	0.00000000	904.76630556
2E-F3	202,664,000.00	1.60613 %	907.18242194	1.17373707	0.00000000	0.00000000	0.00000000	0.00000000	1.17373707	0.00000000	904.76630556
2E-F4	202,664,000.00	2.00613 %	907.18242194	1.46605140	0.00000000	0.00000000	0.00000000	0.00000000	1.46605140	0.00000000	904.76630556
2E-F5	202,664,000.00	2.60613 %	907.18242194	1.90452290	0.00000000	0.00000000	0.00000000	0.00000000	1.90452290	0.00000000	904.76630556
2X-1	0.00	1.80000 %	407.18242194	0.59041453	0.00000000	0.00000000	0.00000000	0.00000000	0.59041453	0.00000000	404.76630556
2X-2	0.00	1.40000 %	407.18242194	0.45921131	0.00000000	0.00000000	0.00000000	0.00000000	0.45921131	0.00000000	404.76630556
2X-3	0.00	1.00000 %	407.18242194	0.32800808	0.00000000	0.00000000	0.00000000	0.00000000	0.32800808	0.00000000	404.76630556
2X-4	0.00	0.60000 %	407.18242194	0.19680486	0.00000000	0.00000000	0.00000000	0.00000000	0.19680486	0.00000000	404.76630556
2Y-1	0.00	1.80000 %	907.18242194	1.31541453	0.00000000	0.00000000	0.00000000	0.00000000	1.31541453	0.00000000	904.76630556
2Y-2	0.00	1.40000 %	907.18242194	1.02310016	0.00000000	0.00000000	0.00000000	0.00000000	1.02310016	0.00000000	904.76630556
2Y-3	0.00	1.00000 %	907.18242194	0.73078583	0.00000000	0.00000000	0.00000000	0.00000000	0.73078583	0.00000000	904.76630556
2Y-4	0.00	0.60000 %	907.18242194	0.43847151	0.00000000	0.00000000	0.00000000	0.00000000	0.43847151	0.00000000	904.76630556

(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	2,803,372.84
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	55,901.85
Total Deposits	2,859,274.69
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,840,108.03
Total Withdrawals (Pool Distribution Amount)	2,859,274.69
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	0.106130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	465,427,623.13
Total Principal Reduction Cumulative	13,300,435,335.56
Scheduled Principal Current	13,838,099.07
Scheduled Principal Cumulative	1,028,667,300.73
Unscheduled Principal Current	451,591,094.19
Unscheduled Principal Cumulative	12,271,153,552.59
Senior Reduction Amount	464,541,371.59
Subordinate Reduction Amount	887,821.67
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,570.13
Modification Loss Amount	2,687.92
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,342.40
Group 2	
Total Principal Reduction Current	304,911,259.19
Total Principal Reduction Cumulative	9,008,992,550.18
Scheduled Principal Current	7,306,870.71
Scheduled Principal Cumulative	647,854,931.56
Unscheduled Principal Current	297,658,720.20
Unscheduled Principal Cumulative	8,360,878,344.38
Senior Reduction Amount	304,450,154.53
Subordinate Reduction Amount	515,436.38
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	54,331.72
Modification Loss Amount	26,663.60
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	40800
Period Reference Pool Removal Loan Count	2072
Period Ending Loan Count	38728
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	7,327,883,498.09
Period PIF Loan Count Current	2072
PIF Loan Count Cumulative	49630
Period PIF Loan UPB Current	446,042,157.91
PIF Loan UPB Cumulative	11,893,697,519.19
Period Partial Prepayment Amount	6,785,066.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	3,304,382.20
Total Active Modified Loan Count	218
Total Active Modified Loan UPB	50,224,475.66
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	24318
Period Reference Pool Removal Loan Count	1350
Period Ending Loan Count	22968
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	4,324,294,761.50
Period PIF Loan Count Current	1349
PIF Loan Count Cumulative	33195
Period PIF Loan UPB Current	295,718,131.24
PIF Loan UPB Cumulative	8,206,532,938.58
Period Partial Prepayment Amount	2,538,785.01
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	106,331.95
Credit Event Amount Cumulative	9,845,581.04
Total Active Modified Loan Count	306
Total Active Modified Loan UPB	73,100,946.75
Structural Reporting	
Group 1	
Senior Percentage	93.584222%
Subordinate Percentage	6.415778%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	92.945867%
Subordinate Percentage	7.054133%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

Connecticut Avenue Securities

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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 %	6.420000 %	6.810000 %
1M-1	0.00	0.00	3.050000 %	6.420000 %	6.810000 %
1M-1H	0.00	0.00	3.050000 %	6.420000 %	6.810000 %
1M-2A	0.00	0.00	2.370000 %	6.270000 %	6.660000 %
1M-2B	0.00	0.00	1.690000 %	4.470000 %	4.750000 %
1M-2C	0.00	0.00	1.000000 %	2.640000 %	2.810000 %
1M-2	0.00	0.00	1.000000 %	2.640000 %	2.810000 %
1M-2H	0.00	0.00	1.000000 %	2.640000 %	2.810000 %
1B-1	0.00	0.00	0.500000 %	1.320000 %	1.400000 %
1B-1H	0.00	0.00	0.500000 %	1.320000 %	1.400000 %
1B-2H	0.00	1,570.13	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	7.050000 %	7.540000 %
2M-1	0.00	0.00	3.400000 %	7.050000 %	7.540000 %
2M-1H	0.00	0.00	3.400000 %	7.050000 %	7.540000 %
2M-2A	0.00	0.00	2.600000 %	7.050000 %	7.540000 %
2M-2B	0.00	0.00	1.800000 %	5.180000 %	5.540000 %
2M-2C	0.00	0.00	1.000000 %	2.870000 %	3.080000 %
2B-1	0.00	0.00	0.500000 %	1.430000 %	1.540000 %
2B-1H	0.00	0.00	0.500000 %	1.430000 %	1.540000 %
2B-2H	0.00	54,331.72	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	515	102,265,654.67	0.834738 %	0.877653 %
60 Days	216	46,692,884.62	0.350104 %	0.400722 %
90 Days	194	42,597,814.11	0.314445 %	0.365578 %
120 Days	169	36,193,376.31	0.273924 %	0.310615 %
150 Days	155	34,298,313.66	0.251232 %	0.294351 %
180+ Days	2302	555,645,901.56	3.731198 %	4.768601 %
Totals	3551	817,693,944.93	5.755641 %	7.017520 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	284	58,315,932.20	0.733320 %	0.795809 %
60 Days	116	26,095,503.41	0.299525 %	0.356112 %
90 Days	107	24,446,530.03	0.276286 %	0.333610 %
120 Days	89	19,720,034.96	0.229808 %	0.269110 %
150 Days	80	16,542,280.46	0.206569 %	0.225744 %
180+ Days	1289	318,677,518.88	3.328341 %	4.348834 %
Totals	1965	463,797,799.94	5.073848 %	6.329219 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	231	43,949,722.47	1.005747 %	1.016344 %
60 Days	100	20,597,381.21	0.435388 %	0.476318 %
90 Days	87	18,151,284.08	0.378788 %	0.419751 %
120 Days	80	16,473,341.35	0.348311 %	0.380949 %
150 Days	75	17,756,033.20	0.326541 %	0.410611 %
180+ Days	1013	236,968,382.68	4.410484 %	5.479931 %
Totals	1586	353,896,144.99	6.905259 %	8.183904 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	25	6,087,165.54	2,687.92	0.044157
Group 2	180	45,273,446.25	26,663.60	0.058895

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	377,091.00	131.27	0.034811
Group 1	0044810253	400,547.90	8.31	0.002075
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	118,585.85	39.07	0.032947
Group 1	0044813561	185,268.97	50.31	0.027155
Group 1	0044814635	167,457.03	7.58	0.004527
Group 1	0044815627	178,033.45	148.36	0.083333
Group 1	0044817798	379,399.85	7.72	0.002035
Group 1	0044827806	166,873.53	121.68	0.072917
Group 1	0044827828	261,628.42	243.10	0.092918
Group 1	0044830027	342,383.06	118.71	0.034672
Group 1	0044831220	98,607.38	25.57	0.025931
Group 1	0044832430	195,383.05	86.14	0.044088
Group 1	0044838832	372,733.88	295.69	0.079330
Group 1	0044841377	192,424.73	74.21	0.038566
Group 1	0044842578	397,933.81	124.35	0.031249
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	239,756.12	172.45	0.071927
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	177,880.68	111.18	0.062503
Group 1	0044869954	434,374.85	107.45	0.024737
Group 1	0044871656	153,227.37	17.77	0.011597
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044888520	128,308.14	66.83	0.052086
Group 2	0044747820	292,528.85	178.22	0.060924
Group 2	0044748098	284,811.32	154.70	0.054317
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,909.76	122.50	0.114583
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	240,680.68	150.43	0.062502
Group 2	0044749583	252,103.50	262.61	0.104168
Group 2	0044749630	307,813.02	167.24	0.054332
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	198,584.11	227.54	0.114581
Group 2	0044750664	231,039.97	138.46	0.059929
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	266,130.86	277.22	0.104167
Group 2	0044750776	275,101.21	80.83	0.029382
Group 2	0044750869	72,671.74	56.09	0.077183
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	414,625.67	259.14	0.062500
Group 2	0044752023	232,002.42	194.38	0.083784
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	137,018.76	19.09	0.013932
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	132,692.29	88.23	0.066492
Group 2	0044753587	294,554.21	214.78	0.072917
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	391,892.65	674.98	0.172236
Group 2	0044755796	387,558.75	103.13	0.026610
Group 2	0044756156	88,580.13	83.04	0.093746
Group 2	0044756304	73,816.37	23.07	0.031253
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	377,020.37	125.04	0.033165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756773	135,243.35	142.80	0.105587
Group 2	0044757202	174,641.73	60.06	0.034390
Group 2	0044757204	82,540.15	85.98	0.104167
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,977.35	77.91	0.048701
Group 2	0044758371	108,573.33	160.36	0.147697
Group 2	0044758660	186,258.19	77.61	0.041668
Group 2	0044758677	348,209.94	102.70	0.029494
Group 2	0044758724	199,859.28	109.43	0.054754
Group 2	0044759289	189,264.23	78.86	0.041667
Group 2	0044759334	391,299.19	40.76	0.010417
Group 2	0044759604	159,931.21	55.04	0.034415
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	173,626.52	144.69	0.083334
Group 2	0044760074	201,487.70	104.94	0.052083
Group 2	0044760683	289,038.33	232.19	0.080332
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	241,502.72	95.16	0.039403
Group 2	0044761489	168,505.04	114.10	0.067713
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,368.84	43.71	0.050609
Group 2	0044762100	136,859.19	61.68	0.045068
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	328,006.32	102.50	0.031249
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	398,217.94	44.90	0.011275
Group 2	0044763163	75,828.11	78.99	0.104170
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	336,890.07	171.63	0.050945
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	271,405.05	374.57	0.138011
Group 2	0044764661	317,429.76	96.59	0.030429

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
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	301,132.26	250.94	0.083332
Group 2	0044766389	126,256.05	67.08	0.053130
Group 2	0044766790	243,966.82	101.65	0.041666
Group 2	0044768065	169,311.27	87.13	0.051461
Group 2	0044768172	226,186.58	164.93	0.072918
Group 2	0044768220	255,175.54	212.65	0.083335
Group 2	0044768786	158,015.87	48.07	0.030421
Group 2	0044769181	91,668.76	49.31	0.053791
Group 2	0044769376	277,988.44	57.91	0.020832
Group 2	0044769884	394,425.89	171.88	0.043577
Group 2	0044769991	262,101.05	273.02	0.104166
Group 2	0044770245	306,235.46	159.50	0.052084
Group 2	0044771262	88,486.38	58.84	0.066496
Group 2	0044771364	139,233.55	43.21	0.031034
Group 2	0044771856	297,194.61	158.47	0.053322
Group 2	0044772342	384,569.48	129.70	0.033726
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	240,988.73	145.50	0.060376
Group 2	0044773358	185,858.48	53.07	0.028554
Group 2	0044773412	260,428.77	271.28	0.104167
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	151,498.61	16.20	0.010693
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044775457	181,937.09	151.10	0.083051
Group 2	0044775468	151,761.91	126.47	0.083334
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	155,104.69	64.87	0.041823
Group 2	0044776233	217,902.90	108.45	0.049770
Group 2	0044776861	207,542.58	129.71	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044777271	287,546.00	329.48	0.114583
Group 2	0044777714	156,777.25	114.32	0.072919
Group 2	0044777907	329,983.14	106.69	0.032332
Group 2	0044778088	254,776.21	79.62	0.031251
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	110,922.71	92.44	0.083337
Group 2	0044779844	203,862.97	42.99	0.021088
Group 2	0044780048	128,447.89	80.28	0.062500
Group 2	0044780062	87,113.45	63.01	0.072331
Group 2	0044780464	441,972.33	46.34	0.010485
Group 2	0044780495	221,196.03	276.50	0.125002
Group 2	0044781165	226,304.77	150.91	0.066684
Group 2	0044781185	270,934.92	282.22	0.104165
Group 2	0044781195	324,510.44	318.69	0.098206
Group 2	0044781275	235,126.65	97.97	0.041667
Group 2	0044781752	230,648.16	12.12	0.005255
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	359,469.35	247.56	0.068868
Group 2	0044782356	135,898.18	42.47	0.031251
Group 2	0044782683	303,998.38	86.45	0.028438
Group 2	0044782878	151,717.29	92.45	0.060936
Group 2	0044783524	173,666.99	63.84	0.036760
Group 2	0044783732	91,356.81	34.78	0.038071
Group 2	0044785023	233,386.84	98.96	0.042402
Group 2	0044786559	413,212.72	155.42	0.037613
Group 2	0044787049	182,264.76	153.12	0.084010
Group 2	0044787060	266,154.37	108.59	0.040800
Group 2	0044787213	325,380.82	234.55	0.072085
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	153,038.61	68.11	0.044505
Group 2	0044788704	647,139.87	99.48	0.015372

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788812	186,339.20	75.47	0.040501
Group 2	0044790206	227,607.43	21.81	0.009582
Group 2	0044790382	361,386.94	362.28	0.100247
Group 2	0044791507	261,283.68	163.30	0.062499
Group 2	0044792074	322,296.55	196.95	0.061108
Group 2	0044792673	247,803.44	28.74	0.011598
Group 2	0044793704	260,736.62	271.60	0.104166
Group 2	0044793831	205,226.54	117.83	0.057415
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	457,421.81	94.49	0.020657
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	96,071.21	54.14	0.056354
Group 2	0044795768	210,791.27	263.49	0.125000
Group 2	0044796134	72,487.68	60.41	0.083338
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	409,751.71	269.75	0.065833
Group 2	0044798616	365,570.75	418.88	0.114582
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	147,777.29	83.45	0.056470
Group 2	0044799300	166,455.83	137.33	0.082502
Group 2	0044799362	414,416.01	156.72	0.037817
Group 2	0044799531	350,905.96	70.08	0.019971
Group 2	0044799964	225,546.87	70.50	0.031257
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	252,624.87	289.47	0.114585
Group 2	0044800587	189,457.24	177.62	0.093752
Group 2	0044801029	219,076.51	136.92	0.062499
Group 2	0044801084	112,181.38	41.53	0.037020
Group 2	0044801461	125,385.87	44.59	0.035562
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	267,996.17	307.08	0.114584
Group 2	0044801604	291,063.13	273.56	0.093986
Group 2	0044801607	386,366.38	669.53	0.173289

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801610	390,292.13	272.87	0.069914
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	407,230.44	296.94	0.072917
Group 2	0044802184	403,744.88	252.34	0.062500
Group 2	0044802534	136,479.16	29.80	0.021835
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	232,247.09	241.92	0.104165
Group 2	0044804420	104,202.21	9.39	0.009011
Group 2	0044805165	338,799.32	388.21	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	106,331.95	(52,774.54)	(49.632)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044789580	106,331.95	(52,774.54)	(49.632)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
9	1,312,284.72	(3,127.31)	176,319.82	13.436

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	(119.40)	2,738.27	1.157
0044761042	204,105.41	3.90	3,454.67	1.693
0044764706	236,579.21	(1,795.05)	57,951.11	24.495
0044765376	161,134.60	353.37	41,641.39	25.843
0044812677	34,976.14	(5.00)	11,526.95	32.957
0044864037	70,926.29	(1,572.93)	19,929.50	28.099
0044866817	159,988.28	1.77	35,758.60	22.351
0044868502	91,132.65	1.77	15,090.33	16.559
0044884842	116,825.95	4.26	(11,771.00)	(10.076)

Contact:
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2021
 10-May-2021 1:50:29 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
79	13,149,963.24	874,256.48	6.648

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
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
0044764706	236,579.21	57,951.11	24.495

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Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044765376	161,134.60	41,641.39	25.843
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	8,840.57	3.618
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	(52,774.54)	(49.632)
0044790866	390,757.15	3,328.64	0.852
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
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
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)

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Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	15,090.33	16.559
0044870057	67,341.58	34,646.95	51.450
0044876276	87,864.09	16,028.15	18.242
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
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	5	473,849.31	(1,570.13)	(0.000 %)	0	0.00	0.00	0.000 %	5	473,849.31	(1,570.13)	(0.000 %)
Group 2	5	944,767.36	(54,331.72)	(0.001 %)	0	0.00	0.00	0.000 %	5	944,767.36	(54,331.72)	(0.001 %)
Total	10	1,418,616.67	(55,901.85)	(0.000 %)	0	0.00	0.00	0.000 %	10	1,418,616.67	(55,901.85)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044812677	36,000.00	5.099 %	MI	75.00	360	34,976.14	01/31/2021	(5.00)	11,526.95
Group 1	0044864037	73,000.00	5.125 %	OH	80.00	360	70,926.29	01/31/2021	(1,572.93)	19,929.50
Group 1	0044866817	164,000.00	5.250 %	PA	80.00	360	159,988.28	12/31/2020	1.77	35,758.60
Group 1	0044868502	96,000.00	4.750 %	KY	78.00	360	91,132.65	03/31/2021	1.77	15,090.33
Group 1	0044884842	120,000.00	4.375 %	AL	80.00	360	116,825.95	12/31/2020	4.26	(11,771.00)
Group 2	0044749681	247,000.00	4.250 %	FL	95.00	360	236,616.19	08/31/2020	(119.40)	2,738.27
Group 2	0044761042	212,000.00	4.500 %	IL	95.00	360	204,105.41	03/31/2021	3.90	3,454.67
Group 2	0044764706	240,000.00	4.375 %	MS	90.00	360	236,579.21	06/30/2020	(1,795.05)	57,951.11
Group 2	0044765376	172,000.00	4.625 %	OH	97.00	360	161,134.60	03/31/2021	353.37	41,641.39
Group 2	0044789580	109,000.00	4.625 %	CA	95.00	360	106,331.95	04/30/2021	(52,774.54)	(52,774.54)

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

* This data is currently not provided for reporting.

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

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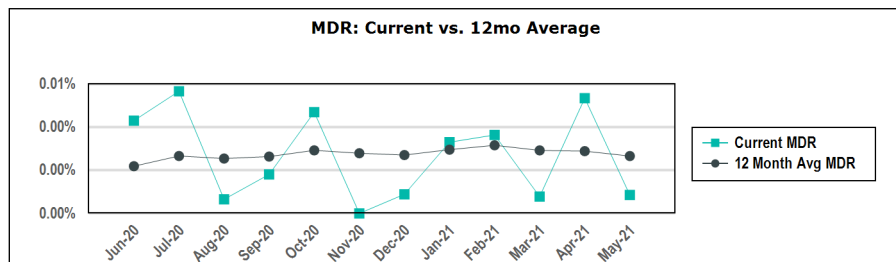
Distribution Date: 25-May-2021
10-May-2021 1:50:29 PM

Realized Loss Report - Collateral

Summary

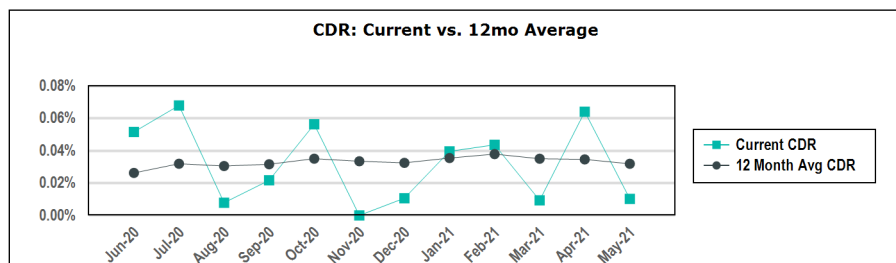
MDR

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



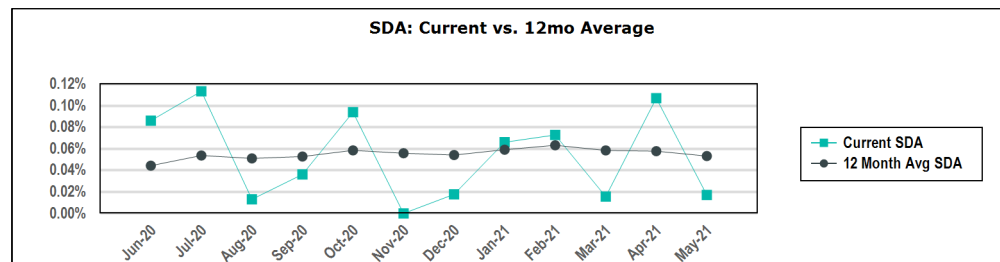
CDR

Current Month 0.010 %
3 Month Average 0.028 %
12 Month Average 0.032 %



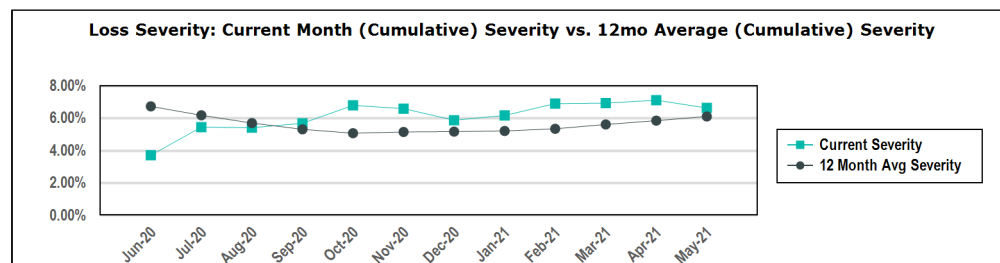
SDA

Current Month 0.017 %
3 Month Average 0.047 %
12 Month Average 0.053 %



Loss Severity

Current Month (Cumulative) 6.648 %
3 Month Average (Cumulative) 6.909 %
12 Month Average (Cumulative) 6.122 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



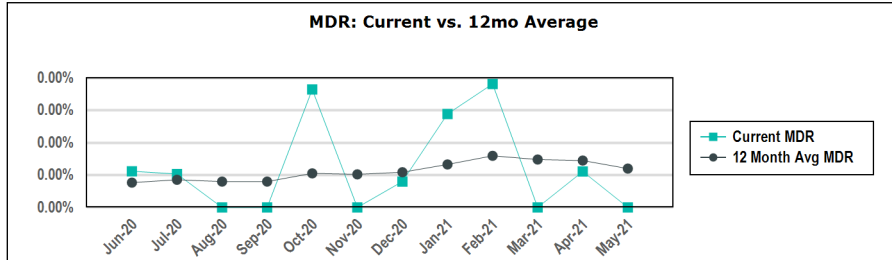
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Realized Loss Report - Collateral

Group 1

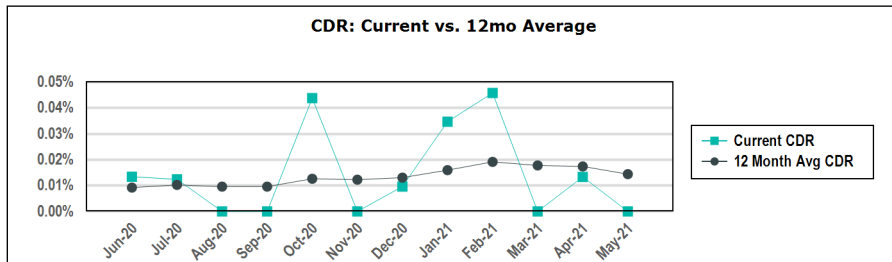
MDR

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



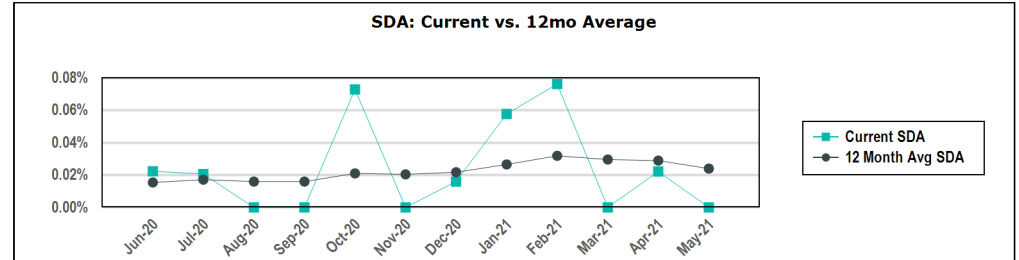
CDR

Current Month 0.000 %
3 Month Average 0.004 %
12 Month Average 0.014 %



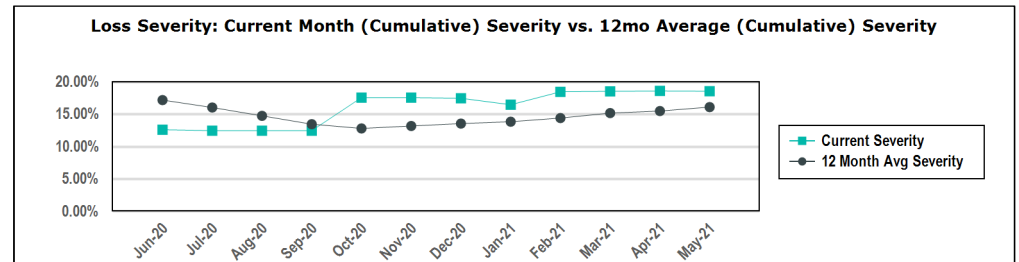
SDA

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.024 %



Loss Severity

Current Month (Cumulative) 18.596 %
3 Month Average (Cumulative) 18.606 %
12 Month Average (Cumulative) 16.140 %



Connecticut Avenue Securities

Credit-Linked Notes

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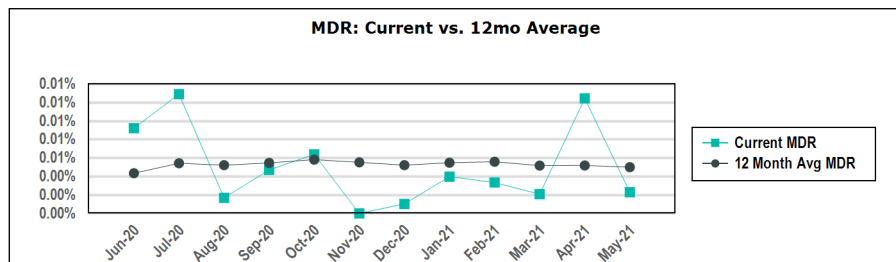
Distribution Date: 25-May-2021
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Realized Loss Report - Collateral

Group 2

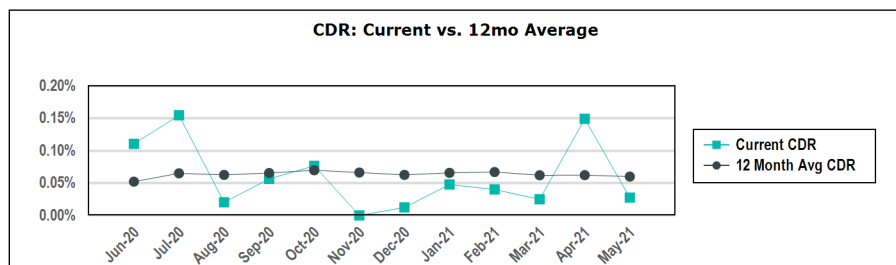
MDR

Current Month 0.002 %
3 Month Average 0.006 %
12 Month Average 0.005 %



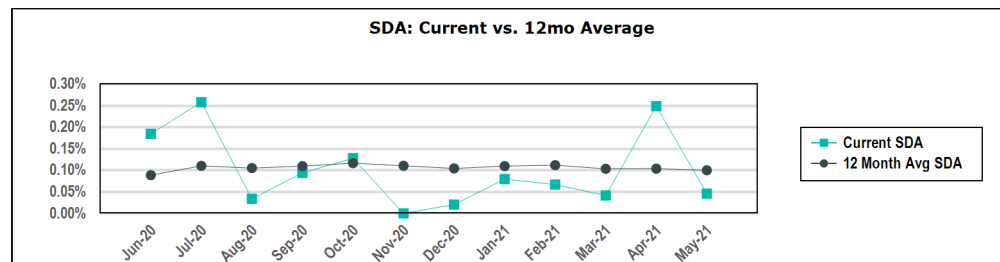
CDR

Current Month 0.028 %
3 Month Average 0.067 %
12 Month Average 0.060 %



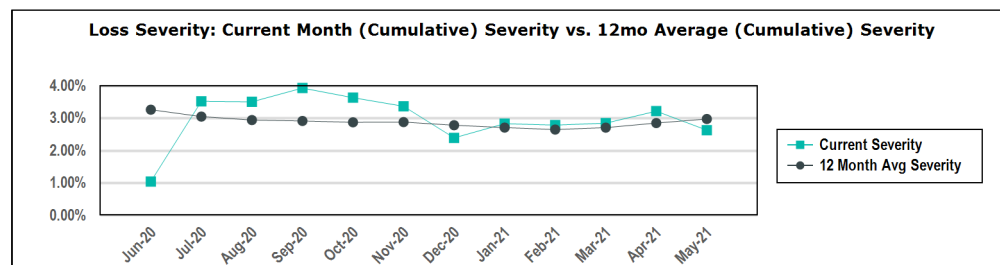
SDA

Current Month 0.046 %
3 Month Average 0.112 %
12 Month Average 0.100 %



Loss Severity

Current Month (Cumulative) 2.638 %
3 Month Average (Cumulative) 2.906 %
12 Month Average (Cumulative) 2.983 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Prepayment Rates

Summary

SMM

Current Month 6.041 %
3 Month Average 5.185 %
12 Month Average 5.092 %

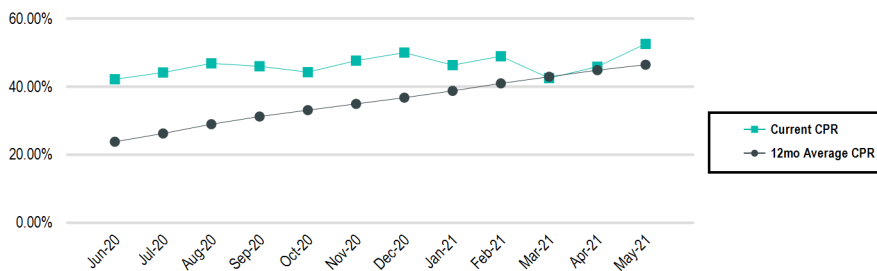
CPR

Current Month 52.658 %
3 Month Average 47.057 %
12 Month Average 46.511 %

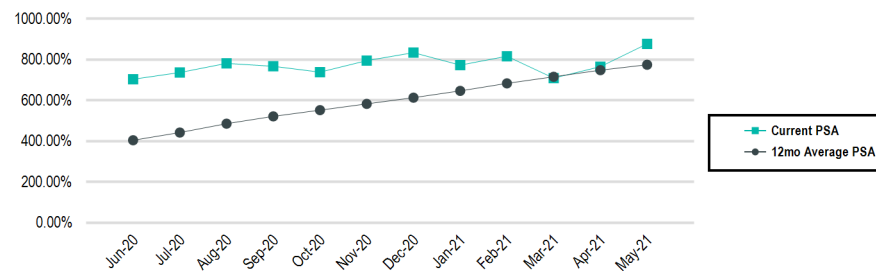
PSA

Current Month 877.630 %
3 Month Average 784.288 %
12 Month Average 775.189 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 5.805 %
3 Month Average 4.958 %
12 Month Average 4.811 %

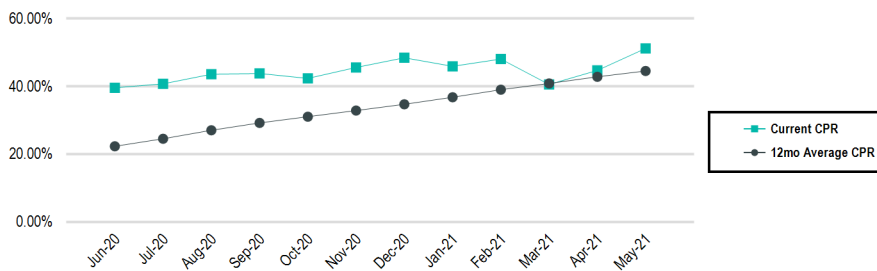
CPR

Current Month 51.209 %
3 Month Average 45.513 %
12 Month Average 44.568 %

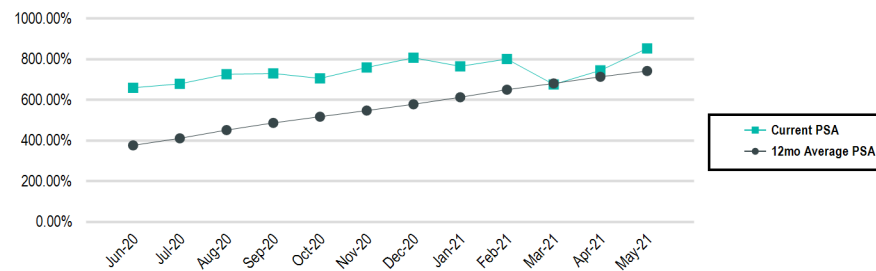
PSA

Current Month 853.482 %
3 Month Average 758.553 %
12 Month Average 742.807 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

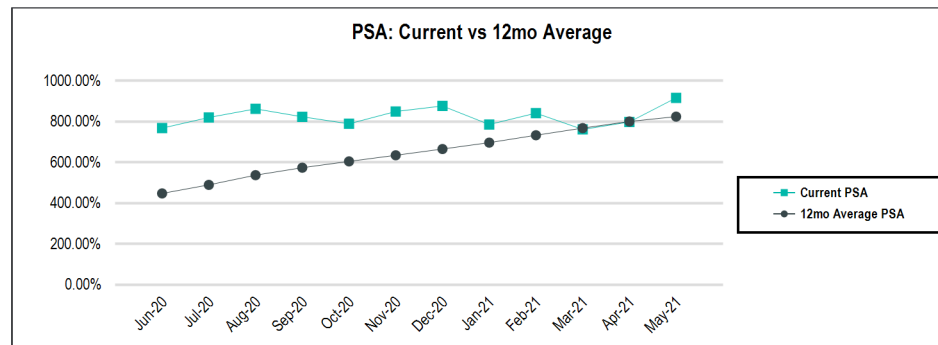
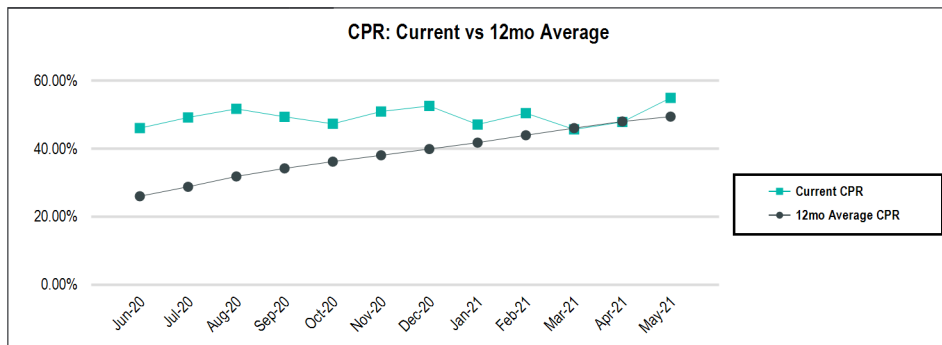
Current Month	6.439 %
3 Month Average	5.565 %
12 Month Average	5.543 %

CPR

Current Month	55.008 %
3 Month Average	49.548 %
12 Month Average	49.490 %

PSA

Current Month	916.796 %
3 Month Average	825.796 %
12 Month Average	824.830 %



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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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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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.