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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/29/2020	0.00000 %	12,903,269,030.73	0.00	551,615,535.21	0.00	12,351,653,495.51	551,615,535.21	0.00
1M-1	30711XUS1	06/24/2020	0.81825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/29/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	06/24/2020	2.56825 %	116,305,475.47	248,917.95	24,813,947.55	0.00	91,491,527.93	25,062,865.50	0.00
1M-AH		05/29/2020	0.00000 %	6,122,204.04	0.00	1,306,181.41	0.00	4,816,022.63	1,306,181.41	0.00
1M-2B	30711XUU6	06/24/2020	2.56825 %	133,258,000.00	285,199.88	0.00	0.00	133,258,000.00	285,199.88	0.00
1M-BH		05/29/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	06/24/2020	2.56825 %	135,218,000.00	289,394.69	0.00	0.00	135,218,000.00	289,394.69	0.00
1M-CH		05/29/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	06/24/2020	2.56825 %	384,781,475.47	823,512.52	24,813,947.55	0.00	359,967,527.93	25,637,460.07	0.00
1M-2H		05/29/2020	0.00000 %	20,254,172.04	0.00	1,306,181.41	0.00	18,947,990.63	1,306,181.41	0.00
1B-1	30711XUW2	06/24/2020	4.16825 %	97,984,000.00	340,351.51	0.00	0.00	97,984,000.00	340,351.51	0.00
1B-1H		05/29/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		05/29/2020	0.00000 %	102,937,396.58	0.00	0.00	44,414.33	102,892,982.25	0.00	248,611.75
1A-I1	30711XUY8	06/24/2020	1.80000 %	0.00	174,458.21	0.00	0.00	0.00	174,458.21	0.00
1A-I2	30711XVA9	06/24/2020	1.40000 %	0.00	135,689.72	0.00	0.00	0.00	135,689.72	0.00
1A-I3	30711XVC5	06/24/2020	1.00000 %	0.00	96,921.23	0.00	0.00	0.00	96,921.23	0.00
1A-I4	30711XVE1	06/24/2020	0.60000 %	0.00	58,152.74	0.00	0.00	0.00	58,152.74	0.00
1B-I1	30711XVG6	06/24/2020	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	06/24/2020	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	06/24/2020	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	06/24/2020	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	06/24/2020	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	06/24/2020	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	06/24/2020	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	06/24/2020	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	06/24/2020	0.76825 %	116,305,475.47	74,459.73	24,813,947.55	0.00	91,491,527.93	24,888,407.28	0.00
1E-A2	30711XVB7	06/24/2020	1.16825 %	116,305,475.47	113,228.23	24,813,947.55	0.00	91,491,527.93	24,927,175.78	0.00
1E-A3	30711XVD3	06/24/2020	1.56825 %	116,305,475.47	151,996.72	24,813,947.55	0.00	91,491,527.93	24,965,944.27	0.00
1E-A4	30711XVF8	06/24/2020	1.96825 %	116,305,475.47	190,765.21	24,813,947.55	0.00	91,491,527.93	25,004,712.76	0.00
1E-B1	30711XVH4	06/24/2020	0.76825 %	133,258,000.00	85,312.88	0.00	0.00	133,258,000.00	85,312.88	0.00

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Series 2017-C07



Distribution Date: 25-Jun-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	06/24/2020	1.16825 %	133,258,000.00	129,732.22	0.00	0.00	133,258,000.00	129,732.22	0.00
1E-B3	30711XVM3	06/24/2020	1.56825 %	133,258,000.00	174,151.55	0.00	0.00	133,258,000.00	174,151.55	0.00
1E-B4	30711XVP6	06/24/2020	1.96825 %	133,258,000.00	218,570.88	0.00	0.00	133,258,000.00	218,570.88	0.00
1E-C1	30711XVR2	06/24/2020	0.76825 %	135,218,000.00	86,567.69	0.00	0.00	135,218,000.00	86,567.69	0.00
1E-C2	30711XVT8	06/24/2020	1.16825 %	135,218,000.00	131,640.36	0.00	0.00	135,218,000.00	131,640.36	0.00
1E-C3	30711XVV3	06/24/2020	1.56825 %	135,218,000.00	176,713.02	0.00	0.00	135,218,000.00	176,713.02	0.00
1E-C4	30711XVX9	06/24/2020	1.96825 %	135,218,000.00	221,785.69	0.00	0.00	135,218,000.00	221,785.69	0.00
1E-D1	30711XVY7	06/24/2020	0.76825 %	249,563,475.47	159,772.62	24,813,947.55	0.00	224,749,527.93	24,973,720.17	0.00
1E-D2	30711XVZ4	06/24/2020	1.16825 %	249,563,475.47	242,960.44	24,813,947.55	0.00	224,749,527.93	25,056,907.99	0.00
1E-D3	30711XWA8	06/24/2020	1.56825 %	249,563,475.47	326,148.27	24,813,947.55	0.00	224,749,527.93	25,140,095.82	0.00
1E-D4	30711XWB6	06/24/2020	1.96825 %	249,563,475.47	409,336.09	24,813,947.55	0.00	224,749,527.93	25,223,283.64	0.00
1E-D5	30711XWC4	06/24/2020	2.56825 %	249,563,475.47	534,117.83	24,813,947.55	0.00	224,749,527.93	25,348,065.38	0.00
1E-F1	30711XWD2	06/24/2020	0.76825 %	268,476,000.00	171,880.57	0.00	0.00	268,476,000.00	171,880.57	0.00
1E-F2	30711XWE0	06/24/2020	1.16825 %	268,476,000.00	261,372.57	0.00	0.00	268,476,000.00	261,372.57	0.00
1E-F3	30711XWF7	06/24/2020	1.56825 %	268,476,000.00	350,864.57	0.00	0.00	268,476,000.00	350,864.57	0.00
1E-F4	30711XWG5	06/24/2020	1.96825 %	268,476,000.00	440,356.57	0.00	0.00	268,476,000.00	440,356.57	0.00
1E-F5	30711XWH3	06/24/2020	2.56825 %	268,476,000.00	574,594.57	0.00	0.00	268,476,000.00	574,594.57	0.00
1X-1	30711XWJ9	06/24/2020	1.80000 %	0.00	374,345.21	0.00	0.00	0.00	374,345.21	0.00
1X-2	30711XWK6	06/24/2020	1.40000 %	0.00	291,157.39	0.00	0.00	0.00	291,157.39	0.00
1X-3	30711XWL4	06/24/2020	1.00000 %	0.00	207,969.56	0.00	0.00	0.00	207,969.56	0.00
1X-4	30711XWM2	06/24/2020	0.60000 %	0.00	124,781.74	0.00	0.00	0.00	124,781.74	0.00
1Y-1	30711XWN0	06/24/2020	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	06/24/2020	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	06/24/2020	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	06/24/2020	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		05/29/2020	0.00000 %	8,342,565,537.05	0.00	431,428,395.34	0.00	7,911,137,141.70	431,428,395.34	0.00
2M-1	30711XWS9	06/24/2020	0.81825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/29/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	06/24/2020	2.66825 %	44,529,705.23	99,013.65	19,294,582.38	0.00	25,235,122.85	19,393,596.03	0.00
2M-AH		05/29/2020	0.00000 %	2,344,123.45	0.00	1,015,701.38	0.00	1,328,422.07	1,015,701.38	0.00
2M-2B	30711XWU4	06/24/2020	2.66825 %	101,332,000.00	225,315.92	0.00	0.00	101,332,000.00	225,315.92	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		05/29/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	06/24/2020	2.66825 %	101,332,000.00	225,315.92	0.00	0.00	101,332,000.00	225,315.92	0.00
2M-CH		05/29/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	06/24/2020	2.66825 %	247,193,705.23	549,645.50	19,294,582.38	0.00	227,899,122.85	19,844,227.88	0.00
2M-2H		05/29/2020	0.00000 %	13,012,719.45	0.00	1,015,701.38	0.00	11,997,018.07	1,015,701.38	0.00
2B-1	30711XWW0	06/24/2020	4.61825 %	63,333,000.00	243,739.69	0.00	0.00	63,333,000.00	243,739.69	0.00
2B-1H		05/29/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		05/29/2020	0.00000 %	66,601,275.96	0.00	0.00	3,542.57	66,597,733.39	0.00	68,703.61
2A-I1	30711XWY6	06/24/2020	1.80000 %	0.00	66,794.56	0.00	0.00	0.00	66,794.56	0.00
2A-I2	30711XXA7	06/24/2020	1.40000 %	0.00	51,951.32	0.00	0.00	0.00	51,951.32	0.00
2A-I3	30711XXC3	06/24/2020	1.00000 %	0.00	37,108.09	0.00	0.00	0.00	37,108.09	0.00
2A-I4	30711XXE9	06/24/2020	0.60000 %	0.00	22,264.85	0.00	0.00	0.00	22,264.85	0.00
2B-I1	30711XXG4	06/24/2020	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2B-I2	30711XXH2	06/24/2020	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2B-I3	30711XXK5	06/24/2020	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2B-I4	30711XXM1	06/24/2020	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2C-I1	30711XXP4	06/24/2020	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	06/24/2020	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	06/24/2020	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	06/24/2020	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	06/24/2020	0.86825 %	44,529,705.23	32,219.10	19,294,582.38	0.00	25,235,122.85	19,326,801.48	0.00
2E-A2	30711XXB5	06/24/2020	1.26825 %	44,529,705.23	47,062.33	19,294,582.38	0.00	25,235,122.85	19,341,644.71	0.00
2E-A3	30711XXD1	06/24/2020	1.66825 %	44,529,705.23	61,905.57	19,294,582.38	0.00	25,235,122.85	19,356,487.95	0.00
2E-A4	30711XXF6	06/24/2020	2.06825 %	44,529,705.23	76,748.80	19,294,582.38	0.00	25,235,122.85	19,371,331.18	0.00
2E-B1	30711XYR9	06/24/2020	0.86825 %	101,332,000.00	73,317.92	0.00	0.00	101,332,000.00	73,317.92	0.00
2E-B2	30711XXJ8	06/24/2020	1.26825 %	101,332,000.00	107,095.26	0.00	0.00	101,332,000.00	107,095.26	0.00
2E-B3	30711XXL3	06/24/2020	1.66825 %	101,332,000.00	140,872.59	0.00	0.00	101,332,000.00	140,872.59	0.00
2E-B4	30711XXN9	06/24/2020	2.06825 %	101,332,000.00	174,649.92	0.00	0.00	101,332,000.00	174,649.92	0.00
2E-C1	30711XXQ2	06/24/2020	0.86825 %	101,332,000.00	73,317.92	0.00	0.00	101,332,000.00	73,317.92	0.00
2E-C2	30711XXS8	06/24/2020	1.26825 %	101,332,000.00	107,095.26	0.00	0.00	101,332,000.00	107,095.26	0.00
2E-C3	30711XXU3	06/24/2020	1.66825 %	101,332,000.00	140,872.59	0.00	0.00	101,332,000.00	140,872.59	0.00

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Distribution Date: 25-Jun-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	06/24/2020	2.06825 %	101,332,000.00	174,649.92	0.00	0.00	101,332,000.00	174,649.92	0.00
2E-D1	30711XXX7	06/24/2020	0.86825 %	145,861,705.23	105,537.02	19,294,582.38	0.00	126,567,122.85	19,400,119.40	0.00
2E-D2	30711XXY5	06/24/2020	1.26825 %	145,861,705.23	154,157.59	19,294,582.38	0.00	126,567,122.85	19,448,739.97	0.00
2E-D3	30711XXZ2	06/24/2020	1.66825 %	145,861,705.23	202,778.16	19,294,582.38	0.00	126,567,122.85	19,497,360.54	0.00
2E-D4	30711XYA6	06/24/2020	2.06825 %	145,861,705.23	251,398.73	19,294,582.38	0.00	126,567,122.85	19,545,981.11	0.00
2E-D5	30711XYB4	06/24/2020	2.66825 %	145,861,705.23	324,329.58	19,294,582.38	0.00	126,567,122.85	19,618,911.96	0.00
2E-F1	30711XYC2	06/24/2020	0.86825 %	202,664,000.00	146,635.85	0.00	0.00	202,664,000.00	146,635.85	0.00
2E-F2	30711XYD0	06/24/2020	1.26825 %	202,664,000.00	214,190.52	0.00	0.00	202,664,000.00	214,190.52	0.00
2E-F3	30711XYE8	06/24/2020	1.66825 %	202,664,000.00	281,745.18	0.00	0.00	202,664,000.00	281,745.18	0.00
2E-F4	30711XYF5	06/24/2020	2.06825 %	202,664,000.00	349,299.85	0.00	0.00	202,664,000.00	349,299.85	0.00
2E-F5	30711XYG3	06/24/2020	2.66825 %	202,664,000.00	450,631.85	0.00	0.00	202,664,000.00	450,631.85	0.00
2X-1	30711XYH1	06/24/2020	1.80000 %	0.00	218,792.56	0.00	0.00	0.00	218,792.56	0.00
2X-2	30711XYJ7	06/24/2020	1.40000 %	0.00	170,171.99	0.00	0.00	0.00	170,171.99	0.00
2X-3	30711XYK4	06/24/2020	1.00000 %	0.00	121,551.42	0.00	0.00	0.00	121,551.42	0.00
2X-4	30711XYL2	06/24/2020	0.60000 %	0.00	72,930.85	0.00	0.00	0.00	72,930.85	0.00
2Y-1	30711XYM0	06/24/2020	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2Y-2	30711XYN8	06/24/2020	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2Y-3	30711XYP3	06/24/2020	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2Y-4	30711XYQ1	06/24/2020	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
Totals				29,776,392,041.00	18,241,408.46	1,472,881,525.36	47,956.90	28,303,462,558.83	1,491,122,933.82	317,315.36

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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Series 2017-C07



Distribution Date: 25-Jun-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	12,903,269,030.73	21,330,091.55	530,285,443.67	0.00	0.00	551,615,535.21	12,351,653,495.51	0.62372052	551,615,535.21
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	116,305,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	91,491,527.93	0.68657437	24,813,947.55
1M-AH	7,014,568.00	6,122,204.04	50,517.73	1,255,663.68	0.00	0.00	1,306,181.41	4,816,022.63	0.68657437	1,306,181.41
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	384,781,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	359,967,527.93	0.89603451	24,813,947.55
1M-2H	21,146,536.00	20,254,172.04	50,517.73	1,255,663.68	0.00	0.00	1,306,181.41	18,947,990.63	0.89603284	1,306,181.41
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	102,937,396.58	0.00	0.00	0.00	44,414.33	44,414.33	102,892,982.25	0.99758961	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	116,305,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	91,491,527.93	0.68657437	24,813,947.55
1E-A2	133,258,000.00	116,305,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	91,491,527.93	0.68657437	24,813,947.55
1E-A3	133,258,000.00	116,305,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	91,491,527.93	0.68657437	24,813,947.55
1E-A4	133,258,000.00	116,305,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	91,491,527.93	0.68657437	24,813,947.55
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
10-Jun-2020 5:48:58 PM

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	249,563,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	224,749,527.93	0.84328719	24,813,947.55
1E-D2	266,516,000.00	249,563,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	224,749,527.93	0.84328719	24,813,947.55
1E-D3	266,516,000.00	249,563,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	224,749,527.93	0.84328719	24,813,947.55
1E-D4	266,516,000.00	249,563,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	224,749,527.93	0.84328719	24,813,947.55
1E-D5	266,516,000.00	249,563,475.47	959,701.55	23,854,245.99	0.00	0.00	24,813,947.55	224,749,527.93	0.84328719	24,813,947.55
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	8,342,565,537.05	13,248,985.88	418,179,409.46	0.00	0.00	431,428,395.34	7,911,137,141.70	0.61967346	431,428,395.34
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	44,529,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	25,235,122.85	0.24903409	19,294,582.38
2M-AH	5,334,298.00	2,344,123.45	31,249.94	984,451.43	0.00	0.00	1,015,701.38	1,328,422.07	0.24903409	1,015,701.38
2M-2B	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-BH	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-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	247,193,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	227,899,122.85	0.74967803	19,294,582.38

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
10-Jun-2020 5:48:58 PM

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	13,012,719.45	31,249.94	984,451.43	0.00	0.00	1,015,701.38	11,997,018.07	0.74967803	1,015,701.38
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	66,601,275.96	0.00	0.00	0.00	3,542.57	3,542.57	66,597,733.39	0.99896944	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	44,529,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	25,235,122.85	0.24903409	19,294,582.38
2E-A2	101,332,000.00	44,529,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	25,235,122.85	0.24903409	19,294,582.38
2E-A3	101,332,000.00	44,529,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	25,235,122.85	0.24903409	19,294,582.38
2E-A4	101,332,000.00	44,529,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	25,235,122.85	0.24903409	19,294,582.38
2E-B1	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-B2	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-B3	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-B4	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-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	145,861,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	126,567,122.85	0.62451705	19,294,582.38
2E-D2	202,664,000.00	145,861,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	126,567,122.85	0.62451705	19,294,582.38
2E-D3	202,664,000.00	145,861,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	126,567,122.85	0.62451705	19,294,582.38
2E-D4	202,664,000.00	145,861,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	126,567,122.85	0.62451705	19,294,582.38
2E-D5	202,664,000.00	145,861,705.23	593,633.77	18,700,948.61	0.00	0.00	19,294,582.38	126,567,122.85	0.62451705	19,294,582.38

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
10-Jun-2020 5:48:58 PM

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	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
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	29,776,392,041.00	51,829,301.29	1,421,052,223.95	0.00	47,956.90	1,472,929,482.26	28,303,462,558.83	0.67023749	1,472,881,525.36

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
10-Jun-2020 5:48:59 PM

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	651.57540704	1.07710403	26.77778422	0.00000000	0.00000000	27.85488825	623.72051879	0.62372052	27.85488825
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	872.78418909	7.20183066	179.00798444	0.00000000	0.00000000	186.20981517	686.57437400	0.68657437	186.20981517
1M-AH	7,014,568.00	872.78418856	7.20183053	179.00798453	0.00000000	0.00000000	186.20981506	686.57437350	0.68657437	186.20981506
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	957.80161866	2.38889800	59.37821043	0.00000000	0.00000000	61.76710846	896.03451022	0.89603451	61.76710846
1M-2H	21,146,536.00	957.80093912	2.38893642	59.37916640	0.00000000	0.00000000	61.76810282	896.03283630	0.89603284	61.76810282
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	998.02022238	0.00000000	0.00000000	0.00000000	0.43061512	0.43061512	997.58960725	0.99758961	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	872.78418909	7.20183066	179.00798444	0.00000000	0.00000000	186.20981517	686.57437400	0.68657437	186.20981517
1E-A2	133,258,000.00	872.78418909	7.20183066	179.00798444	0.00000000	0.00000000	186.20981517	686.57437400	0.68657437	186.20981517
1E-A3	133,258,000.00	872.78418909	7.20183066	179.00798444	0.00000000	0.00000000	186.20981517	686.57437400	0.68657437	186.20981517
1E-A4	133,258,000.00	872.78418909	7.20183066	179.00798444	0.00000000	0.00000000	186.20981517	686.57437400	0.68657437	186.20981517
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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Distribution Date: 25-Jun-2020
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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	936.39209455	3.60091533	89.50399222	0.00000000	0.00000000	93.10490759	843.28718700	0.84328719	93.10490759
1E-D2	266,516,000.00	936.39209455	3.60091533	89.50399222	0.00000000	0.00000000	93.10490759	843.28718700	0.84328719	93.10490759
1E-D3	266,516,000.00	936.39209455	3.60091533	89.50399222	0.00000000	0.00000000	93.10490759	843.28718700	0.84328719	93.10490759
1E-D4	266,516,000.00	936.39209455	3.60091533	89.50399222	0.00000000	0.00000000	93.10490759	843.28718700	0.84328719	93.10490759
1E-D5	266,516,000.00	936.39209455	3.60091533	89.50399222	0.00000000	0.00000000	93.10490759	843.28718700	0.84328719	93.10490759
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	653.46691900	1.03778315	32.75568038	0.00000000	0.00000000	33.79346354	619.67345546	0.61967346	33.79346354
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	439.44366271	5.85830508	184.55126327	0.00000000	0.00000000	190.40956835	249.03409436	0.24903409	190.40956835
2M-AH	5,334,298.00	439.44366250	5.85830413	184.55126242	0.00000000	0.00000000	190.40956842	249.03409408	0.24903409	190.40956842
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	813.14788757	1.95276836	61.51708776	0.00000000	0.00000000	63.46985612	749.67803145	0.74967803	63.46985612

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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	813.14788750	1.95276804	61.51708747	0.00000000	0.00000000	63.46985614	749.67803136	0.74967803	63.46985614
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	999.02258103	0.00000000	0.00000000	0.00000000	0.05313873	0.05313873	998.96944230	0.99896944	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	439.44366271	5.85830508	184.55126327	0.00000000	0.00000000	190.40956835	249.03409436	0.24903409	190.40956835
2E-A2	101,332,000.00	439.44366271	5.85830508	184.55126327	0.00000000	0.00000000	190.40956835	249.03409436	0.24903409	190.40956835
2E-A3	101,332,000.00	439.44366271	5.85830508	184.55126327	0.00000000	0.00000000	190.40956835	249.03409436	0.24903409	190.40956835
2E-A4	101,332,000.00	439.44366271	5.85830508	184.55126327	0.00000000	0.00000000	190.40956835	249.03409436	0.24903409	190.40956835
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	719.72183136	2.92915254	92.27563164	0.00000000	0.00000000	95.20478417	624.51704718	0.62451705	95.20478417
2E-D2	202,664,000.00	719.72183136	2.92915254	92.27563164	0.00000000	0.00000000	95.20478417	624.51704718	0.62451705	95.20478417
2E-D3	202,664,000.00	719.72183136	2.92915254	92.27563164	0.00000000	0.00000000	95.20478417	624.51704718	0.62451705	95.20478417
2E-D4	202,664,000.00	719.72183136	2.92915254	92.27563164	0.00000000	0.00000000	95.20478417	624.51704718	0.62451705	95.20478417
2E-D5	202,664,000.00	719.72183136	2.92915254	92.27563164	0.00000000	0.00000000	95.20478417	624.51704718	0.62451705	95.20478417

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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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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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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 %	12,903,269,030.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,351,653,495.51
1M-1	N/A	N/A	0.81825 %	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	05/26/20 - 06/24/20	30	2.56825 %	116,305,475.47	248,917.95	0.00	0.00	0.00	0.00	248,917.95	0.00	91,491,527.93
1M-AH	N/A	N/A	0.00000 %	6,122,204.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,816,022.63
1M-2B	05/26/20 - 06/24/20	30	2.56825 %	133,258,000.00	285,199.88	0.00	0.00	0.00	0.00	285,199.88	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	05/26/20 - 06/24/20	30	2.56825 %	135,218,000.00	289,394.69	0.00	0.00	0.00	0.00	289,394.69	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	05/26/20 - 06/24/20	30	2.56825 %	384,781,475.47	823,512.52	0.00	0.00	0.00	0.00	823,512.52	0.00	359,967,527.93
1M-2H	N/A	N/A	0.00000 %	20,254,172.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,947,990.63
1B-1	05/26/20 - 06/24/20	30	4.16825 %	97,984,000.00	340,351.51	0.00	0.00	0.00	0.00	340,351.51	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 %	102,937,396.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,892,982.25
1A-I1	05/26/20 - 06/24/20	30	1.80000 %	116,305,475.47	174,458.21	0.00	0.00	0.00	0.00	174,458.21	0.00	91,491,527.93
1A-I2	05/26/20 - 06/24/20	30	1.40000 %	116,305,475.47	135,689.72	0.00	0.00	0.00	0.00	135,689.72	0.00	91,491,527.93
1A-I3	05/26/20 - 06/24/20	30	1.00000 %	116,305,475.47	96,921.23	0.00	0.00	0.00	0.00	96,921.23	0.00	91,491,527.93
1A-I4	05/26/20 - 06/24/20	30	0.60000 %	116,305,475.47	58,152.74	0.00	0.00	0.00	0.00	58,152.74	0.00	91,491,527.93
1B-I1	05/26/20 - 06/24/20	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1B-I2	05/26/20 - 06/24/20	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1B-I3	05/26/20 - 06/24/20	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1B-I4	05/26/20 - 06/24/20	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1C-I1	05/26/20 - 06/24/20	30	1.80000 %	135,218,000.00	202,827.00	0.00	0.00	0.00	0.00	202,827.00	0.00	135,218,000.00
1C-I2	05/26/20 - 06/24/20	30	1.40000 %	135,218,000.00	157,754.33	0.00	0.00	0.00	0.00	157,754.33	0.00	135,218,000.00
1C-I3	05/26/20 - 06/24/20	30	1.00000 %	135,218,000.00	112,681.67	0.00	0.00	0.00	0.00	112,681.67	0.00	135,218,000.00
1C-I4	05/26/20 - 06/24/20	30	0.60000 %	135,218,000.00	67,609.00	0.00	0.00	0.00	0.00	67,609.00	0.00	135,218,000.00
1E-A1	05/26/20 - 06/24/20	30	0.76825 %	116,305,475.47	74,459.73	0.00	0.00	0.00	0.00	74,459.73	0.00	91,491,527.93
1E-A2	05/26/20 - 06/24/20	30	1.16825 %	116,305,475.47	113,228.23	0.00	0.00	0.00	0.00	113,228.23	0.00	91,491,527.93
1E-A3	05/26/20 - 06/24/20	30	1.56825 %	116,305,475.47	151,996.72	0.00	0.00	0.00	0.00	151,996.72	0.00	91,491,527.93
1E-A4	05/26/20 - 06/24/20	30	1.96825 %	116,305,475.47	190,765.21	0.00	0.00	0.00	0.00	190,765.21	0.00	91,491,527.93
1E-B1	05/26/20 - 06/24/20	30	0.76825 %	133,258,000.00	85,312.88	0.00	0.00	0.00	0.00	85,312.88	0.00	133,258,000.00
1E-B2	05/26/20 - 06/24/20	30	1.16825 %	133,258,000.00	129,732.22	0.00	0.00	0.00	0.00	129,732.22	0.00	133,258,000.00

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Connecticut Avenue Securities

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Series 2017-C07

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Distribution Date: 25-Jun-2020
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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	05/26/20 - 06/24/20	30	1.56825 %	133,258,000.00	174,151.55	0.00	0.00	0.00	0.00	174,151.55	0.00	133,258,000.00
1E-B4	05/26/20 - 06/24/20	30	1.96825 %	133,258,000.00	218,570.88	0.00	0.00	0.00	0.00	218,570.88	0.00	133,258,000.00
1E-C1	05/26/20 - 06/24/20	30	0.76825 %	135,218,000.00	86,567.69	0.00	0.00	0.00	0.00	86,567.69	0.00	135,218,000.00
1E-C2	05/26/20 - 06/24/20	30	1.16825 %	135,218,000.00	131,640.36	0.00	0.00	0.00	0.00	131,640.36	0.00	135,218,000.00
1E-C3	05/26/20 - 06/24/20	30	1.56825 %	135,218,000.00	176,713.02	0.00	0.00	0.00	0.00	176,713.02	0.00	135,218,000.00
1E-C4	05/26/20 - 06/24/20	30	1.96825 %	135,218,000.00	221,785.69	0.00	0.00	0.00	0.00	221,785.69	0.00	135,218,000.00
1E-D1	05/26/20 - 06/24/20	30	0.76825 %	249,563,475.47	159,772.62	0.00	0.00	0.00	0.00	159,772.62	0.00	224,749,527.93
1E-D2	05/26/20 - 06/24/20	30	1.16825 %	249,563,475.47	242,960.44	0.00	0.00	0.00	0.00	242,960.44	0.00	224,749,527.93
1E-D3	05/26/20 - 06/24/20	30	1.56825 %	249,563,475.47	326,148.27	0.00	0.00	0.00	0.00	326,148.27	0.00	224,749,527.93
1E-D4	05/26/20 - 06/24/20	30	1.96825 %	249,563,475.47	409,336.09	0.00	0.00	0.00	0.00	409,336.09	0.00	224,749,527.93
1E-D5	05/26/20 - 06/24/20	30	2.56825 %	249,563,475.47	534,117.83	0.00	0.00	0.00	0.00	534,117.83	0.00	224,749,527.93
1E-F1	05/26/20 - 06/24/20	30	0.76825 %	268,476,000.00	171,880.57	0.00	0.00	0.00	0.00	171,880.57	0.00	268,476,000.00
1E-F2	05/26/20 - 06/24/20	30	1.16825 %	268,476,000.00	261,372.57	0.00	0.00	0.00	0.00	261,372.57	0.00	268,476,000.00
1E-F3	05/26/20 - 06/24/20	30	1.56825 %	268,476,000.00	350,864.57	0.00	0.00	0.00	0.00	350,864.57	0.00	268,476,000.00
1E-F4	05/26/20 - 06/24/20	30	1.96825 %	268,476,000.00	440,356.57	0.00	0.00	0.00	0.00	440,356.57	0.00	268,476,000.00
1E-F5	05/26/20 - 06/24/20	30	2.56825 %	268,476,000.00	574,594.57	0.00	0.00	0.00	0.00	574,594.57	0.00	268,476,000.00
1X-1	05/26/20 - 06/24/20	30	1.80000 %	249,563,475.47	374,345.21	0.00	0.00	0.00	0.00	374,345.21	0.00	224,749,527.93
1X-2	05/26/20 - 06/24/20	30	1.40000 %	249,563,475.47	291,157.39	0.00	0.00	0.00	0.00	291,157.39	0.00	224,749,527.93
1X-3	05/26/20 - 06/24/20	30	1.00000 %	249,563,475.47	207,969.56	0.00	0.00	0.00	0.00	207,969.56	0.00	224,749,527.93
1X-4	05/26/20 - 06/24/20	30	0.60000 %	249,563,475.47	124,781.74	0.00	0.00	0.00	0.00	124,781.74	0.00	224,749,527.93
1Y-1	05/26/20 - 06/24/20	30	1.80000 %	268,476,000.00	402,714.00	0.00	0.00	0.00	0.00	402,714.00	0.00	268,476,000.00
1Y-2	05/26/20 - 06/24/20	30	1.40000 %	268,476,000.00	313,222.00	0.00	0.00	0.00	0.00	313,222.00	0.00	268,476,000.00
1Y-3	05/26/20 - 06/24/20	30	1.00000 %	268,476,000.00	223,730.00	0.00	0.00	0.00	0.00	223,730.00	0.00	268,476,000.00
1Y-4	05/26/20 - 06/24/20	30	0.60000 %	268,476,000.00	134,238.00	0.00	0.00	0.00	0.00	134,238.00	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	8,342,565,537.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,911,137,141.70
2M-1	N/A	N/A	0.81825 %	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	05/26/20 - 06/24/20	30	2.66825 %	44,529,705.23	99,013.65	0.00	0.00	0.00	0.00	99,013.65	0.00	25,235,122.85
2M-AH	N/A	N/A	0.00000 %	2,344,123.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,328,422.07
2M-2B	05/26/20 - 06/24/20	30	2.66825 %	101,332,000.00	225,315.92	0.00	0.00	0.00	0.00	225,315.92	0.00	101,332,000.00
2M-BH	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-2C	05/26/20 - 06/24/20	30	2.66825 %	101,332,000.00	225,315.92	0.00	0.00	0.00	0.00	225,315.92	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
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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	05/26/20 - 06/24/20	30	2.66825 %	247,193,705.23	549,645.50	0.00	0.00	0.00	0.00	549,645.50	0.00	227,899,122.85
2M-2H	N/A	N/A	0.00000 %	13,012,719.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,997,018.07
2B-1	05/26/20 - 06/24/20	30	4.61825 %	63,333,000.00	243,739.69	0.00	0.00	0.00	0.00	243,739.69	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 %	66,601,275.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,597,733.39
2A-I1	05/26/20 - 06/24/20	30	1.80000 %	44,529,705.23	66,794.56	0.00	0.00	0.00	0.00	66,794.56	0.00	25,235,122.85
2A-I2	05/26/20 - 06/24/20	30	1.40000 %	44,529,705.23	51,951.32	0.00	0.00	0.00	0.00	51,951.32	0.00	25,235,122.85
2A-I3	05/26/20 - 06/24/20	30	1.00000 %	44,529,705.23	37,108.09	0.00	0.00	0.00	0.00	37,108.09	0.00	25,235,122.85
2A-I4	05/26/20 - 06/24/20	30	0.60000 %	44,529,705.23	22,264.85	0.00	0.00	0.00	0.00	22,264.85	0.00	25,235,122.85
2B-I1	05/26/20 - 06/24/20	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2B-I2	05/26/20 - 06/24/20	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2B-I3	05/26/20 - 06/24/20	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2B-I4	05/26/20 - 06/24/20	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2C-I1	05/26/20 - 06/24/20	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2C-I2	05/26/20 - 06/24/20	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2C-I3	05/26/20 - 06/24/20	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2C-I4	05/26/20 - 06/24/20	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2E-A1	05/26/20 - 06/24/20	30	0.86825 %	44,529,705.23	32,219.10	0.00	0.00	0.00	0.00	32,219.10	0.00	25,235,122.85
2E-A2	05/26/20 - 06/24/20	30	1.26825 %	44,529,705.23	47,062.33	0.00	0.00	0.00	0.00	47,062.33	0.00	25,235,122.85
2E-A3	05/26/20 - 06/24/20	30	1.66825 %	44,529,705.23	61,905.57	0.00	0.00	0.00	0.00	61,905.57	0.00	25,235,122.85
2E-A4	05/26/20 - 06/24/20	30	2.06825 %	44,529,705.23	76,748.80	0.00	0.00	0.00	0.00	76,748.80	0.00	25,235,122.85
2E-B1	05/26/20 - 06/24/20	30	0.86825 %	101,332,000.00	73,317.92	0.00	0.00	0.00	0.00	73,317.92	0.00	101,332,000.00
2E-B2	05/26/20 - 06/24/20	30	1.26825 %	101,332,000.00	107,095.26	0.00	0.00	0.00	0.00	107,095.26	0.00	101,332,000.00
2E-B3	05/26/20 - 06/24/20	30	1.66825 %	101,332,000.00	140,872.59	0.00	0.00	0.00	0.00	140,872.59	0.00	101,332,000.00
2E-B4	05/26/20 - 06/24/20	30	2.06825 %	101,332,000.00	174,649.92	0.00	0.00	0.00	0.00	174,649.92	0.00	101,332,000.00
2E-C1	05/26/20 - 06/24/20	30	0.86825 %	101,332,000.00	73,317.92	0.00	0.00	0.00	0.00	73,317.92	0.00	101,332,000.00
2E-C2	05/26/20 - 06/24/20	30	1.26825 %	101,332,000.00	107,095.26	0.00	0.00	0.00	0.00	107,095.26	0.00	101,332,000.00
2E-C3	05/26/20 - 06/24/20	30	1.66825 %	101,332,000.00	140,872.59	0.00	0.00	0.00	0.00	140,872.59	0.00	101,332,000.00
2E-C4	05/26/20 - 06/24/20	30	2.06825 %	101,332,000.00	174,649.92	0.00	0.00	0.00	0.00	174,649.92	0.00	101,332,000.00
2E-D1	05/26/20 - 06/24/20	30	0.86825 %	145,861,705.23	105,537.02	0.00	0.00	0.00	0.00	105,537.02	0.00	126,567,122.85
2E-D2	05/26/20 - 06/24/20	30	1.26825 %	145,861,705.23	154,157.59	0.00	0.00	0.00	0.00	154,157.59	0.00	126,567,122.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
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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	05/26/20 - 06/24/20	30	1.66825 %	145,861,705.23	202,778.16	0.00	0.00	0.00	0.00	202,778.16	0.00	126,567,122.85
2E-D4	05/26/20 - 06/24/20	30	2.06825 %	145,861,705.23	251,398.73	0.00	0.00	0.00	0.00	251,398.73	0.00	126,567,122.85
2E-D5	05/26/20 - 06/24/20	30	2.66825 %	145,861,705.23	324,329.58	0.00	0.00	0.00	0.00	324,329.58	0.00	126,567,122.85
2E-F1	05/26/20 - 06/24/20	30	0.86825 %	202,664,000.00	146,635.85	0.00	0.00	0.00	0.00	146,635.85	0.00	202,664,000.00
2E-F2	05/26/20 - 06/24/20	30	1.26825 %	202,664,000.00	214,190.52	0.00	0.00	0.00	0.00	214,190.52	0.00	202,664,000.00
2E-F3	05/26/20 - 06/24/20	30	1.66825 %	202,664,000.00	281,745.18	0.00	0.00	0.00	0.00	281,745.18	0.00	202,664,000.00
2E-F4	05/26/20 - 06/24/20	30	2.06825 %	202,664,000.00	349,299.85	0.00	0.00	0.00	0.00	349,299.85	0.00	202,664,000.00
2E-F5	05/26/20 - 06/24/20	30	2.66825 %	202,664,000.00	450,631.85	0.00	0.00	0.00	0.00	450,631.85	0.00	202,664,000.00
2X-1	05/26/20 - 06/24/20	30	1.80000 %	145,861,705.23	218,792.56	0.00	0.00	0.00	0.00	218,792.56	0.00	126,567,122.85
2X-2	05/26/20 - 06/24/20	30	1.40000 %	145,861,705.23	170,171.99	0.00	0.00	0.00	0.00	170,171.99	0.00	126,567,122.85
2X-3	05/26/20 - 06/24/20	30	1.00000 %	145,861,705.23	121,551.42	0.00	0.00	0.00	0.00	121,551.42	0.00	126,567,122.85
2X-4	05/26/20 - 06/24/20	30	0.60000 %	145,861,705.23	72,930.85	0.00	0.00	0.00	0.00	72,930.85	0.00	126,567,122.85
2Y-1	05/26/20 - 06/24/20	30	1.80000 %	202,664,000.00	303,996.00	0.00	0.00	0.00	0.00	303,996.00	0.00	202,664,000.00
2Y-2	05/26/20 - 06/24/20	30	1.40000 %	202,664,000.00	236,441.33	0.00	0.00	0.00	0.00	236,441.33	0.00	202,664,000.00
2Y-3	05/26/20 - 06/24/20	30	1.00000 %	202,664,000.00	168,886.67	0.00	0.00	0.00	0.00	168,886.67	0.00	202,664,000.00
2Y-4	05/26/20 - 06/24/20	30	0.60000 %	202,664,000.00	101,332.00	0.00	0.00	0.00	0.00	101,332.00	0.00	202,664,000.00
Totals					18,241,408.46	0.00	0.00	0.00	0.00	18,241,408.46	0.00	

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

Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 25-Jun-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	651.57540704	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	623.72051879
1M-1	186,170,000.00	0.81825 %	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	2.56825 %	872.78418909	1.86794001	0.00000000	0.00000000	0.00000000	0.00000000	1.86794001	0.00000000	686.57437400
1M-AH	7,014,568.00	0.00000 %	872.78418856	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	686.57437350
1M-2B	133,258,000.00	2.56825 %	1000.00000000	2.14020832	0.00000000	0.00000000	0.00000000	0.00000000	2.14020832	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	2.56825 %	1000.00000000	2.14020833	0.00000000	0.00000000	0.00000000	0.00000000	2.14020833	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	2.56825 %	957.80161866	2.04989501	0.00000000	0.00000000	0.00000000	0.00000000	2.04989501	0.00000000	896.03451022
1M-2H	21,146,536.00	0.00000 %	957.80093912	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	896.03283630
1B-1	97,984,000.00	4.16825 %	1000.00000000	3.47354170	0.00000000	0.00000000	0.00000000	0.00000000	3.47354170	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 %	998.02022238	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.58960725
1A-I1	0.00	1.80000 %	872.78418909	1.30917626	0.00000000	0.00000000	0.00000000	0.00000000	1.30917626	0.00000000	686.57437400
1A-I2	0.00	1.40000 %	872.78418909	1.01824821	0.00000000	0.00000000	0.00000000	0.00000000	1.01824821	0.00000000	686.57437400
1A-I3	0.00	1.00000 %	872.78418909	0.72732016	0.00000000	0.00000000	0.00000000	0.00000000	0.72732016	0.00000000	686.57437400
1A-I4	0.00	0.60000 %	872.78418909	0.43639211	0.00000000	0.00000000	0.00000000	0.00000000	0.43639211	0.00000000	686.57437400
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.76825 %	872.78418909	0.55876368	0.00000000	0.00000000	0.00000000	0.00000000	0.55876368	0.00000000	686.57437400
1E-A2	133,258,000.00	1.16825 %	872.78418909	0.84969180	0.00000000	0.00000000	0.00000000	0.00000000	0.84969180	0.00000000	686.57437400
1E-A3	133,258,000.00	1.56825 %	872.78418909	1.14061985	0.00000000	0.00000000	0.00000000	0.00000000	1.14061985	0.00000000	686.57437400

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Connecticut Avenue Securities

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Series 2017-C07



Distribution Date: 25-Jun-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.96825 %	872.78418909	1.43154790	0.00000000	0.00000000	0.00000000	0.00000000	1.43154790	0.00000000	686.57437400
1E-B1	133,258,000.00	0.76825 %	1000.00000000	0.64020832	0.00000000	0.00000000	0.00000000	0.00000000	0.64020832	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.16825 %	1000.00000000	0.97354170	0.00000000	0.00000000	0.00000000	0.00000000	0.97354170	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.56825 %	1000.00000000	1.30687501	0.00000000	0.00000000	0.00000000	0.00000000	1.30687501	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.96825 %	1000.00000000	1.64020832	0.00000000	0.00000000	0.00000000	0.00000000	1.64020832	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.76825 %	1000.00000000	0.64020833	0.00000000	0.00000000	0.00000000	0.00000000	0.64020833	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.16825 %	1000.00000000	0.97354169	0.00000000	0.00000000	0.00000000	0.00000000	0.97354169	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.56825 %	1000.00000000	1.30687497	0.00000000	0.00000000	0.00000000	0.00000000	1.30687497	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.96825 %	1000.00000000	1.64020833	0.00000000	0.00000000	0.00000000	0.00000000	1.64020833	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.76825 %	936.39209455	0.59948603	0.00000000	0.00000000	0.00000000	0.00000000	0.59948603	0.00000000	843.28718700
1E-D2	266,516,000.00	1.16825 %	936.39209455	0.91161671	0.00000000	0.00000000	0.00000000	0.00000000	0.91161671	0.00000000	843.28718700
1E-D3	266,516,000.00	1.56825 %	936.39209455	1.22374743	0.00000000	0.00000000	0.00000000	0.00000000	1.22374743	0.00000000	843.28718700
1E-D4	266,516,000.00	1.96825 %	936.39209455	1.53587811	0.00000000	0.00000000	0.00000000	0.00000000	1.53587811	0.00000000	843.28718700
1E-D5	266,516,000.00	2.56825 %	936.39209455	2.00407416	0.00000000	0.00000000	0.00000000	0.00000000	2.00407416	0.00000000	843.28718700
1E-F1	268,476,000.00	0.76825 %	1000.00000000	0.64020832	0.00000000	0.00000000	0.00000000	0.00000000	0.64020832	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.16825 %	1000.00000000	0.97354166	0.00000000	0.00000000	0.00000000	0.00000000	0.97354166	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.56825 %	1000.00000000	1.30687499	0.00000000	0.00000000	0.00000000	0.00000000	1.30687499	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.96825 %	1000.00000000	1.64020832	0.00000000	0.00000000	0.00000000	0.00000000	1.64020832	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.56825 %	1000.00000000	2.14020832	0.00000000	0.00000000	0.00000000	0.00000000	2.14020832	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	936.39209455	1.40458813	0.00000000	0.00000000	0.00000000	0.00000000	1.40458813	0.00000000	843.28718700
1X-2	0.00	1.40000 %	936.39209455	1.09245745	0.00000000	0.00000000	0.00000000	0.00000000	1.09245745	0.00000000	843.28718700
1X-3	0.00	1.00000 %	936.39209455	0.78032673	0.00000000	0.00000000	0.00000000	0.00000000	0.78032673	0.00000000	843.28718700
1X-4	0.00	0.60000 %	936.39209455	0.46819606	0.00000000	0.00000000	0.00000000	0.00000000	0.46819606	0.00000000	843.28718700
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	653.46691900	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	619.67345546
2M-1	107,666,000.00	0.81825 %	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	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.66825 %	439.44366271	0.97712125	0.00000000	0.00000000	0.00000000	0.00000000	0.97712125	0.00000000	249.03409436
2M-AH	5,334,298.00	0.00000 %	439.44366250	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	249.03409408
2M-2B	101,332,000.00	2.66825 %	1000.00000000	2.22354163	0.00000000	0.00000000	0.00000000	0.00000000	2.22354163	0.00000000	1000.00000000
2M-BH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	101,332,000.00	2.66825 %	1000.00000000	2.22354163	0.00000000	0.00000000	0.00000000	0.00000000	2.22354163	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.66825 %	813.14788757	1.80806820	0.00000000	0.00000000	0.00000000	0.00000000	1.80806820	0.00000000	749.67803145
2M-2H	16,002,894.00	0.00000 %	813.14788750	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	749.67803136
2B-1	63,333,000.00	4.61825 %	1000.00000000	3.84854168	0.00000000	0.00000000	0.00000000	0.00000000	3.84854168	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	999.02258103	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.96944230
2A-I1	0.00	1.80000 %	439.44366271	0.65916552	0.00000000	0.00000000	0.00000000	0.00000000	0.65916552	0.00000000	249.03409436
2A-I2	0.00	1.40000 %	439.44366271	0.51268425	0.00000000	0.00000000	0.00000000	0.00000000	0.51268425	0.00000000	249.03409436
2A-I3	0.00	1.00000 %	439.44366271	0.36620308	0.00000000	0.00000000	0.00000000	0.00000000	0.36620308	0.00000000	249.03409436
2A-I4	0.00	0.60000 %	439.44366271	0.21972181	0.00000000	0.00000000	0.00000000	0.00000000	0.21972181	0.00000000	249.03409436
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.86825 %	439.44366271	0.31795583	0.00000000	0.00000000	0.00000000	0.00000000	0.31795583	0.00000000	249.03409436
2E-A2	101,332,000.00	1.26825 %	439.44366271	0.46443700	0.00000000	0.00000000	0.00000000	0.00000000	0.46443700	0.00000000	249.03409436
2E-A3	101,332,000.00	1.66825 %	439.44366271	0.61091827	0.00000000	0.00000000	0.00000000	0.00000000	0.61091827	0.00000000	249.03409436
2E-A4	101,332,000.00	2.06825 %	439.44366271	0.75739944	0.00000000	0.00000000	0.00000000	0.00000000	0.75739944	0.00000000	249.03409436
2E-B1	101,332,000.00	0.86825 %	1000.00000000	0.72354163	0.00000000	0.00000000	0.00000000	0.00000000	0.72354163	0.00000000	1000.00000000

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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
2E-B2	101,332,000.00	1.26825 %	1000.00000000	1.05687502	0.00000000	0.00000000	0.00000000	0.00000000	1.05687502	0.00000000	1000.00000000
2E-B3	101,332,000.00	1.66825 %	1000.00000000	1.39020833	0.00000000	0.00000000	0.00000000	0.00000000	1.39020833	0.00000000	1000.00000000
2E-B4	101,332,000.00	2.06825 %	1000.00000000	1.72354163	0.00000000	0.00000000	0.00000000	0.00000000	1.72354163	0.00000000	1000.00000000
2E-C1	101,332,000.00	0.86825 %	1000.00000000	0.72354163	0.00000000	0.00000000	0.00000000	0.00000000	0.72354163	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.26825 %	1000.00000000	1.05687502	0.00000000	0.00000000	0.00000000	0.00000000	1.05687502	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.66825 %	1000.00000000	1.39020833	0.00000000	0.00000000	0.00000000	0.00000000	1.39020833	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.06825 %	1000.00000000	1.72354163	0.00000000	0.00000000	0.00000000	0.00000000	1.72354163	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.86825 %	719.72183136	0.52074873	0.00000000	0.00000000	0.00000000	0.00000000	0.52074873	0.00000000	624.51704718
2E-D2	202,664,000.00	1.26825 %	719.72183136	0.76065601	0.00000000	0.00000000	0.00000000	0.00000000	0.76065601	0.00000000	624.51704718
2E-D3	202,664,000.00	1.66825 %	719.72183136	1.00056330	0.00000000	0.00000000	0.00000000	0.00000000	1.00056330	0.00000000	624.51704718
2E-D4	202,664,000.00	2.06825 %	719.72183136	1.24047058	0.00000000	0.00000000	0.00000000	0.00000000	1.24047058	0.00000000	624.51704718
2E-D5	202,664,000.00	2.66825 %	719.72183136	1.60033148	0.00000000	0.00000000	0.00000000	0.00000000	1.60033148	0.00000000	624.51704718
2E-F1	202,664,000.00	0.86825 %	1000.00000000	0.72354167	0.00000000	0.00000000	0.00000000	0.00000000	0.72354167	0.00000000	1000.00000000
2E-F2	202,664,000.00	1.26825 %	1000.00000000	1.05687502	0.00000000	0.00000000	0.00000000	0.00000000	1.05687502	0.00000000	1000.00000000
2E-F3	202,664,000.00	1.66825 %	1000.00000000	1.39020833	0.00000000	0.00000000	0.00000000	0.00000000	1.39020833	0.00000000	1000.00000000
2E-F4	202,664,000.00	2.06825 %	1000.00000000	1.72354167	0.00000000	0.00000000	0.00000000	0.00000000	1.72354167	0.00000000	1000.00000000
2E-F5	202,664,000.00	2.66825 %	1000.00000000	2.22354167	0.00000000	0.00000000	0.00000000	0.00000000	2.22354167	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	719.72183136	1.07958276	0.00000000	0.00000000	0.00000000	0.00000000	1.07958276	0.00000000	624.51704718
2X-2	0.00	1.40000 %	719.72183136	0.83967547	0.00000000	0.00000000	0.00000000	0.00000000	0.83967547	0.00000000	624.51704718
2X-3	0.00	1.00000 %	719.72183136	0.59976819	0.00000000	0.00000000	0.00000000	0.00000000	0.59976819	0.00000000	624.51704718
2X-4	0.00	0.60000 %	719.72183136	0.35986090	0.00000000	0.00000000	0.00000000	0.00000000	0.35986090	0.00000000	624.51704718
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

(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	46,132,902.71
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(47,956.90)
Total Deposits	46,084,945.81
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	46,065,779.15
Total Withdrawals (Pool Distribution Amount)	46,084,945.81
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	0.168250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	577,780,078.50
Total Principal Reduction Cumulative	7,691,715,242.62
Scheduled Principal Current	22,340,310.83
Scheduled Principal Cumulative	839,982,473.91
Unscheduled Principal Current	555,395,353.34
Unscheduled Principal Cumulative	6,851,484,156.96
Senior Reduction Amount	551,615,535.21
Subordinate Reduction Amount	26,120,128.96
Calculated Tranche Write-Down Amount	44,414.33
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,630.50
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,015.12
Group 2	
Total Principal Reduction Current	451,742,221.67
Total Principal Reduction Cumulative	5,048,989,857.97
Scheduled Principal Current	13,873,869.59
Scheduled Principal Cumulative	539,862,092.43
Unscheduled Principal Current	437,864,809.51
Unscheduled Principal Cumulative	4,509,059,561.93
Senior Reduction Amount	431,428,395.34
Subordinate Reduction Amount	20,310,283.76
Calculated Tranche Write-Down Amount	3,542.57
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	20,266.13
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	63674
Period Reference Pool Removal Loan Count	2153
Period Ending Loan Count	61521
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	12,936,603,591.03
Period PIF Loan Count Current	2151
PIF Loan Count Cumulative	26900
Period PIF Loan UPB Current	550,126,459.79
PIF Loan UPB Cumulative	6,549,885,850.23
Period Partial Prepayment Amount	6,466,860.47
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	48
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	12,003,879.41
Credit Event Amount Current	151,231.49
Credit Event Amount Cumulative	1,966,111.78
Total Active Modified Loan Count	195
Total Active Modified Loan UPB	45,891,194.23
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	40838
Period Reference Pool Removal Loan Count	1696
Period Ending Loan Count	39142
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	8,284,297,453.71
Period PIF Loan Count Current	1691
PIF Loan Count Cumulative	17066
Period PIF Loan UPB Current	435,673,981.88
PIF Loan UPB Cumulative	4,379,704,088.16
Period Partial Prepayment Amount	2,370,239.35
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	57
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	12,438,664.02
Credit Event Amount Current	806,753.69
Credit Event Amount Cumulative	6,554,200.64
Total Active Modified Loan Count	263
Total Active Modified Loan UPB	63,218,022.23
Structural Reporting	
Group 1	
Senior Percentage	95.478043%
Subordinate Percentage	4.521957%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.495967%
Subordinate Percentage	4.504033%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.520000 %	4.520000 %
1M-1	0.00	0.00	3.050000 %	4.520000 %	4.520000 %
1M-1H	0.00	0.00	3.050000 %	4.520000 %	4.520000 %
1M-2A	0.00	0.00	2.370000 %	3.620000 %	3.780000 %
1M-2B	0.00	0.00	1.690000 %	2.580000 %	2.690000 %
1M-2C	0.00	0.00	1.000000 %	1.520000 %	1.590000 %
1M-2	0.00	0.00	1.000000 %	1.520000 %	1.590000 %
1M-2H	0.00	0.00	1.000000 %	1.520000 %	1.590000 %
1B-1	0.00	0.00	0.500000 %	0.760000 %	0.800000 %
1B-1H	0.00	0.00	0.500000 %	0.760000 %	0.800000 %
1B-2H	44,414.33	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.500000 %	4.500000 %
2M-1	0.00	0.00	3.400000 %	4.500000 %	4.500000 %
2M-1H	0.00	0.00	3.400000 %	4.500000 %	4.500000 %
2M-2A	0.00	0.00	2.600000 %	3.970000 %	4.180000 %
2M-2B	0.00	0.00	1.800000 %	2.750000 %	2.900000 %
2M-2C	0.00	0.00	1.000000 %	1.530000 %	1.610000 %
2B-1	0.00	0.00	0.500000 %	0.760000 %	0.800000 %
2B-1H	0.00	0.00	0.500000 %	0.760000 %	0.800000 %
2B-2H	3,542.57	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	4001	972,909,476.61	3.974648 %	4.584676 %
60 Days	444	104,844,425.60	0.441076 %	0.494062 %
90 Days	113	25,982,979.99	0.112256 %	0.122441 %
120 Days	72	15,194,112.11	0.071526 %	0.071600 %
150 Days	76	16,455,737.99	0.075499 %	0.077545 %
180+ Days	213	44,483,764.77	0.211597 %	0.209622 %
Totals	4919	1,179,870,497.07	4.886602 %	5.559945 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	2405	595,003,252.00	3.909234 %	4.599378 %
60 Days	218	49,998,132.13	0.354351 %	0.386486 %
90 Days	59	14,318,981.33	0.095902 %	0.110686 %
120 Days	34	7,403,404.58	0.055266 %	0.057228 %
150 Days	41	9,406,839.69	0.066644 %	0.072715 %
180+ Days	103	21,589,256.42	0.167423 %	0.166885 %
Totals	2860	697,719,866.15	4.648819 %	5.393377 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1596	377,906,224.61	4.077462 %	4.561717 %
60 Days	226	54,846,293.47	0.577385 %	0.662051 %
90 Days	54	11,663,998.66	0.137959 %	0.140796 %
120 Days	38	7,790,707.53	0.097082 %	0.094042 %
150 Days	35	7,048,898.30	0.089418 %	0.085087 %
180+ Days	110	22,894,508.35	0.281028 %	0.276360 %
Totals	2059	482,150,630.92	5.260334 %	5.820055 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	23	6,072,079.86	2,630.50	0.043321
Group 2	164	42,147,697.73	20,266.13	0.048084

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	404,933.42	8.31	0.002052
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044814635	168,910.08	7.58	0.004488
Group 1	0044815627	178,033.45	148.36	0.083333
Group 1	0044817798	383,716.82	7.72	0.002012
Group 1	0044821896	223,694.10	46.60	0.020832
Group 1	0044827806	170,094.52	124.03	0.072918
Group 1	0044827828	264,250.07	245.53	0.092916
Group 1	0044830027	345,667.71	118.71	0.034342
Group 1	0044832430	197,258.54	86.53	0.043866
Group 1	0044833550	219,938.02	68.73	0.031250
Group 1	0044838832	363,947.31	289.29	0.079487
Group 1	0044841377	189,356.00	73.25	0.038684
Group 1	0044842578	402,696.05	125.84	0.031249
Group 1	0044843497	316,743.59	131.98	0.041668
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	177,330.64	110.83	0.062499
Group 1	0044869954	438,056.80	107.45	0.024529
Group 1	0044877340	163,643.39	142.40	0.087018
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044888520	130,952.46	68.20	0.052080
Group 2	0044747820	294,537.60	178.22	0.060508

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044747933	134,733.76	60.66	0.045022
Group 2	0044748098	287,090.78	155.17	0.054049
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	268,915.50	140.06	0.052083
Group 2	0044749630	310,540.09	168.09	0.054128
Group 2	0044749908	395,371.41	166.02	0.041991
Group 2	0044750162	452,880.66	164.04	0.036221
Group 2	0044750426	185,137.33	61.02	0.032959
Group 2	0044750664	217,041.56	132.63	0.061108
Group 2	0044750681	418,402.42	136.98	0.032739
Group 2	0044750776	275,532.78	80.92	0.029369
Group 2	0044750869	73,187.58	56.41	0.077076
Group 2	0044751925	145,843.09	30.38	0.020831
Group 2	0044751958	418,786.39	261.74	0.062500
Group 2	0044752023	234,622.79	195.59	0.083364
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	138,326.39	19.09	0.013801
Group 2	0044753109	63,461.68	18.59	0.029293
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	133,596.98	88.23	0.066042
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	392,005.99	209.27	0.053384
Group 2	0044755796	387,866.54	103.13	0.026589
Group 2	0044756156	89,526.10	83.93	0.093749
Group 2	0044756304	75,234.43	23.51	0.031249
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	379,617.03	125.31	0.033010
Group 2	0044756773	136,521.90	143.87	0.105382
Group 2	0044757202	176,067.38	60.06	0.034112
Group 2	0044757204	83,497.21	86.98	0.104171
Group 2	0044757227	251,405.08	5.03	0.002001
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044757916	322,633.04	100.82	0.031249
Group 2	0044758112	160,753.30	77.91	0.048466

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758660	185,072.23	77.11	0.041665
Group 2	0044758677	351,085.73	102.70	0.029252
Group 2	0044758720	253,720.36	79.29	0.031251
Group 2	0044758724	201,891.90	110.28	0.054623
Group 2	0044759289	193,046.81	80.44	0.041669
Group 2	0044759334	385,899.01	40.20	0.010417
Group 2	0044759604	160,505.11	55.04	0.034292
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	175,045.76	145.87	0.083332
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	243,188.99	95.68	0.039344
Group 2	0044761489	169,047.74	114.38	0.067661
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	87,198.74	43.79	0.050219
Group 2	0044762100	138,414.48	62.33	0.045031
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	334,239.44	104.45	0.031250
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	402,445.00	44.90	0.011157
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	325,336.29	168.02	0.051645
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	271,881.28	374.76	0.137840
Group 2	0044764661	318,604.24	96.59	0.030317
Group 2	0044764724	449,600.61	288.77	0.064228
Group 2	0044765207	350,274.14	121.66	0.034733
Group 2	0044765396	255,569.12	99.78	0.039042
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	303,032.68	252.53	0.083334
Group 2	0044766389	127,244.33	67.38	0.052953
Group 2	0044768065	170,628.41	87.26	0.051140
Group 2	0044768172	227,252.09	165.70	0.072915
Group 2	0044768180	309,704.28	126.18	0.040742

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768786	161,237.06	48.41	0.030024
Group 2	0044769181	92,544.60	49.77	0.053779
Group 2	0044769376	283,519.52	59.07	0.020835
Group 2	0044769884	398,731.06	171.88	0.043107
Group 2	0044770245	313,392.49	163.23	0.052085
Group 2	0044771262	89,078.88	58.84	0.066054
Group 2	0044771364	140,690.90	43.21	0.030713
Group 2	0044771856	297,696.49	158.74	0.053323
Group 2	0044772342	387,868.31	129.70	0.033439
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044772953	394,986.51	225.97	0.057210
Group 2	0044773158	241,146.44	145.50	0.060337
Group 2	0044773358	187,588.77	53.43	0.028483
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773791	144,596.33	165.68	0.114581
Group 2	0044773900	146,197.01	16.20	0.011081
Group 2	0044774178	235,597.48	98.17	0.041669
Group 2	0044775457	183,102.84	151.10	0.082522
Group 2	0044776032	156,234.33	64.87	0.041521
Group 2	0044776233	220,123.09	108.92	0.049481
Group 2	0044776506	309,421.99	147.86	0.047786
Group 2	0044776861	212,413.98	132.76	0.062501
Group 2	0044777907	330,436.83	106.69	0.032288
Group 2	0044778088	251,827.14	78.70	0.031252
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044778252	144,668.66	30.14	0.020834
Group 2	0044779309	114,060.56	95.05	0.083333
Group 2	0044779844	205,581.64	42.99	0.020911
Group 2	0044780464	415,968.67	46.34	0.011140
Group 2	0044780786	168,182.07	46.63	0.027726
Group 2	0044781165	232,025.65	154.49	0.066583
Group 2	0044781275	240,125.12	100.05	0.041666
Group 2	0044781489	357,486.74	235.32	0.065826
Group 2	0044781936	78,602.51	81.88	0.104170

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044782356	134,412.12	42.00	0.031247
Group 2	0044782683	306,866.80	86.45	0.028172
Group 2	0044783524	175,109.51	63.99	0.036543
Group 2	0044785023	235,587.20	99.41	0.042197
Group 2	0044785842	239,812.05	145.42	0.060639
Group 2	0044786471	77,832.19	22.41	0.028793
Group 2	0044786559	404,532.15	154.51	0.038195
Group 2	0044787049	183,912.62	154.15	0.083817
Group 2	0044787060	266,764.39	108.72	0.040755
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787534	407,655.31	169.86	0.041668
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	154,194.54	68.23	0.044249
Group 2	0044788704	622,437.51	99.48	0.015982
Group 2	0044788812	187,394.38	75.80	0.040449
Group 2	0044790206	230,811.14	22.12	0.009584
Group 2	0044790382	363,691.49	362.28	0.099612
Group 2	0044791507	251,835.33	157.40	0.062501
Group 2	0044791737	237,759.92	74.30	0.031250
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044792673	250,045.56	28.98	0.011590
Group 2	0044793704	263,090.05	274.05	0.104166
Group 2	0044793831	208,619.96	119.24	0.057157
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	461,794.36	94.94	0.020559
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	96,985.59	54.52	0.056215
Group 2	0044795819	171,884.69	97.92	0.056968
Group 2	0044797806	395,161.12	197.55	0.049992
Group 2	0044797958	414,750.04	273.04	0.065832
Group 2	0044798129	262,579.37	54.70	0.020832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	149,185.90	83.97	0.056285
Group 2	0044799300	169,603.95	139.92	0.082498
Group 2	0044799362	417,477.16	157.04	0.037616
Group 2	0044799394	219,886.88	116.26	0.052873
Group 2	0044799398	201,643.15	129.68	0.064312
Group 2	0044799531	351,665.31	70.08	0.019928
Group 2	0044799964	227,563.58	70.50	0.030980
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	255,155.75	292.37	0.114585
Group 2	0044800706	348,668.88	178.13	0.051089
Group 2	0044801029	219,209.33	137.01	0.062502
Group 2	0044801084	113,454.68	41.53	0.036605
Group 2	0044801461	126,446.61	44.59	0.035264
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801604	293,171.65	274.66	0.093686
Group 2	0044801607	371,896.61	275.58	0.074101
Group 2	0044801610	393,668.15	274.98	0.069851
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	403,744.88	252.34	0.062500
Group 2	0044802534	137,664.68	30.04	0.021821
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803048	332,862.93	104.02	0.031250
Group 2	0044803218	649,504.66	306.43	0.047179
Group 2	0044803568	162,870.29	56.66	0.034788
Group 2	0044804224	234,690.02	244.47	0.104167
Group 2	0044804420	105,122.23	9.39	0.008932

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	957,985.18	47,949.44	5.005

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044758509	160,506.51	5,842.32	3.640
0044765836	250,658.42	(6,557.06)	(2.616)
0044766865	211,351.57	1,970.49	0.932
0044767397	99,317.27	(775.26)	(0.781)
0044795975	84,919.92	3,059.60	3.603
0044876276	87,864.09	16,028.15	18.242
0044892267	63,367.40	28,381.20	44.788

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	869,048.39	7.46	4,229.15	0.487

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044772563	410,099.39	2.48	3,742.32	0.913
0044838936	414,498.72	2.49	(4,708.27)	(1.136)
0044895543	44,450.28	2.49	5,195.10	11.687

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
 10-Jun-2020 5:49:00 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
45	8,520,312.42	317,315.36	3.724

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749981	305,739.97	3,185.97	1.042
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	1,219.21	0.608
0044755728	292,662.84	(42,370.08)	(14.477)
0044756303	81,375.84	1,504.32	1.849
0044757315	297,867.40	(36,884.96)	(12.383)
0044758476	191,274.89	19,305.73	10.093
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044764548	239,747.30	6,937.53	2.894
0044765836	250,658.42	(6,557.06)	(2.616)
0044766865	211,351.57	1,970.49	0.932
0044767397	99,317.27	(775.26)	(0.781)
0044772563	410,099.39	3,742.32	0.913
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	22,338.91	26.117
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044790866	390,757.15	3,328.64	0.852
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	3,059.60	3.603
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(5,980.62)	(1.621)
0044809085	199,862.17	6,134.26	3.069
0044820242	59,036.79	25,272.99	42.809
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044853639	77,057.23	4,052.54	5.259
0044858948	170,464.06	82,000.70	48.104
0044866365	110,954.97	40,191.46	36.223
0044870057	67,341.58	34,646.95	51.450
0044876276	87,864.09	16,028.15	18.242
0044892267	63,367.40	28,381.20	44.788
0044895543	44,450.28	5,195.10	11.687

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2020
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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	4	44,821.20	44,414.33	0.000 %	0	0.00	0.00	0.000 %	4	44,821.20	44,414.33	0.000 %
Group 2	6	7,279.93	3,542.57	0.000 %	0	0.00	0.00	0.000 %	6	7,279.93	3,542.57	0.000 %
Total	10	52,101.13	47,956.90	0.000 %	0	0.00	0.00	0.000 %	10	52,101.13	47,956.90	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	0044838936	424,000.00	4.250 %	MN	68.00	360	(4,710.76)	04/30/2020	2.49	(4,708.27)
Group 1	0044876276	90,000.00	4.500 %	MI	80.00	360	16,028.15	05/31/2020	16,028.15	16,028.15
Group 1	0044892267	65,000.00	4.250 %	IL	76.00	360	28,381.20	05/31/2020	28,381.20	28,381.20
Group 1	0044895543	45,000.00	4.750 %	FL	75.00	360	5,122.61	03/31/2020	2.49	5,195.10
Group 2	0044758509	163,000.00	4.500 %	CT	95.00	360	5,842.32	05/31/2020	5,842.32	5,842.32
Group 2	0044765836	259,000.00	4.250 %	NC	90.00	360	(6,557.06)	05/31/2020	(6,557.06)	(6,557.06)
Group 2	0044766865	219,000.00	4.500 %	GA	97.00	360	1,970.49	05/31/2020	1,970.49	1,970.49
Group 2	0044767397	102,000.00	5.000 %	KY	83.00	360	(775.26)	05/31/2020	(775.26)	(775.26)
Group 2	0044772563	413,000.00	4.750 %	CO	95.00	360	3,739.84	04/30/2020	2.48	3,742.32
Group 2	0044795975	88,000.00	4.375 %	TX	95.00	360	3,059.60	05/31/2020	3,059.60	3,059.60

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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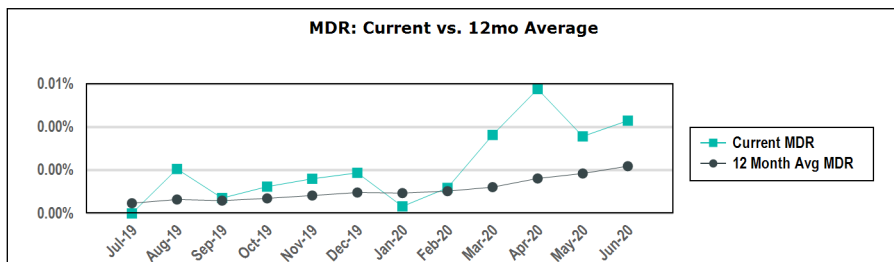
Distribution Date: 25-Jun-2020
10-Jun-2020 5:49:00 PM

Realized Loss Report - Collateral

Summary

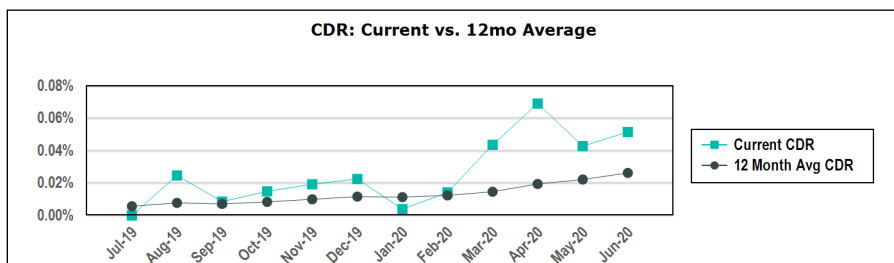
MDR

Current Month 0.004 %
3 Month Average 0.005 %
12 Month Average 0.002 %



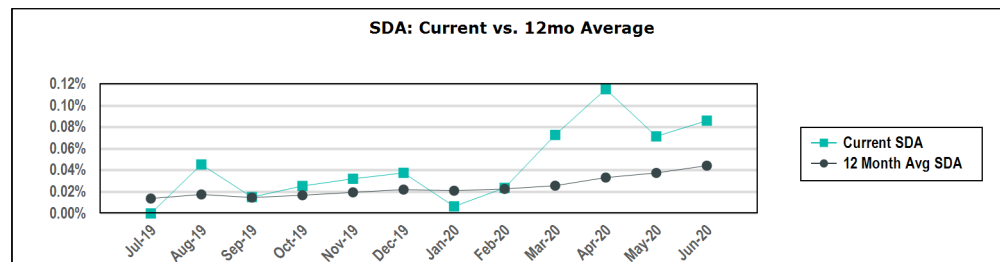
CDR

Current Month 0.052 %
3 Month Average 0.055 %
12 Month Average 0.026 %



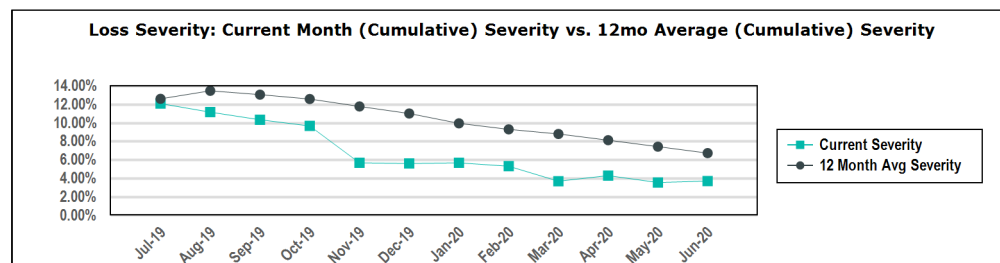
SDA

Current Month 0.086 %
3 Month Average 0.091 %
12 Month Average 0.044 %



Loss Severity

Current Month (Cumulative) 3.724 %
3 Month Average (Cumulative) 3.866 %
12 Month Average (Cumulative) 6.749 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



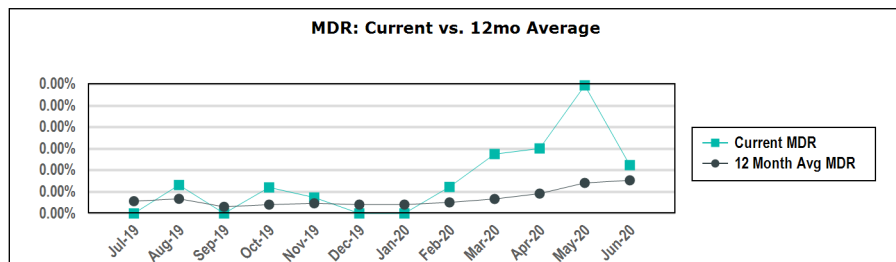
Distribution Date: 25-Jun-2020
10-Jun-2020 5:49:01 PM

Realized Loss Report - Collateral

Group 1

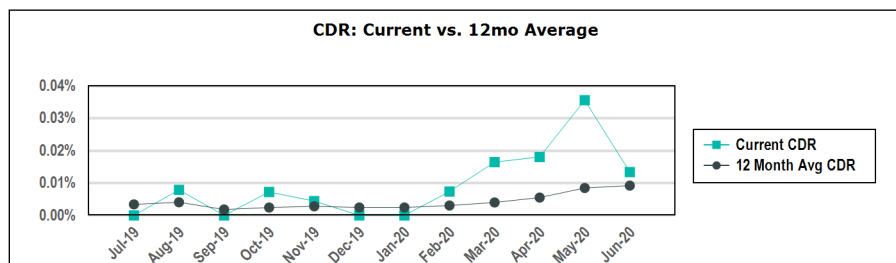
MDR

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



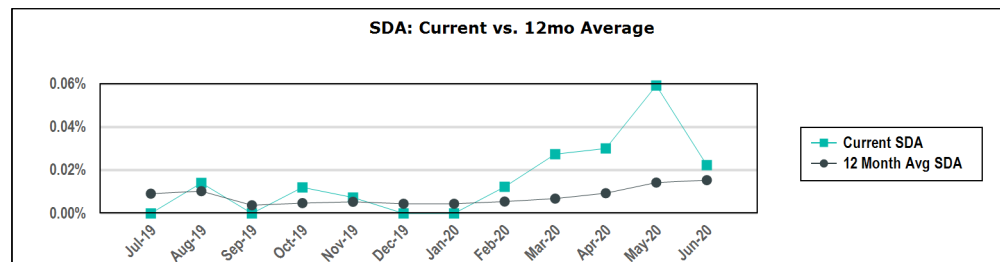
CDR

Current Month 0.013 %
3 Month Average 0.022 %
12 Month Average 0.009 %



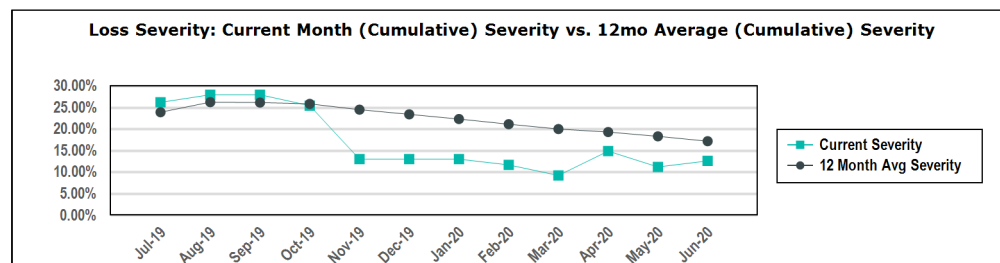
SDA

Current Month 0.022 %
3 Month Average 0.037 %
12 Month Average 0.015 %



Loss Severity

Current Month (Cumulative) 12.645 %
3 Month Average (Cumulative) 12.936 %
12 Month Average (Cumulative) 17.224 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



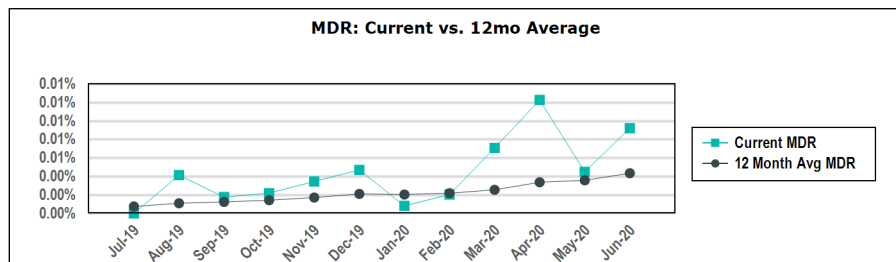
Distribution Date: 25-Jun-2020
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Realized Loss Report - Collateral

Group 2

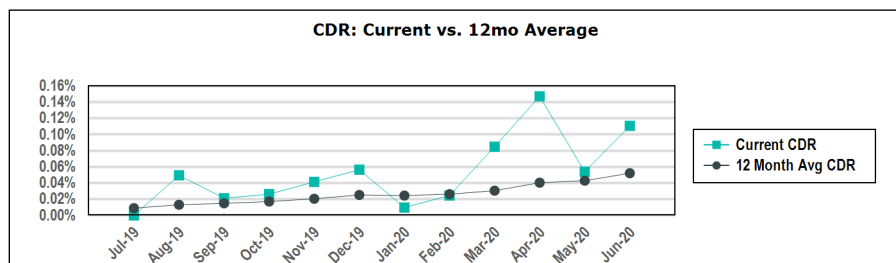
MDR

Current Month 0.009 %
3 Month Average 0.009 %
12 Month Average 0.004 %



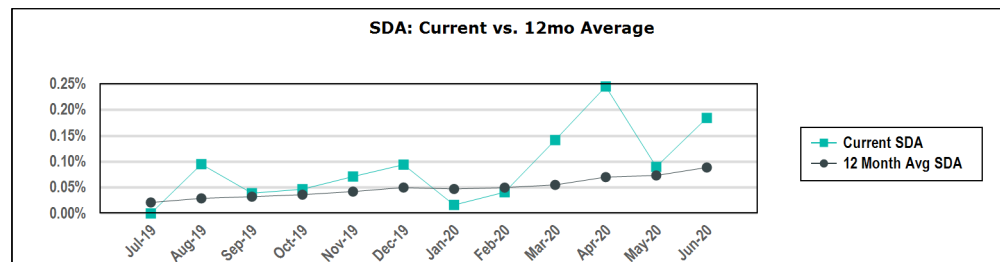
CDR

Current Month 0.111 %
3 Month Average 0.104 %
12 Month Average 0.052 %



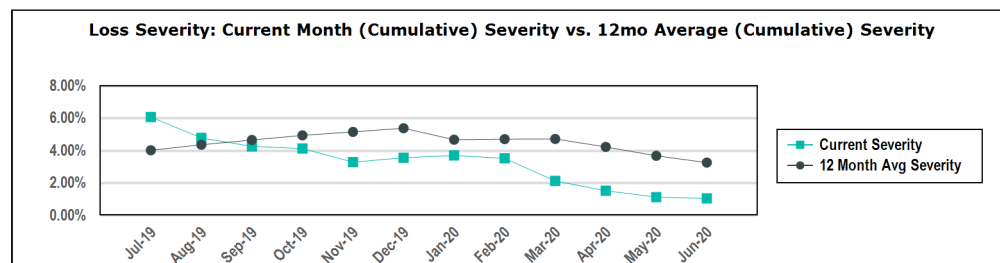
SDA

Current Month 0.185 %
3 Month Average 0.173 %
12 Month Average 0.089 %



Loss Severity

Current Month (Cumulative) 1.048 %
3 Month Average (Cumulative) 1.237 %
12 Month Average (Cumulative) 3.271 %



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

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Prepayment Rates

Summary

SMM

Current Month	4.471 %
3 Month Average	3.308 %
12 Month Average	2.285 %

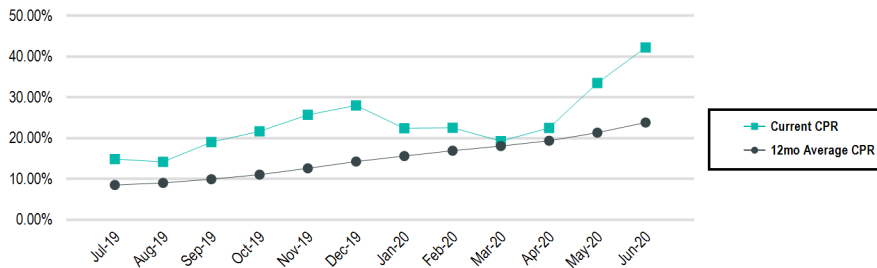
CPR

Current Month	42.244 %
3 Month Average	32.772 %
12 Month Average	23.855 %

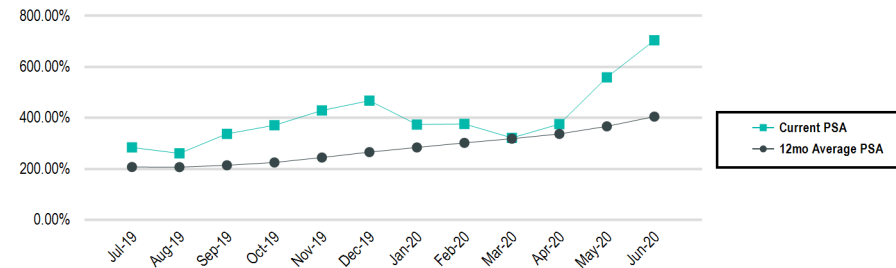
PSA

Current Month	704.070 %
3 Month Average	546.206 %
12 Month Average	404.973 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.117 %
3 Month Average	3.027 %
12 Month Average	2.118 %

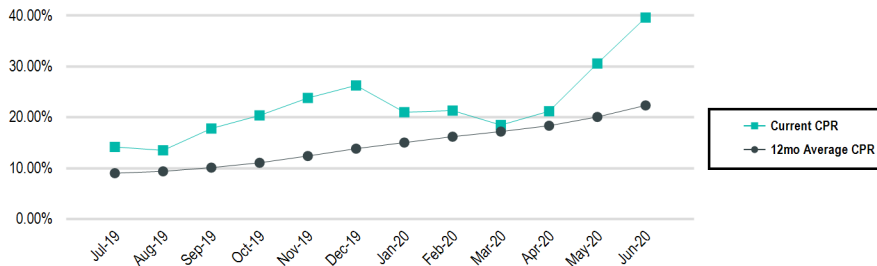
CPR

Current Month	39.618 %
3 Month Average	30.472 %
12 Month Average	22.349 %

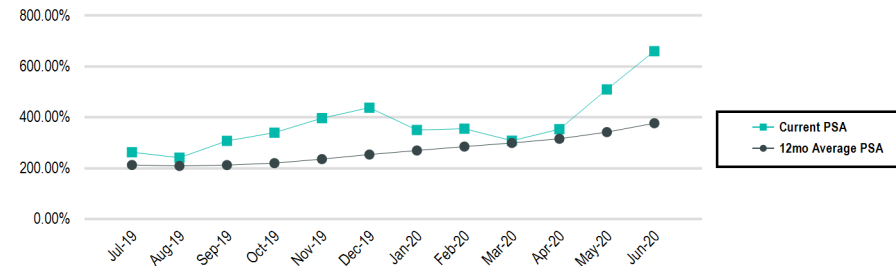
PSA

Current Month	660.293 %
3 Month Average	507.866 %
12 Month Average	376.945 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

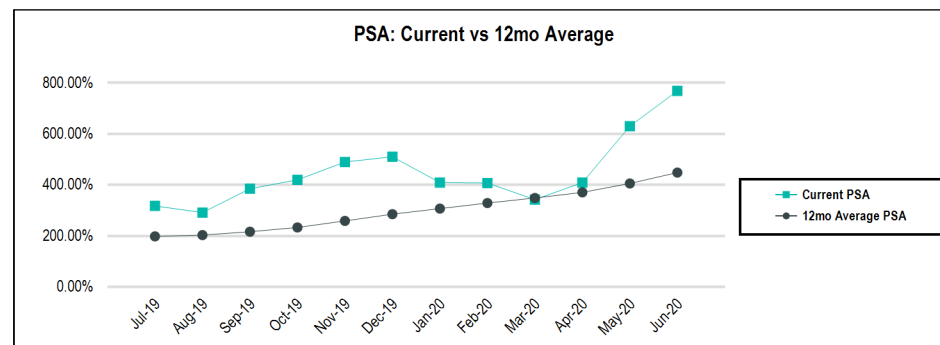
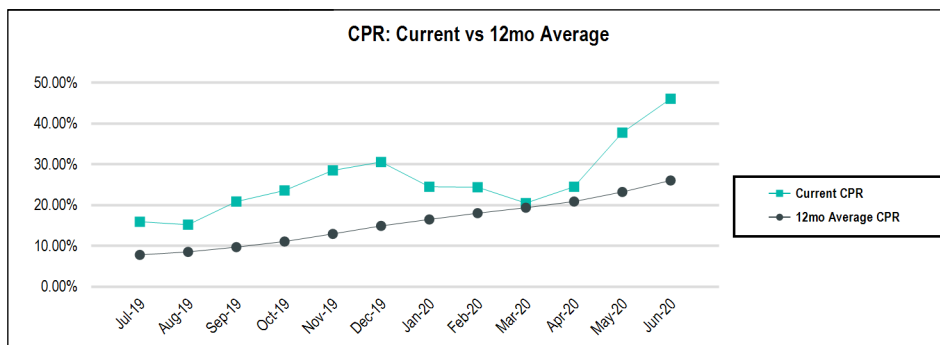
Current Month	5.020 %
3 Month Average	3.740 %
12 Month Average	2.539 %

CPR

Current Month	46.102 %
3 Month Average	36.153 %
12 Month Average	26.070 %

PSA

Current Month	768.359 %
3 Month Average	602.549 %
12 Month Average	448.271 %



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
105	24,442,543.43

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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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.