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Customer Service - CTSLink
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Frederick, MD 21701-4747
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:50 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/31/2020	0.00000 %	11,804,491,024.49	0.00	569,537,108.08	0.00	11,234,953,916.41	569,537,108.08	0.00
1M-1	30711XUS1	08/24/2020	0.82163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	08/24/2020	2.57163 %	66,880,187.02	138,548.38	25,623,001.95	0.00	41,257,185.08	25,761,550.33	0.00
1M-AH		07/31/2020	0.00000 %	3,520,506.23	0.00	1,348,769.23	0.00	2,171,737.01	1,348,769.23	0.00
1M-2B	30711XUU6	08/24/2020	2.57163 %	133,258,000.00	276,056.05	0.00	0.00	133,258,000.00	276,056.05	0.00
1M-BH		07/31/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	08/24/2020	2.57163 %	135,218,000.00	280,116.37	0.00	0.00	135,218,000.00	280,116.37	0.00
1M-CH		07/31/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	08/24/2020	2.57163 %	335,356,187.02	694,720.80	25,623,001.95	0.00	309,733,185.08	26,317,722.75	0.00
1M-2H		07/31/2020	0.00000 %	17,652,474.23	0.00	1,348,769.23	0.00	16,303,705.01	1,348,769.23	0.00
1B-1	30711XUW2	08/24/2020	4.17163 %	97,984,000.00	329,273.25	0.00	0.00	97,984,000.00	329,273.25	0.00
1B-1H		07/31/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		07/31/2020	0.00000 %	102,879,219.39	0.00	0.00	0.00	102,879,219.39	0.00	262,374.61
1A-I1	30711XUY8	08/24/2020	1.80000 %	0.00	96,976.27	0.00	0.00	0.00	96,976.27	0.00
1A-I2	30711XVA9	08/24/2020	1.40000 %	0.00	75,425.99	0.00	0.00	0.00	75,425.99	0.00
1A-I3	30711XVC5	08/24/2020	1.00000 %	0.00	53,875.71	0.00	0.00	0.00	53,875.71	0.00
1A-I4	30711XVE1	08/24/2020	0.60000 %	0.00	32,325.42	0.00	0.00	0.00	32,325.42	0.00
1B-I1	30711XVG6	08/24/2020	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1B-I2	30711XVJ0	08/24/2020	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1B-I3	30711XVL5	08/24/2020	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1B-I4	30711XVN1	08/24/2020	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1C-I1	30711XVQ4	08/24/2020	1.80000 %	0.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00
1C-I2	30711XVS0	08/24/2020	1.40000 %	0.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00
1C-I3	30711XVU5	08/24/2020	1.00000 %	0.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00
1C-I4	30711XVW1	08/24/2020	0.60000 %	0.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00
1E-A1	30711XUZ5	08/24/2020	0.77163 %	66,880,187.02	41,572.11	25,623,001.95	0.00	41,257,185.08	25,664,574.06	0.00
1E-A2	30711XVB7	08/24/2020	1.17163 %	66,880,187.02	63,122.39	25,623,001.95	0.00	41,257,185.08	25,686,124.34	0.00
1E-A3	30711XVD3	08/24/2020	1.57163 %	66,880,187.02	84,672.68	25,623,001.95	0.00	41,257,185.08	25,707,674.63	0.00
1E-A4	30711XVF8	08/24/2020	1.97163 %	66,880,187.02	106,222.96	25,623,001.95	0.00	41,257,185.08	25,729,224.91	0.00
1E-B1	30711XVH4	08/24/2020	0.77163 %	133,258,000.00	82,831.95	0.00	0.00	133,258,000.00	82,831.95	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-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	08/24/2020	1.17163 %	133,258,000.00	125,770.64	0.00	0.00	133,258,000.00	125,770.64	0.00
1E-B3	30711XVM3	08/24/2020	1.57163 %	133,258,000.00	168,709.33	0.00	0.00	133,258,000.00	168,709.33	0.00
1E-B4	30711XVP6	08/24/2020	1.97163 %	133,258,000.00	211,648.02	0.00	0.00	133,258,000.00	211,648.02	0.00
1E-C1	30711XVR2	08/24/2020	0.77163 %	135,218,000.00	84,050.27	0.00	0.00	135,218,000.00	84,050.27	0.00
1E-C2	30711XVT8	08/24/2020	1.17163 %	135,218,000.00	127,620.51	0.00	0.00	135,218,000.00	127,620.51	0.00
1E-C3	30711XVV3	08/24/2020	1.57163 %	135,218,000.00	171,190.76	0.00	0.00	135,218,000.00	171,190.76	0.00
1E-C4	30711XVX9	08/24/2020	1.97163 %	135,218,000.00	214,761.00	0.00	0.00	135,218,000.00	214,761.00	0.00
1E-D1	30711XVY7	08/24/2020	0.77163 %	200,138,187.02	124,404.06	25,623,001.95	0.00	174,515,185.08	25,747,406.01	0.00
1E-D2	30711XVZ4	08/24/2020	1.17163 %	200,138,187.02	188,893.03	25,623,001.95	0.00	174,515,185.08	25,811,894.98	0.00
1E-D3	30711XWA8	08/24/2020	1.57163 %	200,138,187.02	253,382.01	25,623,001.95	0.00	174,515,185.08	25,876,383.96	0.00
1E-D4	30711XWB6	08/24/2020	1.97163 %	200,138,187.02	317,870.98	25,623,001.95	0.00	174,515,185.08	25,940,872.93	0.00
1E-D5	30711XWC4	08/24/2020	2.57163 %	200,138,187.02	414,604.43	25,623,001.95	0.00	174,515,185.08	26,037,606.38	0.00
1E-F1	30711XWD2	08/24/2020	0.77163 %	268,476,000.00	166,882.22	0.00	0.00	268,476,000.00	166,882.22	0.00
1E-F2	30711XWE0	08/24/2020	1.17163 %	268,476,000.00	253,391.15	0.00	0.00	268,476,000.00	253,391.15	0.00
1E-F3	30711XWF7	08/24/2020	1.57163 %	268,476,000.00	339,900.09	0.00	0.00	268,476,000.00	339,900.09	0.00
1E-F4	30711XWG5	08/24/2020	1.97163 %	268,476,000.00	426,409.02	0.00	0.00	268,476,000.00	426,409.02	0.00
1E-F5	30711XWH3	08/24/2020	2.57163 %	268,476,000.00	556,172.42	0.00	0.00	268,476,000.00	556,172.42	0.00
1X-1	30711XWJ9	08/24/2020	1.80000 %	0.00	290,200.37	0.00	0.00	0.00	290,200.37	0.00
1X-2	30711XWK6	08/24/2020	1.40000 %	0.00	225,711.40	0.00	0.00	0.00	225,711.40	0.00
1X-3	30711XWL4	08/24/2020	1.00000 %	0.00	161,222.43	0.00	0.00	0.00	161,222.43	0.00
1X-4	30711XWM2	08/24/2020	0.60000 %	0.00	96,733.46	0.00	0.00	0.00	96,733.46	0.00
1Y-1	30711XWN0	08/24/2020	1.80000 %	0.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00
1Y-2	30711XWP5	08/24/2020	1.40000 %	0.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00
1Y-3	30711XWQ3	08/24/2020	1.00000 %	0.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00
1Y-4	30711XWR1	08/24/2020	0.60000 %	0.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00
2A-H		07/31/2020	0.00000 %	7,464,777,036.58	0.00	451,577,609.24	0.00	7,013,199,427.34	451,577,609.24	0.00
2M-1	30711XWS9	08/24/2020	0.82163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	08/24/2020	2.67163 %	5,272,628.80	11,347.47	5,272,628.80	0.00	0.00	5,283,976.27	0.00
2M-AH		07/31/2020	0.00000 %	277,560.62	0.00	277,560.62	0.00	0.00	277,560.62	0.00
2M-2B	30711XWU4	08/24/2020	2.67163 %	101,332,000.00	218,081.30	14,947,686.46	0.00	86,384,313.54	15,165,767.76	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		07/31/2020	0.00000 %	5,334,298.00	0.00	786,872.99	0.00	4,547,425.01	786,872.99	0.00
2M-2C	30711XWV2	08/24/2020	2.67163 %	101,332,000.00	218,081.30	0.00	0.00	101,332,000.00	218,081.30	0.00
2M-CH		07/31/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	08/24/2020	2.67163 %	207,936,628.80	447,510.06	20,220,315.25	0.00	187,716,313.54	20,667,825.31	0.00
2M-2H		07/31/2020	0.00000 %	10,946,156.62	0.00	1,064,433.62	0.00	9,881,723.01	1,064,433.62	0.00
2B-1	30711XWW0	08/24/2020	4.62163 %	63,333,000.00	235,787.47	0.00	0.00	63,333,000.00	235,787.47	0.00
2B-1H		07/31/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		07/31/2020	0.00000 %	66,397,285.08	0.00	0.00	3,408.66	66,393,876.42	0.00	272,560.58
2A-I1	30711XWY6	08/24/2020	1.80000 %	0.00	7,645.31	0.00	0.00	0.00	7,645.31	0.00
2A-I2	30711XXA7	08/24/2020	1.40000 %	0.00	5,946.35	0.00	0.00	0.00	5,946.35	0.00
2A-I3	30711XXC3	08/24/2020	1.00000 %	0.00	4,247.40	0.00	0.00	0.00	4,247.40	0.00
2A-I4	30711XXE9	08/24/2020	0.60000 %	0.00	2,548.44	0.00	0.00	0.00	2,548.44	0.00
2B-I1	30711XXG4	08/24/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2B-I2	30711XXH2	08/24/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2B-I3	30711XXK5	08/24/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2B-I4	30711XXM1	08/24/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2C-I1	30711XXP4	08/24/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-I2	30711XXR0	08/24/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-I3	30711XXT6	08/24/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-I4	30711XXV1	08/24/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	08/24/2020	0.87163 %	5,272,628.80	3,702.16	5,272,628.80	0.00	0.00	5,276,330.96	0.00
2E-A2	30711XXB5	08/24/2020	1.27163 %	5,272,628.80	5,401.12	5,272,628.80	0.00	0.00	5,278,029.92	0.00
2E-A3	30711XXD1	08/24/2020	1.67163 %	5,272,628.80	7,100.07	5,272,628.80	0.00	0.00	5,279,728.87	0.00
2E-A4	30711XXF6	08/24/2020	2.07163 %	5,272,628.80	8,799.03	5,272,628.80	0.00	0.00	5,281,427.83	0.00
2E-B1	30711XYR9	08/24/2020	0.87163 %	101,332,000.00	71,149.90	14,947,686.46	0.00	86,384,313.54	15,018,836.36	0.00
2E-B2	30711XXJ8	08/24/2020	1.27163 %	101,332,000.00	103,801.32	14,947,686.46	0.00	86,384,313.54	15,051,487.78	0.00
2E-B3	30711XXL3	08/24/2020	1.67163 %	101,332,000.00	136,452.74	14,947,686.46	0.00	86,384,313.54	15,084,139.20	0.00
2E-B4	30711XXN9	08/24/2020	2.07163 %	101,332,000.00	169,104.16	14,947,686.46	0.00	86,384,313.54	15,116,790.62	0.00
2E-C1	30711XXQ2	08/24/2020	0.87163 %	101,332,000.00	71,149.90	0.00	0.00	101,332,000.00	71,149.90	0.00
2E-C2	30711XXS8	08/24/2020	1.27163 %	101,332,000.00	103,801.32	0.00	0.00	101,332,000.00	103,801.32	0.00
2E-C3	30711XXU3	08/24/2020	1.67163 %	101,332,000.00	136,452.74	0.00	0.00	101,332,000.00	136,452.74	0.00

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Distribution Date: 25-Aug-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	08/24/2020	2.07163 %	101,332,000.00	169,104.16	0.00	0.00	101,332,000.00	169,104.16	0.00
2E-D1	30711XX7	08/24/2020	0.87163 %	106,604,628.80	74,852.06	20,220,315.25	0.00	86,384,313.54	20,295,167.31	0.00
2E-D2	30711XX5	08/24/2020	1.27163 %	106,604,628.80	109,202.44	20,220,315.25	0.00	86,384,313.54	20,329,517.69	0.00
2E-D3	30711XXZ2	08/24/2020	1.67163 %	106,604,628.80	143,552.82	20,220,315.25	0.00	86,384,313.54	20,363,868.07	0.00
2E-D4	30711XYA6	08/24/2020	2.07163 %	106,604,628.80	177,903.20	20,220,315.25	0.00	86,384,313.54	20,398,218.45	0.00
2E-D5	30711XYB4	08/24/2020	2.67163 %	106,604,628.80	229,428.77	20,220,315.25	0.00	86,384,313.54	20,449,744.02	0.00
2E-F1	30711XYC2	08/24/2020	0.87163 %	202,664,000.00	142,299.80	14,947,686.46	0.00	187,716,313.54	15,089,986.26	0.00
2E-F2	30711XYD0	08/24/2020	1.27163 %	202,664,000.00	207,602.64	14,947,686.46	0.00	187,716,313.54	15,155,289.10	0.00
2E-F3	30711XYE8	08/24/2020	1.67163 %	202,664,000.00	272,905.48	14,947,686.46	0.00	187,716,313.54	15,220,591.94	0.00
2E-F4	30711XYF5	08/24/2020	2.07163 %	202,664,000.00	338,208.33	14,947,686.46	0.00	187,716,313.54	15,285,894.79	0.00
2E-F5	30711XYG3	08/24/2020	2.67163 %	202,664,000.00	436,162.60	14,947,686.46	0.00	187,716,313.54	15,383,849.06	0.00
2X-1	30711XYH1	08/24/2020	1.80000 %	0.00	154,576.71	0.00	0.00	0.00	154,576.71	0.00
2X-2	30711XYJ7	08/24/2020	1.40000 %	0.00	120,226.33	0.00	0.00	0.00	120,226.33	0.00
2X-3	30711XYK4	08/24/2020	1.00000 %	0.00	85,875.95	0.00	0.00	0.00	85,875.95	0.00
2X-4	30711XYL2	08/24/2020	0.60000 %	0.00	51,525.57	0.00	0.00	0.00	51,525.57	0.00
2Y-1	30711XYM0	08/24/2020	1.80000 %	0.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00
2Y-2	30711XYN8	08/24/2020	1.40000 %	0.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00
2Y-3	30711XYP3	08/24/2020	1.00000 %	0.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00
2Y-4	30711XYQ1	08/24/2020	0.60000 %	0.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00
Totals				26,814,720,831.26	15,600,287.03	1,604,956,044.56	3,408.66	25,209,761,378.12	1,620,556,331.59	534,935.19

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

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

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

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Distribution Date: 25-Aug-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	11,804,491,024.49	20,190,082.20	549,347,025.87	0.00	0.00	569,537,108.08	11,234,953,916.41	0.56733062	569,537,108.08
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	66,880,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	41,257,185.08	0.30960381	25,623,001.95
1M-AH	7,014,568.00	3,520,506.23	47,813.85	1,300,955.38	0.00	0.00	1,348,769.23	2,171,737.01	0.30960381	1,348,769.23
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	335,356,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	309,733,185.08	0.77099072	25,623,001.95
1M-2H	21,146,536.00	17,652,474.23	47,813.85	1,300,955.38	0.00	0.00	1,348,769.23	16,303,705.01	0.77098703	1,348,769.23
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	102,879,219.39	0.00	0.00	0.00	0.00	0.00	102,879,219.39	0.99745617	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	66,880,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	41,257,185.08	0.30960381	25,623,001.95
1E-A2	133,258,000.00	66,880,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	41,257,185.08	0.30960381	25,623,001.95
1E-A3	133,258,000.00	66,880,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	41,257,185.08	0.30960381	25,623,001.95
1E-A4	133,258,000.00	66,880,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	41,257,185.08	0.30960381	25,623,001.95
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-Aug-2020
12-Aug-2020 3:35:50 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	200,138,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	174,515,185.08	0.65480191	25,623,001.95
1E-D2	266,516,000.00	200,138,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	174,515,185.08	0.65480191	25,623,001.95
1E-D3	266,516,000.00	200,138,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	174,515,185.08	0.65480191	25,623,001.95
1E-D4	266,516,000.00	200,138,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	174,515,185.08	0.65480191	25,623,001.95
1E-D5	266,516,000.00	200,138,187.02	908,335.05	24,714,666.90	0.00	0.00	25,623,001.95	174,515,185.08	0.65480191	25,623,001.95
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	7,464,777,036.58	12,236,991.84	439,340,617.40	0.00	0.00	451,577,609.24	7,013,199,427.34	0.54933867	451,577,609.24
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	5,272,628.80	142,920.05	5,129,708.75	0.00	0.00	5,272,628.80	0.00	0.00000000	5,272,628.80
2M-AH	5,334,298.00	277,560.62	7,523.57	270,037.06	0.00	0.00	277,560.62	0.00	0.00000000	277,560.62
2M-2B	101,332,000.00	101,332,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	86,384,313.54	0.85248800	14,947,686.46
2M-BH	5,334,298.00	5,334,298.00	21,329.01	765,543.99	0.00	0.00	786,872.99	4,547,425.01	0.85248800	786,872.99
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	207,936,628.80	548,092.53	19,672,222.72	0.00	0.00	20,220,315.25	187,716,313.54	0.61749600	20,220,315.25

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:50 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	10,946,156.62	28,852.57	1,035,581.04	0.00	0.00	1,064,433.62	9,881,723.01	0.61749600	1,064,433.62
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	66,397,285.08	0.00	0.00	0.00	3,408.66	3,408.66	66,393,876.42	0.99591158	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	5,272,628.80	142,920.05	5,129,708.75	0.00	0.00	5,272,628.80	0.00	0.00000000	5,272,628.80
2E-A2	101,332,000.00	5,272,628.80	142,920.05	5,129,708.75	0.00	0.00	5,272,628.80	0.00	0.00000000	5,272,628.80
2E-A3	101,332,000.00	5,272,628.80	142,920.05	5,129,708.75	0.00	0.00	5,272,628.80	0.00	0.00000000	5,272,628.80
2E-A4	101,332,000.00	5,272,628.80	142,920.05	5,129,708.75	0.00	0.00	5,272,628.80	0.00	0.00000000	5,272,628.80
2E-B1	101,332,000.00	101,332,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	86,384,313.54	0.85248800	14,947,686.46
2E-B2	101,332,000.00	101,332,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	86,384,313.54	0.85248800	14,947,686.46
2E-B3	101,332,000.00	101,332,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	86,384,313.54	0.85248800	14,947,686.46
2E-B4	101,332,000.00	101,332,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	86,384,313.54	0.85248800	14,947,686.46
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	106,604,628.80	548,092.53	19,672,222.72	0.00	0.00	20,220,315.25	86,384,313.54	0.42624400	20,220,315.25
2E-D2	202,664,000.00	106,604,628.80	548,092.53	19,672,222.72	0.00	0.00	20,220,315.25	86,384,313.54	0.42624400	20,220,315.25
2E-D3	202,664,000.00	106,604,628.80	548,092.53	19,672,222.72	0.00	0.00	20,220,315.25	86,384,313.54	0.42624400	20,220,315.25
2E-D4	202,664,000.00	106,604,628.80	548,092.53	19,672,222.72	0.00	0.00	20,220,315.25	86,384,313.54	0.42624400	20,220,315.25
2E-D5	202,664,000.00	106,604,628.80	548,092.53	19,672,222.72	0.00	0.00	20,220,315.25	86,384,313.54	0.42624400	20,220,315.25

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:50 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	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	187,716,313.54	0.92624400	14,947,686.46
2E-F2	202,664,000.00	202,664,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	187,716,313.54	0.92624400	14,947,686.46
2E-F3	202,664,000.00	202,664,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	187,716,313.54	0.92624400	14,947,686.46
2E-F4	202,664,000.00	202,664,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	187,716,313.54	0.92624400	14,947,686.46
2E-F5	202,664,000.00	202,664,000.00	405,172.48	14,542,513.98	0.00	0.00	14,947,686.46	187,716,313.54	0.92624400	14,947,686.46
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	26,814,720,831.26	50,626,972.67	1,554,329,071.89	0.00	3,408.66	1,604,959,453.22	25,209,761,378.12	0.59697739	1,604,956,044.56

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:50 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	596.09049659	1.01953706	27.74033550	0.00000000	0.00000000	28.75987257	567.33062402	0.56733062	28.75987257
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	501.88496766	6.81636412	185.46478936	0.00000000	0.00000000	192.28115348	309.60381426	0.30960381	192.28115348
1M-AH	7,014,568.00	501.88496711	6.81636417	185.46478985	0.00000000	0.00000000	192.28115402	309.60381452	0.30960381	192.28115402
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	834.77173209	2.26103603	61.51997814	0.00000000	0.00000000	63.78101418	770.99071794	0.77099072	63.78101418
1M-2H	21,146,536.00	834.76907187	2.26107245	61.52096873	0.00000000	0.00000000	63.78204118	770.98703116	0.77098703	63.78204118
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	997.45617069	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.45617069	0.99745617	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	501.88496766	6.81636412	185.46478936	0.00000000	0.00000000	192.28115348	309.60381426	0.30960381	192.28115348
1E-A2	133,258,000.00	501.88496766	6.81636412	185.46478936	0.00000000	0.00000000	192.28115348	309.60381426	0.30960381	192.28115348
1E-A3	133,258,000.00	501.88496766	6.81636412	185.46478936	0.00000000	0.00000000	192.28115348	309.60381426	0.30960381	192.28115348
1E-A4	133,258,000.00	501.88496766	6.81636412	185.46478936	0.00000000	0.00000000	192.28115348	309.60381426	0.30960381	192.28115348
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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Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:50 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
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	750.94248383	3.40818206	92.73239468	0.00000000	0.00000000	96.14057674	654.80190713	0.65480191	96.14057674
1E-D2	266,516,000.00	750.94248383	3.40818206	92.73239468	0.00000000	0.00000000	96.14057674	654.80190713	0.65480191	96.14057674
1E-D3	266,516,000.00	750.94248383	3.40818206	92.73239468	0.00000000	0.00000000	96.14057674	654.80190713	0.65480191	96.14057674
1E-D4	266,516,000.00	750.94248383	3.40818206	92.73239468	0.00000000	0.00000000	96.14057674	654.80190713	0.65480191	96.14057674
1E-D5	266,516,000.00	750.94248383	3.40818206	92.73239468	0.00000000	0.00000000	96.14057674	654.80190713	0.65480191	96.14057674
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	584.71040226	0.95851442	34.41322197	0.00000000	0.00000000	35.37173639	549.33866587	0.54933867	35.37173639
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	52.03320570	1.41041379	50.62279191	0.00000000	0.00000000	52.03320570	0.00000000	0.00000000	52.03320570
2M-AH	5,334,298.00	52.03320474	1.41041427	50.62279235	0.00000000	0.00000000	52.03320474	0.00000000	0.00000000	52.03320474
2M-2B	101,332,000.00	1000.00000000	3.99846524	143.51353945	0.00000000	0.00000000	147.51200470	852.48799530	0.85248800	147.51200470
2M-BH	5,334,298.00	1000.00000000	3.99846615	143.51354011	0.00000000	0.00000000	147.51200439	852.48799561	0.85248800	147.51200439
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	684.01106857	1.80295968	64.71211042	0.00000000	0.00000000	66.51507010	617.49599843	0.61749600	66.51507010

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:50 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
2M-2H	16,002,894.00	684.01106825	1.80295951	64.71211020	0.00000000	0.00000000	66.51507034	617.49599854	0.61749600	66.51507034
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	995.96270729	0.00000000	0.00000000	0.00000000	0.05113008	0.05113008	995.91157722	0.99591158	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	52.03320570	1.41041379	50.62279191	0.00000000	0.00000000	52.03320570	0.00000000	0.00000000	52.03320570
2E-A2	101,332,000.00	52.03320570	1.41041379	50.62279191	0.00000000	0.00000000	52.03320570	0.00000000	0.00000000	52.03320570
2E-A3	101,332,000.00	52.03320570	1.41041379	50.62279191	0.00000000	0.00000000	52.03320570	0.00000000	0.00000000	52.03320570
2E-A4	101,332,000.00	52.03320570	1.41041379	50.62279191	0.00000000	0.00000000	52.03320570	0.00000000	0.00000000	52.03320570
2E-B1	101,332,000.00	1000.00000000	3.99846524	143.51353945	0.00000000	0.00000000	147.51200470	852.48799530	0.85248800	147.51200470
2E-B2	101,332,000.00	1000.00000000	3.99846524	143.51353945	0.00000000	0.00000000	147.51200470	852.48799530	0.85248800	147.51200470
2E-B3	101,332,000.00	1000.00000000	3.99846524	143.51353945	0.00000000	0.00000000	147.51200470	852.48799530	0.85248800	147.51200470
2E-B4	101,332,000.00	1000.00000000	3.99846524	143.51353945	0.00000000	0.00000000	147.51200470	852.48799530	0.85248800	147.51200470
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	526.01660285	2.70443952	97.06816563	0.00000000	0.00000000	99.77260515	426.24399765	0.42624400	99.77260515
2E-D2	202,664,000.00	526.01660285	2.70443952	97.06816563	0.00000000	0.00000000	99.77260515	426.24399765	0.42624400	99.77260515
2E-D3	202,664,000.00	526.01660285	2.70443952	97.06816563	0.00000000	0.00000000	99.77260515	426.24399765	0.42624400	99.77260515
2E-D4	202,664,000.00	526.01660285	2.70443952	97.06816563	0.00000000	0.00000000	99.77260515	426.24399765	0.42624400	99.77260515
2E-D5	202,664,000.00	526.01660285	2.70443952	97.06816563	0.00000000	0.00000000	99.77260515	426.24399765	0.42624400	99.77260515

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
 12-Aug-2020 3:35:50 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
2E-F1	202,664,000.00	1000.00000000	1.99923262	71.75676973	0.00000000	0.00000000	73.75600235	926.24399765	0.92624400	73.75600235
2E-F2	202,664,000.00	1000.00000000	1.99923262	71.75676973	0.00000000	0.00000000	73.75600235	926.24399765	0.92624400	73.75600235
2E-F3	202,664,000.00	1000.00000000	1.99923262	71.75676973	0.00000000	0.00000000	73.75600235	926.24399765	0.92624400	73.75600235
2E-F4	202,664,000.00	1000.00000000	1.99923262	71.75676973	0.00000000	0.00000000	73.75600235	926.24399765	0.92624400	73.75600235
2E-F5	202,664,000.00	1000.00000000	1.99923262	71.75676973	0.00000000	0.00000000	73.75600235	926.24399765	0.92624400	73.75600235
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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Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:50 PM

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 %	11,804,491,024.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,234,953,916.41
1M-1	N/A	N/A	0.82163 %	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	07/27/20 - 08/24/20	29	2.57163 %	66,880,187.02	138,548.38	0.00	0.00	0.00	0.00	138,548.38	0.00	41,257,185.08
1M-AH	N/A	N/A	0.00000 %	3,520,506.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,171,737.01
1M-2B	07/27/20 - 08/24/20	29	2.57163 %	133,258,000.00	276,056.05	0.00	0.00	0.00	0.00	276,056.05	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	07/27/20 - 08/24/20	29	2.57163 %	135,218,000.00	280,116.37	0.00	0.00	0.00	0.00	280,116.37	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	07/27/20 - 08/24/20	29	2.57163 %	335,356,187.02	694,720.80	0.00	0.00	0.00	0.00	694,720.80	0.00	309,733,185.08
1M-2H	N/A	N/A	0.00000 %	17,652,474.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,303,705.01
1B-1	07/27/20 - 08/24/20	29	4.17163 %	97,984,000.00	329,273.25	0.00	0.00	0.00	0.00	329,273.25	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 %	102,879,219.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,879,219.39
1A-I1	07/27/20 - 08/24/20	29	1.80000 %	66,880,187.02	96,976.27	0.00	0.00	0.00	0.00	96,976.27	0.00	41,257,185.08
1A-I2	07/27/20 - 08/24/20	29	1.40000 %	66,880,187.02	75,425.99	0.00	0.00	0.00	0.00	75,425.99	0.00	41,257,185.08
1A-I3	07/27/20 - 08/24/20	29	1.00000 %	66,880,187.02	53,875.71	0.00	0.00	0.00	0.00	53,875.71	0.00	41,257,185.08
1A-I4	07/27/20 - 08/24/20	29	0.60000 %	66,880,187.02	32,325.42	0.00	0.00	0.00	0.00	32,325.42	0.00	41,257,185.08
1B-I1	07/27/20 - 08/24/20	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1B-I2	07/27/20 - 08/24/20	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1B-I3	07/27/20 - 08/24/20	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1B-I4	07/27/20 - 08/24/20	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1C-I1	07/27/20 - 08/24/20	29	1.80000 %	135,218,000.00	196,066.10	0.00	0.00	0.00	0.00	196,066.10	0.00	135,218,000.00
1C-I2	07/27/20 - 08/24/20	29	1.40000 %	135,218,000.00	152,495.86	0.00	0.00	0.00	0.00	152,495.86	0.00	135,218,000.00
1C-I3	07/27/20 - 08/24/20	29	1.00000 %	135,218,000.00	108,925.61	0.00	0.00	0.00	0.00	108,925.61	0.00	135,218,000.00
1C-I4	07/27/20 - 08/24/20	29	0.60000 %	135,218,000.00	65,355.37	0.00	0.00	0.00	0.00	65,355.37	0.00	135,218,000.00
1E-A1	07/27/20 - 08/24/20	29	0.77163 %	66,880,187.02	41,572.11	0.00	0.00	0.00	0.00	41,572.11	0.00	41,257,185.08
1E-A2	07/27/20 - 08/24/20	29	1.17163 %	66,880,187.02	63,122.39	0.00	0.00	0.00	0.00	63,122.39	0.00	41,257,185.08
1E-A3	07/27/20 - 08/24/20	29	1.57163 %	66,880,187.02	84,672.68	0.00	0.00	0.00	0.00	84,672.68	0.00	41,257,185.08
1E-A4	07/27/20 - 08/24/20	29	1.97163 %	66,880,187.02	106,222.96	0.00	0.00	0.00	0.00	106,222.96	0.00	41,257,185.08
1E-B1	07/27/20 - 08/24/20	29	0.77163 %	133,258,000.00	82,831.95	0.00	0.00	0.00	0.00	82,831.95	0.00	133,258,000.00
1E-B2	07/27/20 - 08/24/20	29	1.17163 %	133,258,000.00	125,770.64	0.00	0.00	0.00	0.00	125,770.64	0.00	133,258,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

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	07/27/20 - 08/24/20	29	1.57163 %	133,258,000.00	168,709.33	0.00	0.00	0.00	0.00	168,709.33	0.00	133,258,000.00
1E-B4	07/27/20 - 08/24/20	29	1.97163 %	133,258,000.00	211,648.02	0.00	0.00	0.00	0.00	211,648.02	0.00	133,258,000.00
1E-C1	07/27/20 - 08/24/20	29	0.77163 %	135,218,000.00	84,050.27	0.00	0.00	0.00	0.00	84,050.27	0.00	135,218,000.00
1E-C2	07/27/20 - 08/24/20	29	1.17163 %	135,218,000.00	127,620.51	0.00	0.00	0.00	0.00	127,620.51	0.00	135,218,000.00
1E-C3	07/27/20 - 08/24/20	29	1.57163 %	135,218,000.00	171,190.76	0.00	0.00	0.00	0.00	171,190.76	0.00	135,218,000.00
1E-C4	07/27/20 - 08/24/20	29	1.97163 %	135,218,000.00	214,761.00	0.00	0.00	0.00	0.00	214,761.00	0.00	135,218,000.00
1E-D1	07/27/20 - 08/24/20	29	0.77163 %	200,138,187.02	124,404.06	0.00	0.00	0.00	0.00	124,404.06	0.00	174,515,185.08
1E-D2	07/27/20 - 08/24/20	29	1.17163 %	200,138,187.02	188,893.03	0.00	0.00	0.00	0.00	188,893.03	0.00	174,515,185.08
1E-D3	07/27/20 - 08/24/20	29	1.57163 %	200,138,187.02	253,382.01	0.00	0.00	0.00	0.00	253,382.01	0.00	174,515,185.08
1E-D4	07/27/20 - 08/24/20	29	1.97163 %	200,138,187.02	317,870.98	0.00	0.00	0.00	0.00	317,870.98	0.00	174,515,185.08
1E-D5	07/27/20 - 08/24/20	29	2.57163 %	200,138,187.02	414,604.43	0.00	0.00	0.00	0.00	414,604.43	0.00	174,515,185.08
1E-F1	07/27/20 - 08/24/20	29	0.77163 %	268,476,000.00	166,882.22	0.00	0.00	0.00	0.00	166,882.22	0.00	268,476,000.00
1E-F2	07/27/20 - 08/24/20	29	1.17163 %	268,476,000.00	253,391.15	0.00	0.00	0.00	0.00	253,391.15	0.00	268,476,000.00
1E-F3	07/27/20 - 08/24/20	29	1.57163 %	268,476,000.00	339,900.09	0.00	0.00	0.00	0.00	339,900.09	0.00	268,476,000.00
1E-F4	07/27/20 - 08/24/20	29	1.97163 %	268,476,000.00	426,409.02	0.00	0.00	0.00	0.00	426,409.02	0.00	268,476,000.00
1E-F5	07/27/20 - 08/24/20	29	2.57163 %	268,476,000.00	556,172.42	0.00	0.00	0.00	0.00	556,172.42	0.00	268,476,000.00
1X-1	07/27/20 - 08/24/20	29	1.80000 %	200,138,187.02	290,200.37	0.00	0.00	0.00	0.00	290,200.37	0.00	174,515,185.08
1X-2	07/27/20 - 08/24/20	29	1.40000 %	200,138,187.02	225,711.40	0.00	0.00	0.00	0.00	225,711.40	0.00	174,515,185.08
1X-3	07/27/20 - 08/24/20	29	1.00000 %	200,138,187.02	161,222.43	0.00	0.00	0.00	0.00	161,222.43	0.00	174,515,185.08
1X-4	07/27/20 - 08/24/20	29	0.60000 %	200,138,187.02	96,733.46	0.00	0.00	0.00	0.00	96,733.46	0.00	174,515,185.08
1Y-1	07/27/20 - 08/24/20	29	1.80000 %	268,476,000.00	389,290.20	0.00	0.00	0.00	0.00	389,290.20	0.00	268,476,000.00
1Y-2	07/27/20 - 08/24/20	29	1.40000 %	268,476,000.00	302,781.27	0.00	0.00	0.00	0.00	302,781.27	0.00	268,476,000.00
1Y-3	07/27/20 - 08/24/20	29	1.00000 %	268,476,000.00	216,272.33	0.00	0.00	0.00	0.00	216,272.33	0.00	268,476,000.00
1Y-4	07/27/20 - 08/24/20	29	0.60000 %	268,476,000.00	129,763.40	0.00	0.00	0.00	0.00	129,763.40	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	7,464,777,036.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,013,199,427.34
2M-1	N/A	N/A	0.82163 %	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	07/27/20 - 08/24/20	29	2.67163 %	5,272,628.80	11,347.47	0.00	0.00	0.00	0.00	11,347.47	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	277,560.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	07/27/20 - 08/24/20	29	2.67163 %	101,332,000.00	218,081.30	0.00	0.00	0.00	0.00	218,081.30	0.00	86,384,313.54
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	4,547,425.01
2M-2C	07/27/20 - 08/24/20	29	2.67163 %	101,332,000.00	218,081.30	0.00	0.00	0.00	0.00	218,081.30	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

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	07/27/20 - 08/24/20	29	2.67163 %	207,936,628.80	447,510.06	0.00	0.00	0.00	0.00	447,510.06	0.00	187,716,313.54
2M-2H	N/A	N/A	0.00000 %	10,946,156.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,881,723.01
2B-1	07/27/20 - 08/24/20	29	4.62163 %	63,333,000.00	235,787.47	0.00	0.00	0.00	0.00	235,787.47	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 %	66,397,285.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,393,876.42
2A-I1	07/27/20 - 08/24/20	29	1.80000 %	5,272,628.80	7,645.31	0.00	0.00	0.00	0.00	7,645.31	0.00	0.00
2A-I2	07/27/20 - 08/24/20	29	1.40000 %	5,272,628.80	5,946.35	0.00	0.00	0.00	0.00	5,946.35	0.00	0.00
2A-I3	07/27/20 - 08/24/20	29	1.00000 %	5,272,628.80	4,247.40	0.00	0.00	0.00	0.00	4,247.40	0.00	0.00
2A-I4	07/27/20 - 08/24/20	29	0.60000 %	5,272,628.80	2,548.44	0.00	0.00	0.00	0.00	2,548.44	0.00	0.00
2B-I1	07/27/20 - 08/24/20	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	0.00	146,931.40	0.00	86,384,313.54
2B-I2	07/27/20 - 08/24/20	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	0.00	114,279.98	0.00	86,384,313.54
2B-I3	07/27/20 - 08/24/20	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	0.00	81,628.56	0.00	86,384,313.54
2B-I4	07/27/20 - 08/24/20	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	0.00	48,977.13	0.00	86,384,313.54
2C-I1	07/27/20 - 08/24/20	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2C-I2	07/27/20 - 08/24/20	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2C-I3	07/27/20 - 08/24/20	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2C-I4	07/27/20 - 08/24/20	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2E-A1	07/27/20 - 08/24/20	29	0.87163 %	5,272,628.80	3,702.16	0.00	0.00	0.00	0.00	3,702.16	0.00	0.00
2E-A2	07/27/20 - 08/24/20	29	1.27163 %	5,272,628.80	5,401.12	0.00	0.00	0.00	0.00	5,401.12	0.00	0.00
2E-A3	07/27/20 - 08/24/20	29	1.67163 %	5,272,628.80	7,100.07	0.00	0.00	0.00	0.00	7,100.07	0.00	0.00
2E-A4	07/27/20 - 08/24/20	29	2.07163 %	5,272,628.80	8,799.03	0.00	0.00	0.00	0.00	8,799.03	0.00	0.00
2E-B1	07/27/20 - 08/24/20	29	0.87163 %	101,332,000.00	71,149.90	0.00	0.00	0.00	0.00	71,149.90	0.00	86,384,313.54
2E-B2	07/27/20 - 08/24/20	29	1.27163 %	101,332,000.00	103,801.32	0.00	0.00	0.00	0.00	103,801.32	0.00	86,384,313.54
2E-B3	07/27/20 - 08/24/20	29	1.67163 %	101,332,000.00	136,452.74	0.00	0.00	0.00	0.00	136,452.74	0.00	86,384,313.54
2E-B4	07/27/20 - 08/24/20	29	2.07163 %	101,332,000.00	169,104.16	0.00	0.00	0.00	0.00	169,104.16	0.00	86,384,313.54
2E-C1	07/27/20 - 08/24/20	29	0.87163 %	101,332,000.00	71,149.90	0.00	0.00	0.00	0.00	71,149.90	0.00	101,332,000.00
2E-C2	07/27/20 - 08/24/20	29	1.27163 %	101,332,000.00	103,801.32	0.00	0.00	0.00	0.00	103,801.32	0.00	101,332,000.00
2E-C3	07/27/20 - 08/24/20	29	1.67163 %	101,332,000.00	136,452.74	0.00	0.00	0.00	0.00	136,452.74	0.00	101,332,000.00
2E-C4	07/27/20 - 08/24/20	29	2.07163 %	101,332,000.00	169,104.16	0.00	0.00	0.00	0.00	169,104.16	0.00	101,332,000.00
2E-D1	07/27/20 - 08/24/20	29	0.87163 %	106,604,628.80	74,852.06	0.00	0.00	0.00	0.00	74,852.06	0.00	86,384,313.54
2E-D2	07/27/20 - 08/24/20	29	1.27163 %	106,604,628.80	109,202.44	0.00	0.00	0.00	0.00	109,202.44	0.00	86,384,313.54

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-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	07/27/20 - 08/24/20	29	1.67163 %	106,604,628.80	143,552.82	0.00	0.00	0.00	0.00	143,552.82	0.00	86,384,313.54
2E-D4	07/27/20 - 08/24/20	29	2.07163 %	106,604,628.80	177,903.20	0.00	0.00	0.00	0.00	177,903.20	0.00	86,384,313.54
2E-D5	07/27/20 - 08/24/20	29	2.67163 %	106,604,628.80	229,428.77	0.00	0.00	0.00	0.00	229,428.77	0.00	86,384,313.54
2E-F1	07/27/20 - 08/24/20	29	0.87163 %	202,664,000.00	142,299.80	0.00	0.00	0.00	0.00	142,299.80	0.00	187,716,313.54
2E-F2	07/27/20 - 08/24/20	29	1.27163 %	202,664,000.00	207,602.64	0.00	0.00	0.00	0.00	207,602.64	0.00	187,716,313.54
2E-F3	07/27/20 - 08/24/20	29	1.67163 %	202,664,000.00	272,905.48	0.00	0.00	0.00	0.00	272,905.48	0.00	187,716,313.54
2E-F4	07/27/20 - 08/24/20	29	2.07163 %	202,664,000.00	338,208.33	0.00	0.00	0.00	0.00	338,208.33	0.00	187,716,313.54
2E-F5	07/27/20 - 08/24/20	29	2.67163 %	202,664,000.00	436,162.60	0.00	0.00	0.00	0.00	436,162.60	0.00	187,716,313.54
2X-1	07/27/20 - 08/24/20	29	1.80000 %	106,604,628.80	154,576.71	0.00	0.00	0.00	0.00	154,576.71	0.00	86,384,313.54
2X-2	07/27/20 - 08/24/20	29	1.40000 %	106,604,628.80	120,226.33	0.00	0.00	0.00	0.00	120,226.33	0.00	86,384,313.54
2X-3	07/27/20 - 08/24/20	29	1.00000 %	106,604,628.80	85,875.95	0.00	0.00	0.00	0.00	85,875.95	0.00	86,384,313.54
2X-4	07/27/20 - 08/24/20	29	0.60000 %	106,604,628.80	51,525.57	0.00	0.00	0.00	0.00	51,525.57	0.00	86,384,313.54
2Y-1	07/27/20 - 08/24/20	29	1.80000 %	202,664,000.00	293,862.80	0.00	0.00	0.00	0.00	293,862.80	0.00	187,716,313.54
2Y-2	07/27/20 - 08/24/20	29	1.40000 %	202,664,000.00	228,559.96	0.00	0.00	0.00	0.00	228,559.96	0.00	187,716,313.54
2Y-3	07/27/20 - 08/24/20	29	1.00000 %	202,664,000.00	163,257.11	0.00	0.00	0.00	0.00	163,257.11	0.00	187,716,313.54
2Y-4	07/27/20 - 08/24/20	29	0.60000 %	202,664,000.00	97,954.27	0.00	0.00	0.00	0.00	97,954.27	0.00	187,716,313.54
Totals					15,600,287.03	0.00	0.00	0.00	0.00	15,600,287.03	0.00	

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

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Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

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 %	596.09049659	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	567.33062402
1M-1	186,170,000.00	0.82163 %	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	2.57163 %	501.88496766	1.03970028	0.00000000	0.00000000	0.00000000	0.00000000	1.03970028	0.00000000	309.60381426
1M-AH	7,014,568.00	0.00000 %	501.88496711	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	309.60381452
1M-2B	133,258,000.00	2.57163 %	1000.00000000	2.07159082	0.00000000	0.00000000	0.00000000	0.00000000	2.07159082	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	2.57163 %	1000.00000000	2.07159084	0.00000000	0.00000000	0.00000000	0.00000000	2.07159084	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	2.57163 %	834.77173209	1.72930546	0.00000000	0.00000000	0.00000000	0.00000000	1.72930546	0.00000000	770.99071794
1M-2H	21,146,536.00	0.00000 %	834.76907187	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	770.98703116
1B-1	97,984,000.00	4.17163 %	1000.00000000	3.36047977	0.00000000	0.00000000	0.00000000	0.00000000	3.36047977	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 %	997.45617069	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.45617069
1A-I1	0.00	1.80000 %	501.88496766	0.72773319	0.00000000	0.00000000	0.00000000	0.00000000	0.72773319	0.00000000	309.60381426
1A-I2	0.00	1.40000 %	501.88496766	0.56601472	0.00000000	0.00000000	0.00000000	0.00000000	0.56601472	0.00000000	309.60381426
1A-I3	0.00	1.00000 %	501.88496766	0.40429625	0.00000000	0.00000000	0.00000000	0.00000000	0.40429625	0.00000000	309.60381426
1A-I4	0.00	0.60000 %	501.88496766	0.24257771	0.00000000	0.00000000	0.00000000	0.00000000	0.24257771	0.00000000	309.60381426
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777781	0.00000000	0.00000000	0.00000000	0.00000000	1.12777781	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.77163 %	501.88496766	0.31196709	0.00000000	0.00000000	0.00000000	0.00000000	0.31196709	0.00000000	309.60381426
1E-A2	133,258,000.00	1.17163 %	501.88496766	0.47368556	0.00000000	0.00000000	0.00000000	0.00000000	0.47368556	0.00000000	309.60381426
1E-A3	133,258,000.00	1.57163 %	501.88496766	0.63540410	0.00000000	0.00000000	0.00000000	0.00000000	0.63540410	0.00000000	309.60381426

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Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

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	1.97163 %	501.88496766	0.79712257	0.00000000	0.00000000	0.00000000	0.00000000	0.79712257	0.00000000	309.60381426
1E-B1	133,258,000.00	0.77163 %	1000.00000000	0.62159082	0.00000000	0.00000000	0.00000000	0.00000000	0.62159082	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.17163 %	1000.00000000	0.94381305	0.00000000	0.00000000	0.00000000	0.00000000	0.94381305	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.57163 %	1000.00000000	1.26603528	0.00000000	0.00000000	0.00000000	0.00000000	1.26603528	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.97163 %	1000.00000000	1.58825752	0.00000000	0.00000000	0.00000000	0.00000000	1.58825752	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.77163 %	1000.00000000	0.62159084	0.00000000	0.00000000	0.00000000	0.00000000	0.62159084	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.17163 %	1000.00000000	0.94381303	0.00000000	0.00000000	0.00000000	0.00000000	0.94381303	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.57163 %	1000.00000000	1.26603529	0.00000000	0.00000000	0.00000000	0.00000000	1.26603529	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.97163 %	1000.00000000	1.58825748	0.00000000	0.00000000	0.00000000	0.00000000	1.58825748	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.77163 %	750.94248383	0.46677896	0.00000000	0.00000000	0.00000000	0.00000000	0.46677896	0.00000000	654.80190713
1E-D2	266,516,000.00	1.17163 %	750.94248383	0.70874931	0.00000000	0.00000000	0.00000000	0.00000000	0.70874931	0.00000000	654.80190713
1E-D3	266,516,000.00	1.57163 %	750.94248383	0.95071969	0.00000000	0.00000000	0.00000000	0.00000000	0.95071969	0.00000000	654.80190713
1E-D4	266,516,000.00	1.97163 %	750.94248383	1.19269004	0.00000000	0.00000000	0.00000000	0.00000000	1.19269004	0.00000000	654.80190713
1E-D5	266,516,000.00	2.57163 %	750.94248383	1.55564555	0.00000000	0.00000000	0.00000000	0.00000000	1.55564555	0.00000000	654.80190713
1E-F1	268,476,000.00	0.77163 %	1000.00000000	0.62159083	0.00000000	0.00000000	0.00000000	0.00000000	0.62159083	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.17163 %	1000.00000000	0.94381304	0.00000000	0.00000000	0.00000000	0.00000000	0.94381304	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.57163 %	1000.00000000	1.26603529	0.00000000	0.00000000	0.00000000	0.00000000	1.26603529	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.97163 %	1000.00000000	1.58825750	0.00000000	0.00000000	0.00000000	0.00000000	1.58825750	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.57163 %	1000.00000000	2.07159083	0.00000000	0.00000000	0.00000000	0.00000000	2.07159083	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	750.94248383	1.08886660	0.00000000	0.00000000	0.00000000	0.00000000	1.08886660	0.00000000	654.80190713
1X-2	0.00	1.40000 %	750.94248383	0.84689625	0.00000000	0.00000000	0.00000000	0.00000000	0.84689625	0.00000000	654.80190713
1X-3	0.00	1.00000 %	750.94248383	0.60492590	0.00000000	0.00000000	0.00000000	0.00000000	0.60492590	0.00000000	654.80190713
1X-4	0.00	0.60000 %	750.94248383	0.36295554	0.00000000	0.00000000	0.00000000	0.00000000	0.36295554	0.00000000	654.80190713
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	584.71040226	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	549.33866587
2M-1	107,666,000.00	0.82163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.67163 %	52.03320570	0.11198309	0.00000000	0.00000000	0.00000000	0.00000000	0.11198309	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	52.03320474	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.67163 %	1000.00000000	2.15214641	0.00000000	0.00000000	0.00000000	0.00000000	2.15214641	0.00000000	852.48799530
2M-BH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	852.48799561
2M-2C	101,332,000.00	2.67163 %	1000.00000000	2.15214641	0.00000000	0.00000000	0.00000000	0.00000000	2.15214641	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.67163 %	684.01106857	1.47209194	0.00000000	0.00000000	0.00000000	0.00000000	1.47209194	0.00000000	617.49599843
2M-2H	16,002,894.00	0.0000 %	684.01106825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	617.49599854
2B-1	63,333,000.00	4.62163 %	1000.00000000	3.72297965	0.00000000	0.00000000	0.00000000	0.00000000	3.72297965	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	995.96270729	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.91157722
2A-I1	0.00	1.80000 %	52.03320570	0.07544813	0.00000000	0.00000000	0.00000000	0.00000000	0.07544813	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	52.03320570	0.05868186	0.00000000	0.00000000	0.00000000	0.00000000	0.05868186	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	52.03320570	0.04191568	0.00000000	0.00000000	0.00000000	0.00000000	0.04191568	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	52.03320570	0.02514941	0.00000000	0.00000000	0.00000000	0.00000000	0.02514941	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	852.48799530
2B-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	852.48799530
2B-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	852.48799530
2B-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	852.48799530
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.87163 %	52.03320570	0.03653495	0.00000000	0.00000000	0.00000000	0.00000000	0.03653495	0.00000000	0.00000000
2E-A2	101,332,000.00	1.27163 %	52.03320570	0.05330123	0.00000000	0.00000000	0.00000000	0.00000000	0.05330123	0.00000000	0.00000000
2E-A3	101,332,000.00	1.67163 %	52.03320570	0.07006740	0.00000000	0.00000000	0.00000000	0.00000000	0.07006740	0.00000000	0.00000000
2E-A4	101,332,000.00	2.07163 %	52.03320570	0.08683368	0.00000000	0.00000000	0.00000000	0.00000000	0.08683368	0.00000000	0.00000000
2E-B1	101,332,000.00	0.87163 %	1000.00000000	0.70214641	0.00000000	0.00000000	0.00000000	0.00000000	0.70214641	0.00000000	852.48799530

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Series 2017-C07

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Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

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	1.27163 %	1000.00000000	1.02436861	0.00000000	0.00000000	0.00000000	0.00000000	1.02436861	0.00000000	852.48799530
2E-B3	101,332,000.00	1.67163 %	1000.00000000	1.34659081	0.00000000	0.00000000	0.00000000	0.00000000	1.34659081	0.00000000	852.48799530
2E-B4	101,332,000.00	2.07163 %	1000.00000000	1.66881301	0.00000000	0.00000000	0.00000000	0.00000000	1.66881301	0.00000000	852.48799530
2E-C1	101,332,000.00	0.87163 %	1000.00000000	0.70214641	0.00000000	0.00000000	0.00000000	0.00000000	0.70214641	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.27163 %	1000.00000000	1.02436861	0.00000000	0.00000000	0.00000000	0.00000000	1.02436861	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.67163 %	1000.00000000	1.34659081	0.00000000	0.00000000	0.00000000	0.00000000	1.34659081	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.07163 %	1000.00000000	1.66881301	0.00000000	0.00000000	0.00000000	0.00000000	1.66881301	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.87163 %	526.01660285	0.36934068	0.00000000	0.00000000	0.00000000	0.00000000	0.36934068	0.00000000	426.24399765
2E-D2	202,664,000.00	1.27163 %	526.01660285	0.53883492	0.00000000	0.00000000	0.00000000	0.00000000	0.53883492	0.00000000	426.24399765
2E-D3	202,664,000.00	1.67163 %	526.01660285	0.70832916	0.00000000	0.00000000	0.00000000	0.00000000	0.70832916	0.00000000	426.24399765
2E-D4	202,664,000.00	2.07163 %	526.01660285	0.87782339	0.00000000	0.00000000	0.00000000	0.00000000	0.87782339	0.00000000	426.24399765
2E-D5	202,664,000.00	2.67163 %	526.01660285	1.13206475	0.00000000	0.00000000	0.00000000	0.00000000	1.13206475	0.00000000	426.24399765
2E-F1	202,664,000.00	0.87163 %	1000.00000000	0.70214641	0.00000000	0.00000000	0.00000000	0.00000000	0.70214641	0.00000000	926.24399765
2E-F2	202,664,000.00	1.27163 %	1000.00000000	1.02436861	0.00000000	0.00000000	0.00000000	0.00000000	1.02436861	0.00000000	926.24399765
2E-F3	202,664,000.00	1.67163 %	1000.00000000	1.34659081	0.00000000	0.00000000	0.00000000	0.00000000	1.34659081	0.00000000	926.24399765
2E-F4	202,664,000.00	2.07163 %	1000.00000000	1.66881306	0.00000000	0.00000000	0.00000000	0.00000000	1.66881306	0.00000000	926.24399765
2E-F5	202,664,000.00	2.67163 %	1000.00000000	2.15214641	0.00000000	0.00000000	0.00000000	0.00000000	2.15214641	0.00000000	926.24399765
2X-1	0.00	1.80000 %	526.01660285	0.76272407	0.00000000	0.00000000	0.00000000	0.00000000	0.76272407	0.00000000	426.24399765
2X-2	0.00	1.40000 %	526.01660285	0.59322983	0.00000000	0.00000000	0.00000000	0.00000000	0.59322983	0.00000000	426.24399765
2X-3	0.00	1.00000 %	526.01660285	0.42373559	0.00000000	0.00000000	0.00000000	0.00000000	0.42373559	0.00000000	426.24399765
2X-4	0.00	0.60000 %	526.01660285	0.25424136	0.00000000	0.00000000	0.00000000	0.00000000	0.25424136	0.00000000	426.24399765
2Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	926.24399765
2Y-2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	926.24399765
2Y-3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	926.24399765
2Y-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	926.24399765

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

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

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 12-Aug-2020 3:35:51 PM

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Credit-Linked Notes

Series 2017-C07



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	47,280,867.99
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	292,316.11
Gains & Subsequent Recoveries (Realized Losses)	(3,408.66)
Total Deposits	47,569,775.44
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	47,550,608.78
Total Withdrawals (Pool Distribution Amount)	47,569,775.44
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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12-Aug-2020 3:35:51 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.171630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	596,508,879.25
Total Principal Reduction Cumulative	8,861,307,213.05
Scheduled Principal Current	21,146,231.10
Scheduled Principal Cumulative	882,532,768.76
Unscheduled Principal Current	575,362,648.15
Unscheduled Principal Cumulative	7,978,512,069.68
Senior Reduction Amount	569,537,108.08
Subordinate Reduction Amount	26,971,771.17
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,753.58
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	472,865,766.77
Total Principal Reduction Cumulative	5,989,429,533.67
Scheduled Principal Current	12,813,936.94
Scheduled Principal Cumulative	565,798,307.46
Unscheduled Principal Current	460,048,421.17
Unscheduled Principal Cumulative	5,423,359,165.63
Senior Reduction Amount	451,577,609.24
Subordinate Reduction Amount	21,284,748.87
Calculated Tranche Write-Down Amount	3,408.66
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	21,886.10
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	59345
Period Reference Pool Removal Loan Count	2300
Period Ending Loan Count	57045
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	11,767,011,620.60
Period PIF Loan Count Current	2300
PIF Loan Count Cumulative	31374
Period PIF Loan UPB Current	568,741,949.36
PIF Loan UPB Cumulative	7,664,101,971.60
Period Partial Prepayment Amount	8,033,430.11
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	0.00
Credit Event Amount Cumulative	2,099,910.69
Total Active Modified Loan Count	203
Total Active Modified Loan UPB	47,445,373.97
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	37336
Period Reference Pool Removal Loan Count	1833
Period Ending Loan Count	35503
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	7,343,857,778.01
Period PIF Loan Count Current	1831
PIF Loan Count Cumulative	20698
Period PIF Loan UPB Current	457,494,045.71
PIF Loan UPB Cumulative	5,288,518,850.62
Period Partial Prepayment Amount	3,239,273.10
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	58
Repurchase Prior Credit Event UPB Curr	292,316.11

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Series 2017-C07



Distribution Date: 25-Aug-2020
 12-Aug-2020 3:35:51 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	12,730,980.13
Credit Event Amount Current	132,002.55
Credit Event Amount Cumulative	7,755,819.26
Total Active Modified Loan Count	277
Total Active Modified Loan UPB	66,974,800.00
Structural Reporting	
Group 1	
Senior Percentage	95.478396%
Subordinate Percentage	4.521604%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.497519%
Subordinate Percentage	4.502481%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

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 %	3.950000 %	4.150000 %
1M-2B	0.00	0.00	1.690000 %	2.820000 %	2.960000 %
1M-2C	0.00	0.00	1.000000 %	1.670000 %	1.750000 %
1M-2	0.00	0.00	1.000000 %	1.670000 %	1.750000 %
1M-2H	0.00	0.00	1.000000 %	1.670000 %	1.750000 %
1B-1	0.00	0.00	0.500000 %	0.830000 %	0.870000 %
1B-1H	0.00	0.00	0.500000 %	0.830000 %	0.870000 %
1B-2H	0.00	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 %	4.430000 %	4.500000 %
2M-2B	0.00	0.00	1.800000 %	3.070000 %	3.260000 %
2M-2C	0.00	0.00	1.000000 %	1.700000 %	1.810000 %
2B-1	0.00	0.00	0.500000 %	0.850000 %	0.900000 %
2B-1H	0.00	0.00	0.500000 %	0.850000 %	0.900000 %
2B-2H	3,408.66	0.00	0.000000 %	0.000000 %	0.000000 %

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Distribution Date: 25-Aug-2020
 12-Aug-2020 3:35:51 PM

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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 12-Aug-2020 3:35:51 PM

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Credit-Linked Notes

Series 2017-C07



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1356	296,792,533.59	1.465186 %	1.553004 %
60 Days	1860	439,729,077.57	2.009768 %	2.300937 %
90 Days	2355	601,984,523.68	2.544625 %	3.149959 %
120 Days	260	63,395,950.43	0.280935 %	0.331727 %
150 Days	70	17,422,645.86	0.075636 %	0.091166 %
180+ Days	271	57,318,376.67	0.292821 %	0.299926 %
Totals	6172	1,476,643,107.80	6.668972 %	7.726719 %

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Series 2017-C07



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 12-Aug-2020 3:35:51 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	757	167,249,146.18	1.327023 %	1.421339 %
60 Days	1074	258,428,692.79	1.882724 %	2.196213 %
90 Days	1390	360,202,060.34	2.436673 %	3.061118 %
120 Days	131	32,210,018.23	0.229643 %	0.273732 %
150 Days	41	11,035,207.91	0.071873 %	0.093781 %
180+ Days	130	28,183,805.87	0.227890 %	0.239515 %
Totals	3523	857,308,931.32	6.175826 %	7.285698 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	599	129,543,387.41	1.687181 %	1.763969 %
60 Days	786	181,300,384.78	2.213897 %	2.468735 %
90 Days	965	241,782,463.34	2.718080 %	3.292309 %
120 Days	129	31,185,932.20	0.363350 %	0.424653 %
150 Days	29	6,387,437.95	0.081683 %	0.086977 %
180+ Days	141	29,134,570.80	0.397150 %	0.396720 %
Totals	2649	619,334,176.48	7.461341 %	8.433363 %

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Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:51 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	23	6,081,764.34	2,753.58	0.045276
Group 2	172	43,772,150.04	21,886.10	0.050000

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	404,147.21	8.31	0.002056
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	383,313.55	7.72	0.002014
Group 1	0044827806	169,517.62	123.61	0.072919
Group 1	0044827828	263,780.41	245.10	0.092918
Group 1	0044830027	345,667.71	118.71	0.034342
Group 1	0044832430	196,964.25	86.46	0.043896
Group 1	0044833550	218,793.43	68.37	0.031249
Group 1	0044838832	363,643.71	289.07	0.079493
Group 1	0044841377	189,356.00	73.25	0.038684
Group 1	0044842578	401,651.98	125.52	0.031251
Group 1	0044843497	315,652.98	131.52	0.041666
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	240,942.31	172.45	0.071573
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	176,954.87	110.60	0.062502
Group 1	0044869954	437,397.96	107.45	0.024566
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044888520	130,679.35	68.06	0.052082
Group 2	0044747820	294,183.78	178.22	0.060581

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 12-Aug-2020 3:35:52 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044747933	134,490.45	60.58	0.045044
Group 2	0044748098	286,683.47	155.09	0.054098
Group 2	0044748541	346,895.75	252.94	0.072915
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	243,355.34	152.10	0.062501
Group 2	0044749630	310,052.34	167.94	0.054165
Group 2	0044749908	394,833.40	166.02	0.042048
Group 2	0044750162	452,196.49	163.97	0.036261
Group 2	0044750426	184,862.61	61.00	0.032997
Group 2	0044750655	200,421.33	229.65	0.114584
Group 2	0044750664	217,041.56	132.63	0.061108
Group 2	0044750681	418,402.42	136.98	0.032739
Group 2	0044750693	269,429.29	280.66	0.104168
Group 2	0044750776	275,532.78	80.92	0.029369
Group 2	0044750869	73,074.36	56.34	0.077100
Group 2	0044751925	145,843.09	30.38	0.020831
Group 2	0044751958	418,040.83	261.28	0.062501
Group 2	0044752023	234,026.95	195.31	0.083456
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	138,092.07	19.09	0.013824
Group 2	0044753109	63,376.03	18.59	0.029333
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	133,435.40	88.23	0.066122
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	89,356.43	83.77	0.093748
Group 2	0044756304	74,980.45	23.43	0.031248
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	378,912.83	125.24	0.033052
Group 2	0044756773	136,297.46	143.68	0.105416
Group 2	0044757202	175,812.52	60.06	0.034161
Group 2	0044757204	83,340.09	86.81	0.104164

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12-Aug-2020 3:35:53 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044757227	250,641.23	5.03	0.002007
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	160,423.24	77.91	0.048565
Group 2	0044758660	185,072.23	77.11	0.041665
Group 2	0044758677	350,571.39	102.70	0.029295
Group 2	0044758724	201,527.85	110.13	0.054648
Group 2	0044759289	192,381.57	80.16	0.041667
Group 2	0044759334	385,281.88	40.13	0.010416
Group 2	0044759604	160,505.11	55.04	0.034292
Group 2	0044759749	303,703.99	474.54	0.156251
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	174,766.03	145.64	0.083334
Group 2	0044760074	203,161.20	105.81	0.052082
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	242,980.58	95.62	0.039353
Group 2	0044761489	168,777.07	114.24	0.067687
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	87,013.32	43.77	0.050303
Group 2	0044762100	138,126.86	62.21	0.045038
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	333,625.42	104.26	0.031251
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	401,165.00	44.90	0.011192
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	324,865.18	167.87	0.051674
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	271,564.34	374.63	0.137953
Group 2	0044764661	317,902.12	96.59	0.030384
Group 2	0044764724	449,246.48	288.66	0.064254
Group 2	0044765207	349,753.06	121.60	0.034767
Group 2	0044765396	255,143.03	99.69	0.039072
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	302,763.81	252.30	0.083332

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Distribution Date: 25-Aug-2020
 12-Aug-2020 3:35:53 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044766389	127,049.46	67.32	0.052987
Group 2	0044766790	243,966.82	101.65	0.041666
Group 2	0044768065	170,393.06	87.24	0.051199
Group 2	0044768172	226,827.81	165.40	0.072919
Group 2	0044768180	309,704.28	126.18	0.040742
Group 2	0044768786	159,764.91	48.26	0.030207
Group 2	0044769181	92,371.54	49.68	0.053783
Group 2	0044769376	282,529.34	58.86	0.020833
Group 2	0044769884	398,162.83	171.88	0.043168
Group 2	0044770245	312,110.62	162.56	0.052084
Group 2	0044771262	88,962.14	58.84	0.066140
Group 2	0044771364	140,690.90	43.21	0.030713
Group 2	0044771856	297,194.61	158.47	0.053322
Group 2	0044772342	387,278.03	129.70	0.033490
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044772953	394,456.73	225.86	0.057258
Group 2	0044773059	325,568.57	81.33	0.024981
Group 2	0044773158	241,146.44	145.50	0.060337
Group 2	0044773358	187,279.32	53.36	0.028492
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773791	143,877.61	164.86	0.114583
Group 2	0044773900	146,197.01	16.20	0.011081
Group 2	0044774178	234,712.49	97.80	0.041668
Group 2	0044775457	182,894.54	151.10	0.082616
Group 2	0044776032	156,011.68	64.87	0.041580
Group 2	0044776233	219,185.80	108.72	0.049602
Group 2	0044776861	211,541.48	132.21	0.062498
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	143,877.11	29.97	0.020830
Group 2	0044779309	113,541.38	94.62	0.083335
Group 2	0044779844	205,276.27	42.99	0.020943
Group 2	0044780464	415,968.67	46.34	0.011140

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Series 2017-C07



Distribution Date: 25-Aug-2020
 12-Aug-2020 3:35:54 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044780786	167,820.36	46.63	0.027786
Group 2	0044781165	228,392.57	152.22	0.066648
Group 2	0044781195	326,380.13	142.41	0.043633
Group 2	0044781275	239,230.28	99.68	0.041667
Group 2	0044781936	78,288.39	81.55	0.104166
Group 2	0044782356	134,412.12	42.00	0.031247
Group 2	0044782683	306,354.02	86.45	0.028219
Group 2	0044782878	152,722.02	92.64	0.060659
Group 2	0044783524	174,851.52	63.96	0.036580
Group 2	0044785023	235,193.29	99.33	0.042233
Group 2	0044785842	239,630.82	145.35	0.060656
Group 2	0044786471	77,711.31	22.39	0.028812
Group 2	0044786559	404,532.15	154.51	0.038195
Group 2	0044787049	183,507.77	153.90	0.083866
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	406,075.86	169.20	0.041667
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	153,988.09	68.21	0.044296
Group 2	0044788704	621,500.36	99.48	0.016006
Group 2	0044788812	187,245.23	75.75	0.040455
Group 2	0044790206	230,427.23	22.08	0.009582
Group 2	0044790382	363,279.32	362.28	0.099725
Group 2	0044791507	251,835.33	157.40	0.062501
Group 2	0044791737	235,162.96	73.49	0.031251
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044792673	249,824.59	28.95	0.011588
Group 2	0044793704	262,622.22	273.56	0.104165
Group 2	0044793831	207,984.98	118.98	0.057206
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	461,078.80	94.87	0.020576
Group 2	0044794339	314,372.47	154.83	0.049250

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Series 2017-C07



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12-Aug-2020 3:35:54 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	96,821.74	54.46	0.056248
Group 2	0044795819	171,884.69	97.92	0.056968
Group 2	0044796259	115,771.44	108.54	0.093754
Group 2	0044797806	394,593.44	197.43	0.050034
Group 2	0044797958	413,994.64	272.55	0.065834
Group 2	0044798129	261,452.58	54.47	0.020834
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	148,933.73	83.87	0.056314
Group 2	0044799300	169,040.11	139.46	0.082501
Group 2	0044799362	417,179.30	157.01	0.037636
Group 2	0044799394	219,489.70	116.09	0.052891
Group 2	0044799398	201,643.15	129.68	0.064312
Group 2	0044799531	351,160.05	70.08	0.019957
Group 2	0044799964	227,233.54	70.50	0.031025
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	254,702.24	291.85	0.114585
Group 2	0044800587	191,037.20	179.10	0.093751
Group 2	0044800706	348,210.12	178.13	0.051156
Group 2	0044801029	219,209.33	137.01	0.062502
Group 2	0044801084	113,241.01	41.53	0.036674
Group 2	0044801461	126,265.89	44.59	0.035314
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801604	292,795.24	274.47	0.093741
Group 2	0044801607	371,896.61	275.58	0.074101
Group 2	0044801610	393,064.91	274.60	0.069861
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	403,744.88	252.34	0.062500
Group 2	0044802534	137,452.85	30.00	0.021826
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803048	331,724.16	103.66	0.031249
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	162,620.93	56.66	0.034842
Group 2	0044804224	234,251.86	244.01	0.104166

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12-Aug-2020 3:35:55 PM

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044804420	104,957.76	9.39	0.008946

Contact:
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12-Aug-2020 3:35:55 PM

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Series 2017-C07



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	132,002.55	6,503.11	4.927

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044757090	132,002.55	6,503.11	4.927

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	540,928.54	(3,094.45)	38,698.37	7.154

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044767397	99,317.27	(1,742.91)	(2,531.00)	(2.548)
0044769988	258,709.79	115.00	18,475.87	7.142
0044777309	85,535.40	38.00	22,376.91	26.161
0044800412	97,366.08	(1,504.54)	376.59	0.387

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Distribution Date: 25-Aug-2020
 12-Aug-2020 3:35:55 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
53	9,855,729.95	534,935.19	5.428

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755417	200,594.01	1,219.21	0.608
0044755728	292,662.84	(42,370.08)	(14.477)
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	123,123.68	30.973
0044757090	132,002.55	6,503.11	4.927
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
0044764706	236,579.21	59,735.16	25.250
0044765836	250,658.42	(6,557.06)	(2.616)
0044766865	211,351.57	1,970.49	0.932
0044767397	99,317.27	(2,531.00)	(2.548)
0044769988	258,709.79	18,475.87	7.142
0044772563	410,099.39	3,742.32	0.913
0044775858	83,441.97	1,877.58	2.250

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12-Aug-2020 3:35:55 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,376.91	26.161
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
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	1,622.16	1.910
0044800412	97,366.08	376.59	0.387
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	5,786.55	2.895
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
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044858948	170,464.06	82,000.70	48.104
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
0044884468	76,127.26	(4,920.53)	(6.464)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044892267	63,367.40	28,381.20	44.788
0044895543	44,450.28	5,195.10	11.687

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Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:55 PM

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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	5	672,931.09	3,408.66	0.000 %	0	0.00	0.00	0.000 %	5	672,931.09	3,408.66	0.000 %
Total	5	672,931.09	3,408.66	0.000 %	0	0.00	0.00	0.000 %	5	672,931.09	3,408.66	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 2	0044757090	135,000.00	4.500 %	MI	95.00	360	132,002.55	07/31/2020	6,503.11	6,503.11
Group 2	0044767397	102,000.00	5.000 %	KY	83.00	360	99,317.27	05/31/2020	(1,742.91)	(2,531.00)
Group 2	0044769988	267,000.00	4.500 %	IL	97.00	360	258,709.79	06/30/2020	115.00	18,475.87
Group 2	0044777309	89,000.00	4.125 %	PA	90.00	360	85,535.40	02/29/2020	38.00	22,376.91
Group 2	0044800412	101,000.00	4.700 %	MO	85.00	360	97,366.08	06/30/2020	(1,504.54)	376.59

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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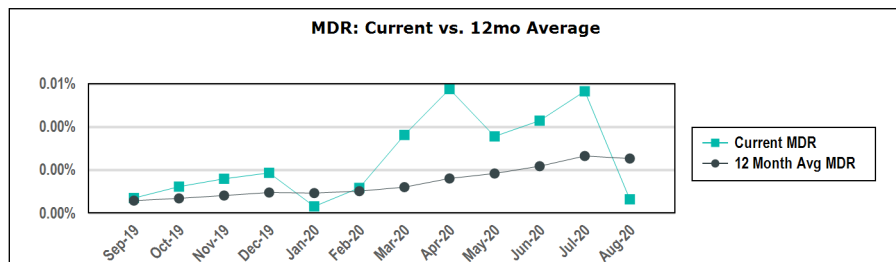
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Realized Loss Report - Collateral

Summary

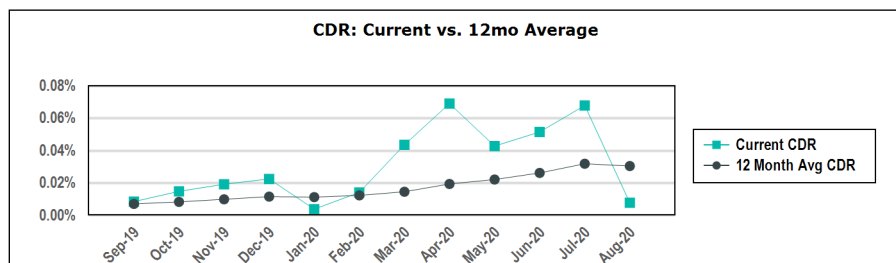
MDR

Current Month 0.001 %
3 Month Average 0.004 %
12 Month Average 0.003 %



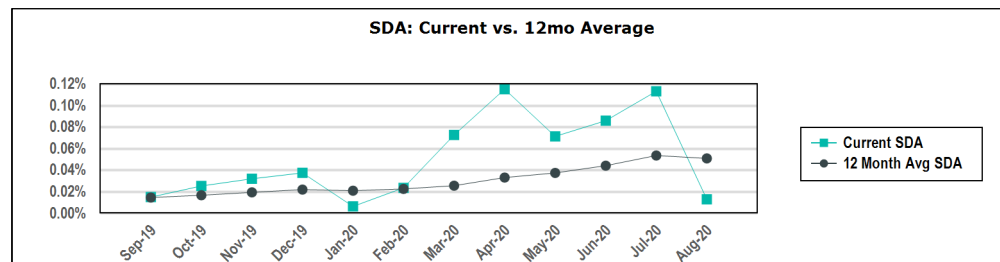
CDR

Current Month 0.008 %
3 Month Average 0.043 %
12 Month Average 0.031 %



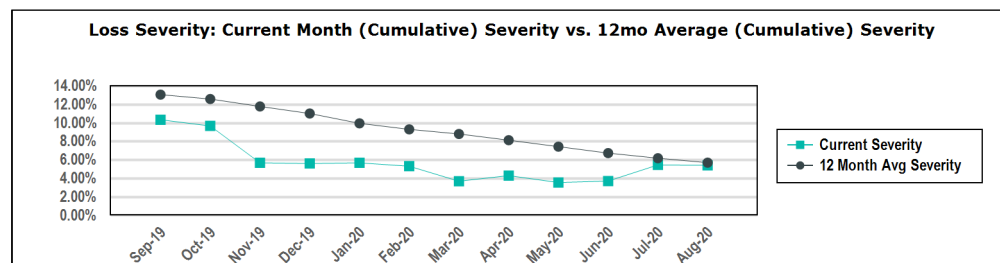
SDA

Current Month 0.013 %
3 Month Average 0.071 %
12 Month Average 0.051 %



Loss Severity

Current Month (Cumulative) 5.428 %
3 Month Average (Cumulative) 4.873 %
12 Month Average (Cumulative) 5.716 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



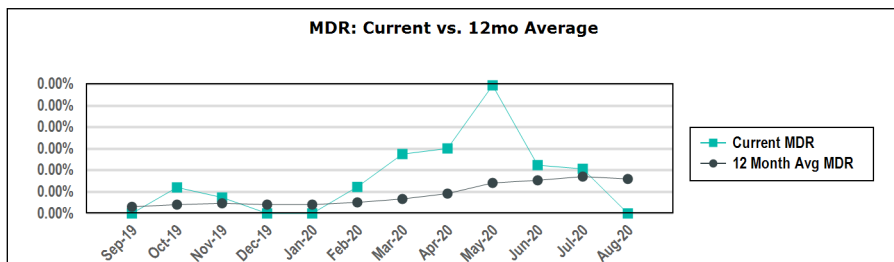
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12-Aug-2020 3:35:56 PM

Realized Loss Report - Collateral

Group 1

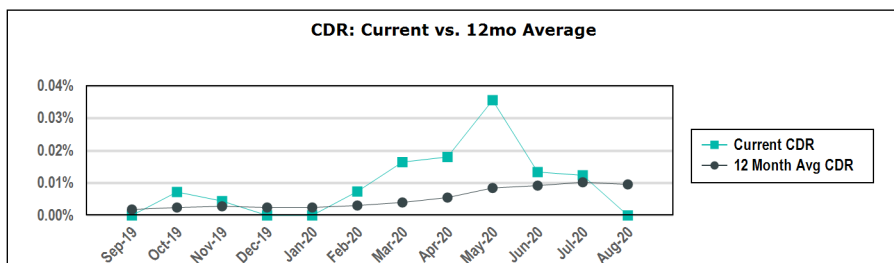
MDR

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



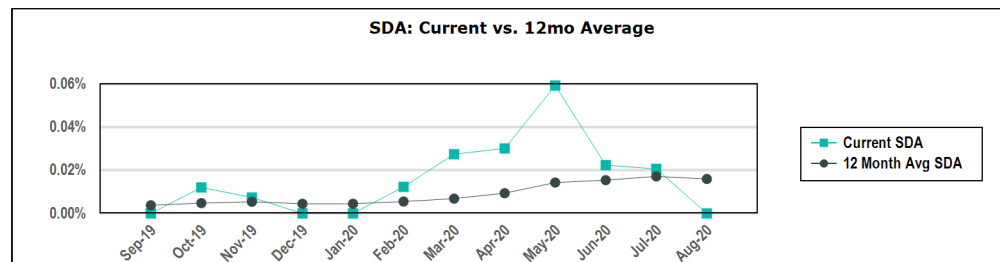
CDR

Current Month 0.000 %
3 Month Average 0.009 %
12 Month Average 0.010 %



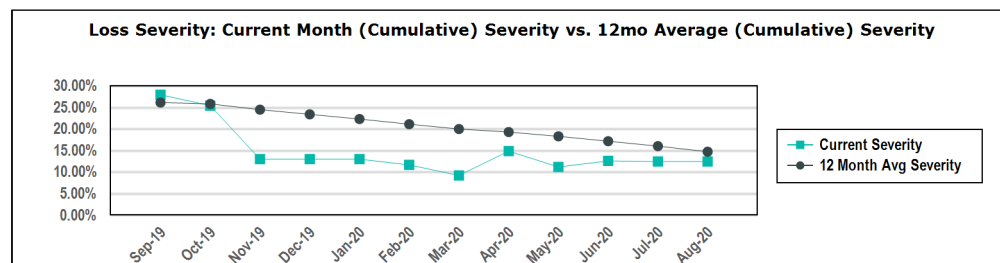
SDA

Current Month 0.000 %
3 Month Average 0.014 %
12 Month Average 0.016 %



Loss Severity

Current Month (Cumulative) 12.495 %
3 Month Average (Cumulative) 12.545 %
12 Month Average (Cumulative) 14.787 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



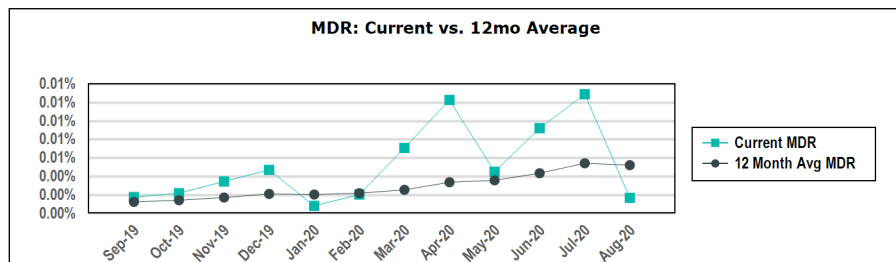
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12-Aug-2020 3:35:57 PM

Realized Loss Report - Collateral

Group 2

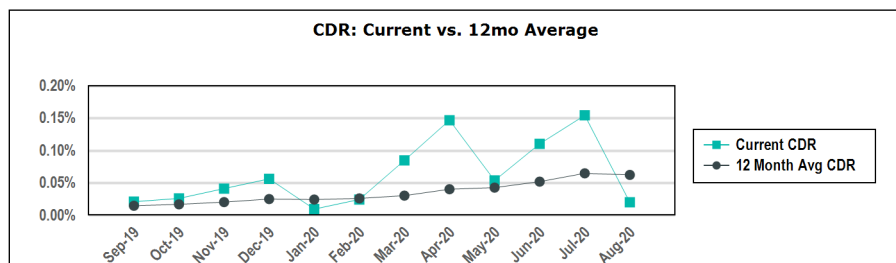
MDR

Current Month 0.002 %
3 Month Average 0.008 %
12 Month Average 0.005 %



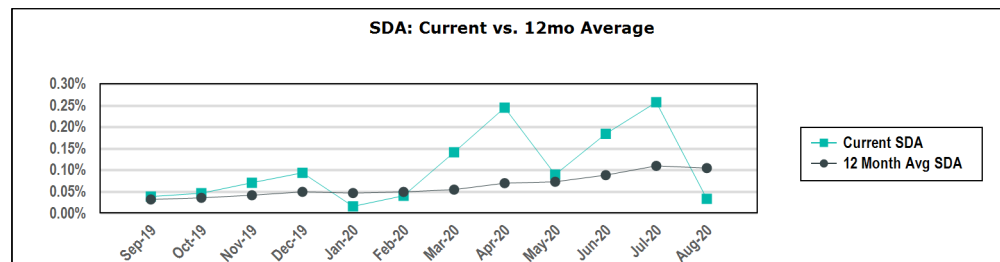
CDR

Current Month 0.020 %
3 Month Average 0.095 %
12 Month Average 0.063 %



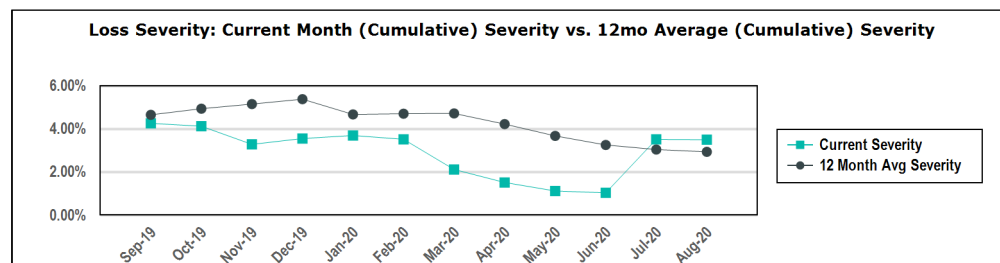
SDA

Current Month 0.034 %
3 Month Average 0.159 %
12 Month Average 0.105 %



Loss Severity

Current Month (Cumulative) 3.514 %
3 Month Average (Cumulative) 2.698 %
12 Month Average (Cumulative) 2.951 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2020
12-Aug-2020 3:35:57 PM

Prepayment Rates

Summary

SMM

Current Month 5.139 %
3 Month Average 4.787 %
12 Month Average 2.892 %

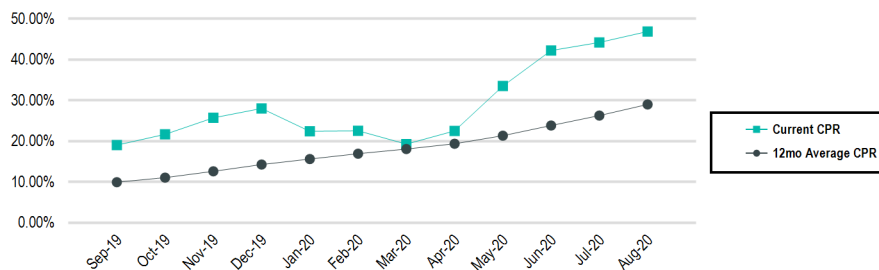
CPR

Current Month 46.908 %
3 Month Average 44.459 %
12 Month Average 29.024 %

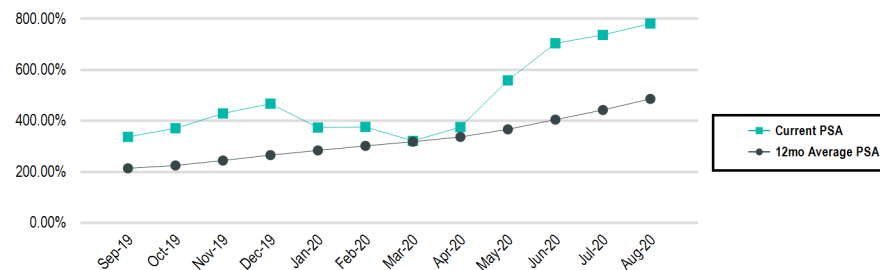
PSA

Current Month 781.806 %
3 Month Average 740.988 %
12 Month Average 486.157 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.662 %
3 Month Average 4.350 %
12 Month Average 2.657 %

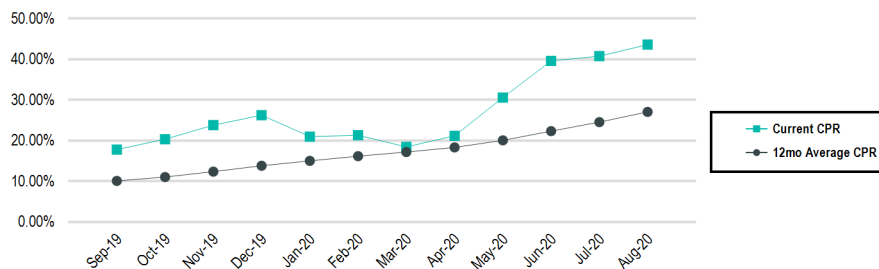
CPR

Current Month 43.609 %
3 Month Average 41.334 %
12 Month Average 27.074 %

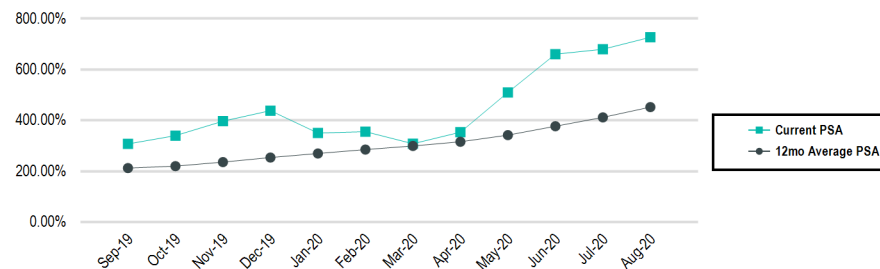
PSA

Current Month 726.817 %
3 Month Average 688.907 %
12 Month Average 452.131 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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12-Aug-2020 3:35:58 PM

Prepayment Rates

Group 2

SMM

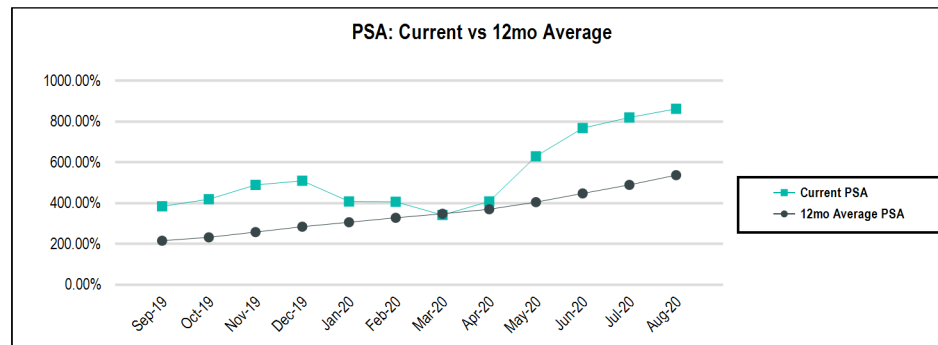
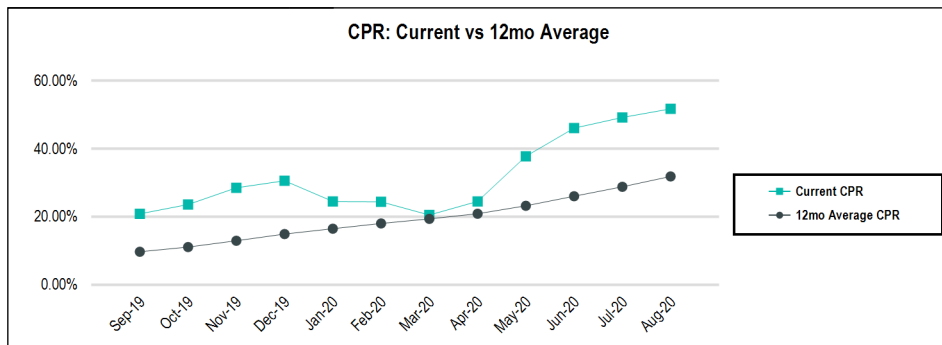
Current Month	5.895 %
3 Month Average	5.470 %
12 Month Average	3.254 %

CPR

Current Month	51.767 %
3 Month Average	49.037 %
12 Month Average	31.888 %

PSA

Current Month	862.783 %
3 Month Average	817.290 %
12 Month Average	537.835 %



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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Series 2017-C07



Distribution Date: 25-Aug-2020
 12-Aug-2020 3:35:59 PM

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
0044772900	292,316.11	0.00	0.000 %	292,316.11
Total	292,316.11	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
106	24,734,859.54

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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12-Aug-2020 3:35:59 PM

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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.