

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:36 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		02/28/2020	0.00000 %	13,871,884,327.45	0.00	257,344,577.20	0.00	13,614,539,750.25	257,344,577.20	0.00
1M-1	30711XUS1	03/24/2020	2.27675 %	26,596,634.82	48,779.52	11,570,440.50	0.00	15,026,194.32	11,619,220.02	0.00
1M-1H		02/28/2020	0.00000 %	1,399,909.74	0.00	609,008.34	0.00	790,901.40	609,008.34	0.00
1M-2A	30711XUT9	03/24/2020	4.02675 %	133,258,000.00	432,258.41	0.00	0.00	133,258,000.00	432,258.41	0.00
1M-AH		02/28/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	03/24/2020	4.02675 %	133,258,000.00	432,258.41	0.00	0.00	133,258,000.00	432,258.41	0.00
1M-BH		02/28/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	03/24/2020	4.02675 %	135,218,000.00	438,616.20	0.00	0.00	135,218,000.00	438,616.20	0.00
1M-CH		02/28/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	03/24/2020	4.02675 %	401,734,000.00	1,303,133.03	0.00	0.00	401,734,000.00	1,303,133.03	0.00
1M-2H		02/28/2020	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	03/24/2020	5.62675 %	97,984,000.00	444,128.13	0.00	0.00	97,984,000.00	444,128.13	0.00
1B-1H		02/28/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		02/28/2020	0.00000 %	103,026,015.32	0.00	0.00	(5,576.97)	103,031,592.29	0.00	110,001.71
1A-I1	30711XUY8	03/24/2020	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1A-I2	30711XVA9	03/24/2020	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1A-I3	30711XVC5	03/24/2020	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1A-I4	30711XVE1	03/24/2020	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1B-I1	30711XVG6	03/24/2020	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1B-I2	30711XVJ0	03/24/2020	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1B-I3	30711XVL5	03/24/2020	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1B-I4	30711XVN1	03/24/2020	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1C-I1	30711XVQ4	03/24/2020	1.80000 %	0.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00
1C-I2	30711XVS0	03/24/2020	1.40000 %	0.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00
1C-I3	30711XVU5	03/24/2020	1.00000 %	0.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00
1C-I4	30711XVW1	03/24/2020	0.60000 %	0.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00
1E-A1	30711XUZ5	03/24/2020	2.22675 %	133,258,000.00	239,034.31	0.00	0.00	133,258,000.00	239,034.31	0.00
1E-A2	30711XVB7	03/24/2020	2.62675 %	133,258,000.00	281,973.00	0.00	0.00	133,258,000.00	281,973.00	0.00
1E-A3	30711XVD3	03/24/2020	3.02675 %	133,258,000.00	324,911.69	0.00	0.00	133,258,000.00	324,911.69	0.00
1E-A4	30711XVF8	03/24/2020	3.42675 %	133,258,000.00	367,850.38	0.00	0.00	133,258,000.00	367,850.38	0.00
1E-B1	30711XVH4	03/24/2020	2.22675 %	133,258,000.00	239,034.31	0.00	0.00	133,258,000.00	239,034.31	0.00

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Distribution Date: 25-Mar-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	03/24/2020	2.62675 %	133,258,000.00	281,973.00	0.00	0.00	133,258,000.00	281,973.00	0.00
1E-B3	30711XVM3	03/24/2020	3.02675 %	133,258,000.00	324,911.69	0.00	0.00	133,258,000.00	324,911.69	0.00
1E-B4	30711XVP6	03/24/2020	3.42675 %	133,258,000.00	367,850.38	0.00	0.00	133,258,000.00	367,850.38	0.00
1E-C1	30711XVR2	03/24/2020	2.22675 %	135,218,000.00	242,550.10	0.00	0.00	135,218,000.00	242,550.10	0.00
1E-C2	30711XVT8	03/24/2020	2.62675 %	135,218,000.00	286,120.35	0.00	0.00	135,218,000.00	286,120.35	0.00
1E-C3	30711XVV3	03/24/2020	3.02675 %	135,218,000.00	329,690.59	0.00	0.00	135,218,000.00	329,690.59	0.00
1E-C4	30711XVX9	03/24/2020	3.42675 %	135,218,000.00	373,260.84	0.00	0.00	135,218,000.00	373,260.84	0.00
1E-D1	30711XVY7	03/24/2020	2.22675 %	266,516,000.00	478,068.63	0.00	0.00	266,516,000.00	478,068.63	0.00
1E-D2	30711XVZ4	03/24/2020	2.62675 %	266,516,000.00	563,946.01	0.00	0.00	266,516,000.00	563,946.01	0.00
1E-D3	30711XWA8	03/24/2020	3.02675 %	266,516,000.00	649,823.38	0.00	0.00	266,516,000.00	649,823.38	0.00
1E-D4	30711XWB6	03/24/2020	3.42675 %	266,516,000.00	735,700.76	0.00	0.00	266,516,000.00	735,700.76	0.00
1E-D5	30711XWC4	03/24/2020	4.02675 %	266,516,000.00	864,516.83	0.00	0.00	266,516,000.00	864,516.83	0.00
1E-F1	30711XWD2	03/24/2020	2.22675 %	268,476,000.00	481,584.42	0.00	0.00	268,476,000.00	481,584.42	0.00
1E-F2	30711XWE0	03/24/2020	2.62675 %	268,476,000.00	568,093.35	0.00	0.00	268,476,000.00	568,093.35	0.00
1E-F3	30711XWF7	03/24/2020	3.02675 %	268,476,000.00	654,602.28	0.00	0.00	268,476,000.00	654,602.28	0.00
1E-F4	30711XWG5	03/24/2020	3.42675 %	268,476,000.00	741,111.22	0.00	0.00	268,476,000.00	741,111.22	0.00
1E-F5	30711XWH3	03/24/2020	4.02675 %	268,476,000.00	870,874.62	0.00	0.00	268,476,000.00	870,874.62	0.00
1X-1	30711XWJ9	03/24/2020	1.80000 %	0.00	386,448.20	0.00	0.00	0.00	386,448.20	0.00
1X-2	30711XWK6	03/24/2020	1.40000 %	0.00	300,570.82	0.00	0.00	0.00	300,570.82	0.00
1X-3	30711XWL4	03/24/2020	1.00000 %	0.00	214,693.44	0.00	0.00	0.00	214,693.44	0.00
1X-4	30711XWM2	03/24/2020	0.60000 %	0.00	128,816.07	0.00	0.00	0.00	128,816.07	0.00
1Y-1	30711XWN0	03/24/2020	1.80000 %	0.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00
1Y-2	30711XWP5	03/24/2020	1.40000 %	0.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00
1Y-3	30711XWQ3	03/24/2020	1.00000 %	0.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00
1Y-4	30711XWR1	03/24/2020	0.60000 %	0.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00
2A-H		02/28/2020	0.00000 %	9,102,006,315.41	0.00	187,335,095.01	0.00	8,914,671,220.41	187,335,095.01	0.00
2M-1	30711XWS9	03/24/2020	2.27675 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/28/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	03/24/2020	4.12675 %	78,447,242.20	260,784.24	8,358,478.93	0.00	70,088,763.27	8,619,263.17	0.00
2M-AH		02/28/2020	0.00000 %	4,129,603.35	0.00	440,005.30	0.00	3,689,598.05	440,005.30	0.00
2M-2B	30711XWU4	03/24/2020	4.12675 %	101,332,000.00	336,860.64	0.00	0.00	101,332,000.00	336,860.64	0.00

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2M-BH		02/28/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	03/24/2020	4.12675 %	101,332,000.00	336,860.64	0.00	0.00	101,332,000.00	336,860.64	0.00
2M-CH		02/28/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	03/24/2020	4.12675 %	281,111,242.20	934,505.52	8,358,478.93	0.00	272,752,763.27	9,292,984.45	0.00
2M-2H		02/28/2020	0.00000 %	14,798,199.35	0.00	440,005.30	0.00	14,358,194.05	440,005.30	0.00
2B-1	30711XWW0	03/24/2020	6.07675 %	63,333,000.00	310,025.15	0.00	0.00	63,333,000.00	310,025.15	0.00
2B-1H		02/28/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		02/28/2020	0.00000 %	66,542,283.03	0.00	0.00	(34,770.37)	66,577,053.40	0.00	89,383.60
2A-11	30711XWY6	03/24/2020	1.80000 %	0.00	113,748.50	0.00	0.00	0.00	113,748.50	0.00
2A-12	30711XXA7	03/24/2020	1.40000 %	0.00	88,471.06	0.00	0.00	0.00	88,471.06	0.00
2A-13	30711XXC3	03/24/2020	1.00000 %	0.00	63,193.61	0.00	0.00	0.00	63,193.61	0.00
2A-14	30711XXE9	03/24/2020	0.60000 %	0.00	37,916.17	0.00	0.00	0.00	37,916.17	0.00
2B-11	30711XXG4	03/24/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2B-12	30711XXH2	03/24/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2B-13	30711XXK5	03/24/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2B-14	30711XXM1	03/24/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2C-11	30711XXP4	03/24/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-12	30711XXR0	03/24/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-13	30711XXT6	03/24/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-14	30711XXV1	03/24/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	03/24/2020	2.32675 %	78,447,242.20	147,035.74	8,358,478.93	0.00	70,088,763.27	8,505,514.67	0.00
2E-A2	30711XXB5	03/24/2020	2.72675 %	78,447,242.20	172,313.18	8,358,478.93	0.00	70,088,763.27	8,530,792.11	0.00
2E-A3	30711XXD1	03/24/2020	3.12675 %	78,447,242.20	197,590.63	8,358,478.93	0.00	70,088,763.27	8,556,069.56	0.00
2E-A4	30711XXF6	03/24/2020	3.52675 %	78,447,242.20	222,868.07	8,358,478.93	0.00	70,088,763.27	8,581,347.00	0.00
2E-B1	30711XYR9	03/24/2020	2.32675 %	101,332,000.00	189,929.24	0.00	0.00	101,332,000.00	189,929.24	0.00
2E-B2	30711XXJ8	03/24/2020	2.72675 %	101,332,000.00	222,580.66	0.00	0.00	101,332,000.00	222,580.66	0.00
2E-B3	30711XXL3	03/24/2020	3.12675 %	101,332,000.00	255,232.09	0.00	0.00	101,332,000.00	255,232.09	0.00
2E-B4	30711XXN9	03/24/2020	3.52675 %	101,332,000.00	287,883.51	0.00	0.00	101,332,000.00	287,883.51	0.00
2E-C1	30711XXQ2	03/24/2020	2.32675 %	101,332,000.00	189,929.24	0.00	0.00	101,332,000.00	189,929.24	0.00
2E-C2	30711XXS8	03/24/2020	2.72675 %	101,332,000.00	222,580.66	0.00	0.00	101,332,000.00	222,580.66	0.00
2E-C3	30711XXU3	03/24/2020	3.12675 %	101,332,000.00	255,232.09	0.00	0.00	101,332,000.00	255,232.09	0.00

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Distribution Date: 25-Mar-2020
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Certificateholder Distribution Summary

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2E-C4	30711XXW9	03/24/2020	3.52675 %	101,332,000.00	287,883.51	0.00	0.00	101,332,000.00	287,883.51	0.00
2E-D1	30711XXX7	03/24/2020	2.32675 %	179,779,242.20	336,964.98	8,358,478.93	0.00	171,420,763.27	8,695,443.91	0.00
2E-D2	30711XXY5	03/24/2020	2.72675 %	179,779,242.20	394,893.84	8,358,478.93	0.00	171,420,763.27	8,753,372.77	0.00
2E-D3	30711XXZ2	03/24/2020	3.12675 %	179,779,242.20	452,822.71	8,358,478.93	0.00	171,420,763.27	8,811,301.64	0.00
2E-D4	30711XYA6	03/24/2020	3.52675 %	179,779,242.20	510,751.58	8,358,478.93	0.00	171,420,763.27	8,869,230.51	0.00
2E-D5	30711XYB4	03/24/2020	4.12675 %	179,779,242.20	597,644.88	8,358,478.93	0.00	171,420,763.27	8,956,123.81	0.00
2E-F1	30711XYC2	03/24/2020	2.32675 %	202,664,000.00	379,858.48	0.00	0.00	202,664,000.00	379,858.48	0.00
2E-F2	30711XYD0	03/24/2020	2.72675 %	202,664,000.00	445,161.33	0.00	0.00	202,664,000.00	445,161.33	0.00
2E-F3	30711XYE8	03/24/2020	3.12675 %	202,664,000.00	510,464.17	0.00	0.00	202,664,000.00	510,464.17	0.00
2E-F4	30711XYF5	03/24/2020	3.52675 %	202,664,000.00	575,767.02	0.00	0.00	202,664,000.00	575,767.02	0.00
2E-F5	30711XYG3	03/24/2020	4.12675 %	202,664,000.00	673,721.28	0.00	0.00	202,664,000.00	673,721.28	0.00
2X-1	30711XYH1	03/24/2020	1.80000 %	0.00	260,679.90	0.00	0.00	0.00	260,679.90	0.00
2X-2	30711XYJ7	03/24/2020	1.40000 %	0.00	202,751.03	0.00	0.00	0.00	202,751.03	0.00
2X-3	30711XYK4	03/24/2020	1.00000 %	0.00	144,822.17	0.00	0.00	0.00	144,822.17	0.00
2X-4	30711XYL2	03/24/2020	0.60000 %	0.00	86,893.30	0.00	0.00	0.00	86,893.30	0.00
2Y-1	30711XYM0	03/24/2020	1.80000 %	0.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00
2Y-2	30711XYN8	03/24/2020	1.40000 %	0.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00
2Y-3	30711XYP3	03/24/2020	1.00000 %	0.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00
2Y-4	30711XYQ1	03/24/2020	0.60000 %	0.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00
Totals				32,097,400,650.67	29,262,552.13	549,682,399.88	(40,347.34)	31,547,758,598.14	578,944,952.01	199,385.31

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-Mar-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	13,871,884,327.45	23,541,297.86	233,803,279.33	0.00	0.00	257,344,577.20	13,614,539,750.25	0.68749239	257,344,577.20
1M-1	186,170,000.00	26,596,634.82	1,059,283.27	10,511,157.23	0.00	0.00	11,570,440.50	15,026,194.32	0.08071222	11,570,440.50
1M-1H	9,799,029.00	1,399,909.74	55,755.21	553,253.13	0.00	0.00	609,008.34	790,901.40	0.08071222	609,008.34
1M-2A	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-AH	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-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	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
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	103,026,015.32	0.00	0.00	0.00	(5,576.97)	(5,576.97)	103,031,592.29	0.99893349	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	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	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-A3	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-A4	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-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-Mar-2020
13-Mar-2020 11:08:36 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
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	9,102,006,315.41	14,845,396.53	172,489,698.47	0.00	0.00	187,335,095.01	8,914,671,220.41	0.69827953	187,335,095.01
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	78,447,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	70,088,763.27	0.69167453	8,358,478.93
2M-AH	5,334,298.00	4,129,603.35	35,001.09	405,004.21	0.00	0.00	440,005.30	3,689,598.05	0.69167453	440,005.30
2M-2B	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-BH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	281,111,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	272,752,763.27	0.89722484	8,358,478.93

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:36 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	14,798,199.35	35,001.09	405,004.21	0.00	0.00	440,005.30	14,358,194.05	0.89722484	440,005.30
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	66,542,283.03	0.00	0.00	0.00	(34,770.37)	(34,770.37)	66,577,053.40	0.99865924	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	78,447,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	70,088,763.27	0.69167453	8,358,478.93
2E-A2	101,332,000.00	78,447,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	70,088,763.27	0.69167453	8,358,478.93
2E-A3	101,332,000.00	78,447,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	70,088,763.27	0.69167453	8,358,478.93
2E-A4	101,332,000.00	78,447,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	70,088,763.27	0.69167453	8,358,478.93
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	179,779,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	171,420,763.27	0.84583726	8,358,478.93
2E-D2	202,664,000.00	179,779,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	171,420,763.27	0.84583726	8,358,478.93
2E-D3	202,664,000.00	179,779,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	171,420,763.27	0.84583726	8,358,478.93
2E-D4	202,664,000.00	179,779,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	171,420,763.27	0.84583726	8,358,478.93
2E-D5	202,664,000.00	179,779,242.20	664,891.77	7,693,587.16	0.00	0.00	8,358,478.93	171,420,763.27	0.84583726	8,358,478.93

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:36 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	32,097,400,650.67	46,885,544.52	502,796,855.34	0.00	(40,347.34)	549,642,052.54	31,547,758,598.14	0.74706373	549,682,399.88

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Distribution Date: 25-Mar-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	700.48750092	1.18876315	11.80634663	0.00000000	0.00000000	12.99510978	687.49239114	0.68749239	12.99510978
1M-1	186,170,000.00	142.86208745	5.68987092	56.45999479	0.00000000	0.00000000	62.14986571	80.71222173	0.08071222	62.14986571
1M-1H	9,799,029.00	142.86208766	5.68987090	56.45999517	0.00000000	0.00000000	62.14986607	80.71222159	0.08071222	62.14986607
1M-2A	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	21,146,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	998.87941736	0.00000000	0.00000000	0.00000000	-0.05407101	-0.05407101	998.93348837	0.99893349	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:36 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	712.95334717	1.16282881	13.51098907	0.00000000	0.00000000	14.67381788	698.27952929	0.69827953	14.67381788
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	774.16060277	6.56151828	75.92455651	0.00000000	0.00000000	82.48607478	691.67452799	0.69167453	82.48607478
2M-AH	5,334,298.00	774.16060183	6.56151756	75.92455652	0.00000000	0.00000000	82.48607408	691.67452774	0.69167453	82.48607408
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	924.72020092	2.18717276	25.30818550	0.00000000	0.00000000	27.49535826	897.22484266	0.89722484	27.49535826

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Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:36 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	924.72020061	2.18717252	25.30818551	0.00000000	0.00000000	27.49535803	897.22484258	0.89722484	27.49535803
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	998.13768403	0.00000000	0.00000000	0.00000000	-0.52155735	-0.52155735	998.65924138	0.99865924	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	774.16060277	6.56151828	75.92455651	0.00000000	0.00000000	82.48607478	691.67452799	0.69167453	82.48607478
2E-A2	101,332,000.00	774.16060277	6.56151828	75.92455651	0.00000000	0.00000000	82.48607478	691.67452799	0.69167453	82.48607478
2E-A3	101,332,000.00	774.16060277	6.56151828	75.92455651	0.00000000	0.00000000	82.48607478	691.67452799	0.69167453	82.48607478
2E-A4	101,332,000.00	774.16060277	6.56151828	75.92455651	0.00000000	0.00000000	82.48607478	691.67452799	0.69167453	82.48607478
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	887.08030139	3.28075914	37.96227825	0.00000000	0.00000000	41.24303739	845.83726399	0.84583726	41.24303739
2E-D2	202,664,000.00	887.08030139	3.28075914	37.96227825	0.00000000	0.00000000	41.24303739	845.83726399	0.84583726	41.24303739
2E-D3	202,664,000.00	887.08030139	3.28075914	37.96227825	0.00000000	0.00000000	41.24303739	845.83726399	0.84583726	41.24303739
2E-D4	202,664,000.00	887.08030139	3.28075914	37.96227825	0.00000000	0.00000000	41.24303739	845.83726399	0.84583726	41.24303739
2E-D5	202,664,000.00	887.08030139	3.28075914	37.96227825	0.00000000	0.00000000	41.24303739	845.83726399	0.84583726	41.24303739

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Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:36 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	13,871,884,327.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,614,539,750.25
1M-1	02/25/20 - 03/24/20	29	2.27675 %	26,596,634.82	48,779.52	0.00	0.00	0.00	0.00	48,779.52	0.00	15,026,194.32
1M-1H	N/A	N/A	0.00000 %	1,399,909.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	790,901.40
1M-2A	02/25/20 - 03/24/20	29	4.02675 %	133,258,000.00	432,258.41	0.00	0.00	0.00	0.00	432,258.41	0.00	133,258,000.00
1M-AH	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-2B	02/25/20 - 03/24/20	29	4.02675 %	133,258,000.00	432,258.41	0.00	0.00	0.00	0.00	432,258.41	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	02/25/20 - 03/24/20	29	4.02675 %	135,218,000.00	438,616.20	0.00	0.00	0.00	0.00	438,616.20	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	02/25/20 - 03/24/20	29	4.02675 %	401,734,000.00	1,303,133.03	0.00	0.00	0.00	0.00	1,303,133.03	0.00	401,734,000.00
1M-2H	N/A	N/A	0.00000 %	21,146,536.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00
1B-1	02/25/20 - 03/24/20	29	5.62675 %	97,984,000.00	444,128.13	0.00	0.00	0.00	0.00	444,128.13	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 %	103,026,015.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,031,592.29
1A-11	02/25/20 - 03/24/20	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
1A-12	02/25/20 - 03/24/20	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
1A-13	02/25/20 - 03/24/20	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
1A-14	02/25/20 - 03/24/20	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
1B-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	29	2.22675 %	133,258,000.00	239,034.31	0.00	0.00	0.00	0.00	239,034.31	0.00	133,258,000.00
1E-A2	02/25/20 - 03/24/20	29	2.62675 %	133,258,000.00	281,973.00	0.00	0.00	0.00	0.00	281,973.00	0.00	133,258,000.00
1E-A3	02/25/20 - 03/24/20	29	3.02675 %	133,258,000.00	324,911.69	0.00	0.00	0.00	0.00	324,911.69	0.00	133,258,000.00
1E-A4	02/25/20 - 03/24/20	29	3.42675 %	133,258,000.00	367,850.38	0.00	0.00	0.00	0.00	367,850.38	0.00	133,258,000.00
1E-B1	02/25/20 - 03/24/20	29	2.22675 %	133,258,000.00	239,034.31	0.00	0.00	0.00	0.00	239,034.31	0.00	133,258,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	02/25/20 - 03/24/20	29	2.62675 %	133,258,000.00	281,973.00	0.00	0.00	0.00	0.00	281,973.00	0.00	133,258,000.00
1E-B3	02/25/20 - 03/24/20	29	3.02675 %	133,258,000.00	324,911.69	0.00	0.00	0.00	0.00	324,911.69	0.00	133,258,000.00
1E-B4	02/25/20 - 03/24/20	29	3.42675 %	133,258,000.00	367,850.38	0.00	0.00	0.00	0.00	367,850.38	0.00	133,258,000.00
1E-C1	02/25/20 - 03/24/20	29	2.22675 %	135,218,000.00	242,550.10	0.00	0.00	0.00	0.00	242,550.10	0.00	135,218,000.00
1E-C2	02/25/20 - 03/24/20	29	2.62675 %	135,218,000.00	286,120.35	0.00	0.00	0.00	0.00	286,120.35	0.00	135,218,000.00
1E-C3	02/25/20 - 03/24/20	29	3.02675 %	135,218,000.00	329,690.59	0.00	0.00	0.00	0.00	329,690.59	0.00	135,218,000.00
1E-C4	02/25/20 - 03/24/20	29	3.42675 %	135,218,000.00	373,260.84	0.00	0.00	0.00	0.00	373,260.84	0.00	135,218,000.00
1E-D1	02/25/20 - 03/24/20	29	2.22675 %	266,516,000.00	478,068.63	0.00	0.00	0.00	0.00	478,068.63	0.00	266,516,000.00
1E-D2	02/25/20 - 03/24/20	29	2.62675 %	266,516,000.00	563,946.01	0.00	0.00	0.00	0.00	563,946.01	0.00	266,516,000.00
1E-D3	02/25/20 - 03/24/20	29	3.02675 %	266,516,000.00	649,823.38	0.00	0.00	0.00	0.00	649,823.38	0.00	266,516,000.00
1E-D4	02/25/20 - 03/24/20	29	3.42675 %	266,516,000.00	735,700.76	0.00	0.00	0.00	0.00	735,700.76	0.00	266,516,000.00
1E-D5	02/25/20 - 03/24/20	29	4.02675 %	266,516,000.00	864,516.83	0.00	0.00	0.00	0.00	864,516.83	0.00	266,516,000.00
1E-F1	02/25/20 - 03/24/20	29	2.22675 %	268,476,000.00	481,584.42	0.00	0.00	0.00	0.00	481,584.42	0.00	268,476,000.00
1E-F2	02/25/20 - 03/24/20	29	2.62675 %	268,476,000.00	568,093.35	0.00	0.00	0.00	0.00	568,093.35	0.00	268,476,000.00
1E-F3	02/25/20 - 03/24/20	29	3.02675 %	268,476,000.00	654,602.28	0.00	0.00	0.00	0.00	654,602.28	0.00	268,476,000.00
1E-F4	02/25/20 - 03/24/20	29	3.42675 %	268,476,000.00	741,111.22	0.00	0.00	0.00	0.00	741,111.22	0.00	268,476,000.00
1E-F5	02/25/20 - 03/24/20	29	4.02675 %	268,476,000.00	870,874.62	0.00	0.00	0.00	0.00	870,874.62	0.00	268,476,000.00
1X-1	02/25/20 - 03/24/20	29	1.80000 %	266,516,000.00	386,448.20	0.00	0.00	0.00	0.00	386,448.20	0.00	266,516,000.00
1X-2	02/25/20 - 03/24/20	29	1.40000 %	266,516,000.00	300,570.82	0.00	0.00	0.00	0.00	300,570.82	0.00	266,516,000.00
1X-3	02/25/20 - 03/24/20	29	1.00000 %	266,516,000.00	214,693.44	0.00	0.00	0.00	0.00	214,693.44	0.00	266,516,000.00
1X-4	02/25/20 - 03/24/20	29	0.60000 %	266,516,000.00	128,816.07	0.00	0.00	0.00	0.00	128,816.07	0.00	266,516,000.00
1Y-1	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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 %	9,102,006,315.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,914,671,220.41
2M-1	N/A	N/A	2.27675 %	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	02/25/20 - 03/24/20	29	4.12675 %	78,447,242.20	260,784.24	0.00	0.00	0.00	0.00	260,784.24	0.00	70,088,763.27
2M-AH	N/A	N/A	0.00000 %	4,129,603.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,689,598.05
2M-2B	02/25/20 - 03/24/20	29	4.12675 %	101,332,000.00	336,860.64	0.00	0.00	0.00	0.00	336,860.64	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2M-BH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2C	02/25/20 - 03/24/20	29	4.12675 %	101,332,000.00	336,860.64	0.00	0.00	0.00	0.00	336,860.64	0.00	101,332,000.00
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	02/25/20 - 03/24/20	29	4.12675 %	281,111,242.20	934,505.52	0.00	0.00	0.00	0.00	934,505.52	0.00	272,752,763.27
2M-2H	N/A	N/A	0.00000 %	14,798,199.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,358,194.05
2B-1	02/25/20 - 03/24/20	29	6.07675 %	63,333,000.00	310,025.15	0.00	0.00	0.00	0.00	310,025.15	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 %	66,542,283.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,577,053.40
2A-11	02/25/20 - 03/24/20	29	1.80000 %	78,447,242.20	113,748.50	0.00	0.00	0.00	0.00	113,748.50	0.00	70,088,763.27
2A-12	02/25/20 - 03/24/20	29	1.40000 %	78,447,242.20	88,471.06	0.00	0.00	0.00	0.00	88,471.06	0.00	70,088,763.27
2A-13	02/25/20 - 03/24/20	29	1.00000 %	78,447,242.20	63,193.61	0.00	0.00	0.00	0.00	63,193.61	0.00	70,088,763.27
2A-14	02/25/20 - 03/24/20	29	0.60000 %	78,447,242.20	37,916.17	0.00	0.00	0.00	0.00	37,916.17	0.00	70,088,763.27
2B-11	02/25/20 - 03/24/20	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
2B-12	02/25/20 - 03/24/20	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
2B-13	02/25/20 - 03/24/20	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
2B-14	02/25/20 - 03/24/20	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
2C-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	29	2.32675 %	78,447,242.20	147,035.74	0.00	0.00	0.00	0.00	147,035.74	0.00	70,088,763.27
2E-A2	02/25/20 - 03/24/20	29	2.72675 %	78,447,242.20	172,313.18	0.00	0.00	0.00	0.00	172,313.18	0.00	70,088,763.27
2E-A3	02/25/20 - 03/24/20	29	3.12675 %	78,447,242.20	197,590.63	0.00	0.00	0.00	0.00	197,590.63	0.00	70,088,763.27
2E-A4	02/25/20 - 03/24/20	29	3.52675 %	78,447,242.20	222,868.07	0.00	0.00	0.00	0.00	222,868.07	0.00	70,088,763.27
2E-B1	02/25/20 - 03/24/20	29	2.32675 %	101,332,000.00	189,929.24	0.00	0.00	0.00	0.00	189,929.24	0.00	101,332,000.00
2E-B2	02/25/20 - 03/24/20	29	2.72675 %	101,332,000.00	222,580.66	0.00	0.00	0.00	0.00	222,580.66	0.00	101,332,000.00
2E-B3	02/25/20 - 03/24/20	29	3.12675 %	101,332,000.00	255,232.09	0.00	0.00	0.00	0.00	255,232.09	0.00	101,332,000.00
2E-B4	02/25/20 - 03/24/20	29	3.52675 %	101,332,000.00	287,883.51	0.00	0.00	0.00	0.00	287,883.51	0.00	101,332,000.00
2E-C1	02/25/20 - 03/24/20	29	2.32675 %	101,332,000.00	189,929.24	0.00	0.00	0.00	0.00	189,929.24	0.00	101,332,000.00
2E-C2	02/25/20 - 03/24/20	29	2.72675 %	101,332,000.00	222,580.66	0.00	0.00	0.00	0.00	222,580.66	0.00	101,332,000.00
2E-C3	02/25/20 - 03/24/20	29	3.12675 %	101,332,000.00	255,232.09	0.00	0.00	0.00	0.00	255,232.09	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-C4	02/25/20 - 03/24/20	29	3.52675 %	101,332,000.00	287,883.51	0.00	0.00	0.00	0.00	287,883.51	0.00	101,332,000.00
2E-D1	02/25/20 - 03/24/20	29	2.32675 %	179,779,242.20	336,964.98	0.00	0.00	0.00	0.00	336,964.98	0.00	171,420,763.27
2E-D2	02/25/20 - 03/24/20	29	2.72675 %	179,779,242.20	394,893.84	0.00	0.00	0.00	0.00	394,893.84	0.00	171,420,763.27
2E-D3	02/25/20 - 03/24/20	29	3.12675 %	179,779,242.20	452,822.71	0.00	0.00	0.00	0.00	452,822.71	0.00	171,420,763.27
2E-D4	02/25/20 - 03/24/20	29	3.52675 %	179,779,242.20	510,751.58	0.00	0.00	0.00	0.00	510,751.58	0.00	171,420,763.27
2E-D5	02/25/20 - 03/24/20	29	4.12675 %	179,779,242.20	597,644.88	0.00	0.00	0.00	0.00	597,644.88	0.00	171,420,763.27
2E-F1	02/25/20 - 03/24/20	29	2.32675 %	202,664,000.00	379,858.48	0.00	0.00	0.00	0.00	379,858.48	0.00	202,664,000.00
2E-F2	02/25/20 - 03/24/20	29	2.72675 %	202,664,000.00	445,161.33	0.00	0.00	0.00	0.00	445,161.33	0.00	202,664,000.00
2E-F3	02/25/20 - 03/24/20	29	3.12675 %	202,664,000.00	510,464.17	0.00	0.00	0.00	0.00	510,464.17	0.00	202,664,000.00
2E-F4	02/25/20 - 03/24/20	29	3.52675 %	202,664,000.00	575,767.02	0.00	0.00	0.00	0.00	575,767.02	0.00	202,664,000.00
2E-F5	02/25/20 - 03/24/20	29	4.12675 %	202,664,000.00	673,721.28	0.00	0.00	0.00	0.00	673,721.28	0.00	202,664,000.00
2X-1	02/25/20 - 03/24/20	29	1.80000 %	179,779,242.20	260,679.90	0.00	0.00	0.00	0.00	260,679.90	0.00	171,420,763.27
2X-2	02/25/20 - 03/24/20	29	1.40000 %	179,779,242.20	202,751.03	0.00	0.00	0.00	0.00	202,751.03	0.00	171,420,763.27
2X-3	02/25/20 - 03/24/20	29	1.00000 %	179,779,242.20	144,822.17	0.00	0.00	0.00	0.00	144,822.17	0.00	171,420,763.27
2X-4	02/25/20 - 03/24/20	29	0.60000 %	179,779,242.20	86,893.30	0.00	0.00	0.00	0.00	86,893.30	0.00	171,420,763.27
2Y-1	02/25/20 - 03/24/20	29	1.80000 %	202,664,000.00	293,862.80	0.00	0.00	0.00	0.00	293,862.80	0.00	202,664,000.00
2Y-2	02/25/20 - 03/24/20	29	1.40000 %	202,664,000.00	228,559.96	0.00	0.00	0.00	0.00	228,559.96	0.00	202,664,000.00
2Y-3	02/25/20 - 03/24/20	29	1.00000 %	202,664,000.00	163,257.11	0.00	0.00	0.00	0.00	163,257.11	0.00	202,664,000.00
2Y-4	02/25/20 - 03/24/20	29	0.60000 %	202,664,000.00	97,954.27	0.00	0.00	0.00	0.00	97,954.27	0.00	202,664,000.00
Totals					29,262,552.13	0.00	0.00	0.00	0.00	29,262,552.13	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	19,803,186,080.00	0.00000 %	700.48750092	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	687.49239114
1M-1	186,170,000.00	2.27675 %	142.86208745	0.26201601	0.00000000	0.00000000	0.00000000	0.00000000	0.26201601	0.00000000	80.71222173
1M-1H	9,799,029.00	0.00000 %	142.86208766	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	80.71222159
1M-2A	133,258,000.00	4.02675 %	1,000.00000000	3.24377081	0.00000000	0.00000000	0.00000000	0.00000000	3.24377081	0.00000000	1,000.00000000
1M-AH	7,014,568.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2B	133,258,000.00	4.02675 %	1,000.00000000	3.24377081	0.00000000	0.00000000	0.00000000	0.00000000	3.24377081	0.00000000	1,000.00000000
1M-BH	7,014,568.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	135,218,000.00	4.02675 %	1,000.00000000	3.24377080	0.00000000	0.00000000	0.00000000	0.00000000	3.24377080	0.00000000	1,000.00000000
1M-CH	7,117,400.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	401,734,000.00	4.02675 %	1,000.00000000	3.24377083	0.00000000	0.00000000	0.00000000	0.00000000	3.24377083	0.00000000	1,000.00000000
1M-2H	21,146,536.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1	97,984,000.00	5.62675 %	1,000.00000000	4.53265972	0.00000000	0.00000000	0.00000000	0.00000000	4.53265972	0.00000000	1,000.00000000
1B-1H	5,157,594.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	103,141,594.00	0.00000 %	998.87941736	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.93348837
1A-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1A-12	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1,000.00000000
1A-13	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1A-14	0.00	0.60000 %	1,000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1,000.00000000
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777781	0.00000000	0.00000000	0.00000000	0.00000000	1.12777781	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1,000.00000000
1E-A1	133,258,000.00	2.22675 %	1,000.00000000	1.79377081	0.00000000	0.00000000	0.00000000	0.00000000	1.79377081	0.00000000	1,000.00000000
1E-A2	133,258,000.00	2.62675 %	1,000.00000000	2.11599304	0.00000000	0.00000000	0.00000000	0.00000000	2.11599304	0.00000000	1,000.00000000
1E-A3	133,258,000.00	3.02675 %	1,000.00000000	2.43821527	0.00000000	0.00000000	0.00000000	0.00000000	2.43821527	0.00000000	1,000.00000000
1E-A4	133,258,000.00	3.42675 %	1,000.00000000	2.76043750	0.00000000	0.00000000	0.00000000	0.00000000	2.76043750	0.00000000	1,000.00000000
1E-B1	133,258,000.00	2.22675 %	1,000.00000000	1.79377081	0.00000000	0.00000000	0.00000000	0.00000000	1.79377081	0.00000000	1,000.00000000

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	133,258,000.00	2.62675 %	1,000.00000000	2.11599304	0.00000000	0.00000000	0.00000000	0.00000000	2.11599304	0.00000000	1,000.00000000
1E-B3	133,258,000.00	3.02675 %	1,000.00000000	2.43821527	0.00000000	0.00000000	0.00000000	0.00000000	2.43821527	0.00000000	1,000.00000000
1E-B4	133,258,000.00	3.42675 %	1,000.00000000	2.76043750	0.00000000	0.00000000	0.00000000	0.00000000	2.76043750	0.00000000	1,000.00000000
1E-C1	135,218,000.00	2.22675 %	1,000.00000000	1.79377080	0.00000000	0.00000000	0.00000000	0.00000000	1.79377080	0.00000000	1,000.00000000
1E-C2	135,218,000.00	2.62675 %	1,000.00000000	2.11599306	0.00000000	0.00000000	0.00000000	0.00000000	2.11599306	0.00000000	1,000.00000000
1E-C3	135,218,000.00	3.02675 %	1,000.00000000	2.43821525	0.00000000	0.00000000	0.00000000	0.00000000	2.43821525	0.00000000	1,000.00000000
1E-C4	135,218,000.00	3.42675 %	1,000.00000000	2.76043752	0.00000000	0.00000000	0.00000000	0.00000000	2.76043752	0.00000000	1,000.00000000
1E-D1	266,516,000.00	2.22675 %	1,000.00000000	1.79377084	0.00000000	0.00000000	0.00000000	0.00000000	1.79377084	0.00000000	1,000.00000000
1E-D2	266,516,000.00	2.62675 %	1,000.00000000	2.11599307	0.00000000	0.00000000	0.00000000	0.00000000	2.11599307	0.00000000	1,000.00000000
1E-D3	266,516,000.00	3.02675 %	1,000.00000000	2.43821527	0.00000000	0.00000000	0.00000000	0.00000000	2.43821527	0.00000000	1,000.00000000
1E-D4	266,516,000.00	3.42675 %	1,000.00000000	2.76043750	0.00000000	0.00000000	0.00000000	0.00000000	2.76043750	0.00000000	1,000.00000000
1E-D5	266,516,000.00	4.02675 %	1,000.00000000	3.24377084	0.00000000	0.00000000	0.00000000	0.00000000	3.24377084	0.00000000	1,000.00000000
1E-F1	268,476,000.00	2.22675 %	1,000.00000000	1.79377084	0.00000000	0.00000000	0.00000000	0.00000000	1.79377084	0.00000000	1,000.00000000
1E-F2	268,476,000.00	2.62675 %	1,000.00000000	2.11599305	0.00000000	0.00000000	0.00000000	0.00000000	2.11599305	0.00000000	1,000.00000000
1E-F3	268,476,000.00	3.02675 %	1,000.00000000	2.43821526	0.00000000	0.00000000	0.00000000	0.00000000	2.43821526	0.00000000	1,000.00000000
1E-F4	268,476,000.00	3.42675 %	1,000.00000000	2.76043751	0.00000000	0.00000000	0.00000000	0.00000000	2.76043751	0.00000000	1,000.00000000
1E-F5	268,476,000.00	4.02675 %	1,000.00000000	3.24377084	0.00000000	0.00000000	0.00000000	0.00000000	3.24377084	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1X-2	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1,000.00000000
1X-3	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1X-4	0.00	0.60000 %	1,000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1,000.00000000
1Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
2A-H	12,766,622,601.00	0.00000 %	712.95334717	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	698.27952929
2M-1	107,666,000.00	2.27675 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	4.12675 %	774.16060277	2.57356255	0.00000000	0.00000000	0.00000000	0.00000000	2.57356255	0.00000000	691.67452799
2M-AH	5,334,298.00	0.00000 %	774.16060183	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	691.67452774
2M-2B	101,332,000.00	4.12675 %	1,000.00000000	3.32432637	0.00000000	0.00000000	0.00000000	0.00000000	3.32432637	0.00000000	1,000.00000000

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Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Interest Distribution Factors Statement

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2M-BH	5,334,298.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	101,332,000.00	4.12675 %	1,000.00000000	3.32432637	0.00000000	0.00000000	0.00000000	0.00000000	3.32432637	0.00000000	1,000.00000000
2M-CH	5,334,298.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	303,996,000.00	4.12675 %	924.72020092	3.07407176	0.00000000	0.00000000	0.00000000	0.00000000	3.07407176	0.00000000	897.22484266
2M-2H	16,002,894.00	0.0000 %	924.72020061	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	897.22484258
2B-1	63,333,000.00	6.07675 %	1,000.00000000	4.89515971	0.00000000	0.00000000	0.00000000	0.00000000	4.89515971	0.00000000	1,000.00000000
2B-1H	3,333,436.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	66,666,437.00	0.0000 %	998.13768403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.65924138
2A-I1	0.00	1.80000 %	774.16060277	1.12253286	0.00000000	0.00000000	0.00000000	0.00000000	1.12253286	0.00000000	691.67452799
2A-I2	0.00	1.40000 %	774.16060277	0.87308116	0.00000000	0.00000000	0.00000000	0.00000000	0.87308116	0.00000000	691.67452799
2A-I3	0.00	1.00000 %	774.16060277	0.62362936	0.00000000	0.00000000	0.00000000	0.00000000	0.62362936	0.00000000	691.67452799
2A-I4	0.00	0.60000 %	774.16060277	0.37417765	0.00000000	0.00000000	0.00000000	0.00000000	0.37417765	0.00000000	691.67452799
2B-I1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2B-I2	0.00	1.40000 %	1,000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1,000.00000000
2B-I3	0.00	1.00000 %	1,000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1,000.00000000
2B-I4	0.00	0.60000 %	1,000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1,000.00000000
2C-I1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2C-I2	0.00	1.40000 %	1,000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1,000.00000000
2C-I3	0.00	1.00000 %	1,000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1,000.00000000
2C-I4	0.00	0.60000 %	1,000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1,000.00000000
2E-A1	101,332,000.00	2.32675 %	774.16060277	1.45102968	0.00000000	0.00000000	0.00000000	0.00000000	1.45102968	0.00000000	691.67452799
2E-A2	101,332,000.00	2.72675 %	774.16060277	1.70048139	0.00000000	0.00000000	0.00000000	0.00000000	1.70048139	0.00000000	691.67452799
2E-A3	101,332,000.00	3.12675 %	774.16060277	1.94993319	0.00000000	0.00000000	0.00000000	0.00000000	1.94993319	0.00000000	691.67452799
2E-A4	101,332,000.00	3.52675 %	774.16060277	2.19938489	0.00000000	0.00000000	0.00000000	0.00000000	2.19938489	0.00000000	691.67452799
2E-B1	101,332,000.00	2.32675 %	1,000.00000000	1.87432637	0.00000000	0.00000000	0.00000000	0.00000000	1.87432637	0.00000000	1,000.00000000
2E-B2	101,332,000.00	2.72675 %	1,000.00000000	2.19654857	0.00000000	0.00000000	0.00000000	0.00000000	2.19654857	0.00000000	1,000.00000000
2E-B3	101,332,000.00	3.12675 %	1,000.00000000	2.51877087	0.00000000	0.00000000	0.00000000	0.00000000	2.51877087	0.00000000	1,000.00000000
2E-B4	101,332,000.00	3.52675 %	1,000.00000000	2.84099307	0.00000000	0.00000000	0.00000000	0.00000000	2.84099307	0.00000000	1,000.00000000
2E-C1	101,332,000.00	2.32675 %	1,000.00000000	1.87432637	0.00000000	0.00000000	0.00000000	0.00000000	1.87432637	0.00000000	1,000.00000000
2E-C2	101,332,000.00	2.72675 %	1,000.00000000	2.19654857	0.00000000	0.00000000	0.00000000	0.00000000	2.19654857	0.00000000	1,000.00000000
2E-C3	101,332,000.00	3.12675 %	1,000.00000000	2.51877087	0.00000000	0.00000000	0.00000000	0.00000000	2.51877087	0.00000000	1,000.00000000

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Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-C4	101,332,000.00	3.52675 %	1,000.00000000	2.84099307	0.00000000	0.00000000	0.00000000	0.00000000	2.84099307	0.00000000	1,000.00000000
2E-D1	202,664,000.00	2.32675 %	887.08030139	1.66267803	0.00000000	0.00000000	0.00000000	0.00000000	1.66267803	0.00000000	845.83726399
2E-D2	202,664,000.00	2.72675 %	887.08030139	1.94851498	0.00000000	0.00000000	0.00000000	0.00000000	1.94851498	0.00000000	845.83726399
2E-D3	202,664,000.00	3.12675 %	887.08030139	2.23435198	0.00000000	0.00000000	0.00000000	0.00000000	2.23435198	0.00000000	845.83726399
2E-D4	202,664,000.00	3.52675 %	887.08030139	2.52018898	0.00000000	0.00000000	0.00000000	0.00000000	2.52018898	0.00000000	845.83726399
2E-D5	202,664,000.00	4.12675 %	887.08030139	2.94894446	0.00000000	0.00000000	0.00000000	0.00000000	2.94894446	0.00000000	845.83726399
2E-F1	202,664,000.00	2.32675 %	1,000.00000000	1.87432637	0.00000000	0.00000000	0.00000000	0.00000000	1.87432637	0.00000000	1,000.00000000
2E-F2	202,664,000.00	2.72675 %	1,000.00000000	2.19654862	0.00000000	0.00000000	0.00000000	0.00000000	2.19654862	0.00000000	1,000.00000000
2E-F3	202,664,000.00	3.12675 %	1,000.00000000	2.51877082	0.00000000	0.00000000	0.00000000	0.00000000	2.51877082	0.00000000	1,000.00000000
2E-F4	202,664,000.00	3.52675 %	1,000.00000000	2.84099307	0.00000000	0.00000000	0.00000000	0.00000000	2.84099307	0.00000000	1,000.00000000
2E-F5	202,664,000.00	4.12675 %	1,000.00000000	3.32432637	0.00000000	0.00000000	0.00000000	0.00000000	3.32432637	0.00000000	1,000.00000000
2X-1	0.00	1.80000 %	887.08030139	1.28626643	0.00000000	0.00000000	0.00000000	0.00000000	1.28626643	0.00000000	845.83726399
2X-2	0.00	1.40000 %	887.08030139	1.00042943	0.00000000	0.00000000	0.00000000	0.00000000	1.00042943	0.00000000	845.83726399
2X-3	0.00	1.00000 %	887.08030139	0.71459248	0.00000000	0.00000000	0.00000000	0.00000000	0.71459248	0.00000000	845.83726399
2X-4	0.00	0.60000 %	887.08030139	0.42875548	0.00000000	0.00000000	0.00000000	0.00000000	0.42875548	0.00000000	845.83726399
2Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2Y-2	0.00	1.40000 %	1,000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1,000.00000000
2Y-3	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
2Y-4	0.00	0.60000 %	1,000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1,000.00000000

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

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

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 13-Mar-2020 11:08:37 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	22,814,375.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	133,934.17
Gains & Subsequent Recoveries (Realized Losses)	40,347.34
Total Deposits	22,988,657.44
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,969,490.78
Total Withdrawals (Pool Distribution Amount)	22,988,657.44
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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Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.626750%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,015.12
Total Principal Reduction Current	269,518,449.06
Total Principal Reduction Cumulative	6,368,908,264.67
Scheduled Principal Current	24,656,336.34
Scheduled Principal Cumulative	770,148,930.74
Unscheduled Principal Current	244,867,689.69
Unscheduled Principal Cumulative	5,598,649,332.22
Senior Reduction Amount	257,344,577.20
Subordinate Reduction Amount	12,179,448.83
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	5,576.97
Modification Loss Amount	2,569.15
Group 2	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45
Total Principal Reduction Current	196,098,808.87
Total Principal Reduction Cumulative	3,998,261,642.86
Scheduled Principal Current	15,545,289.40
Scheduled Principal Cumulative	495,951,411.16
Unscheduled Principal Current	180,588,289.84
Unscheduled Principal Cumulative	3,502,221,348.10
Senior Reduction Amount	187,335,095.01
Subordinate Reduction Amount	8,798,484.23
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	34,770.37

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Series 2017-C07



Additional Reporting - Group Level

Cash Reporting	
Group 2	
Modification Loss Amount	18,861.75
Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	67312
Period Reference Pool Removal Loan Count	960
Period Ending Loan Count	66353
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	14,259,410,568.98
Period PIF Loan Count Current	958
PIF Loan Count Cumulative	22073
Period PIF Loan UPB Current	233,958,306.33
PIF Loan UPB Cumulative	5,317,999,928.43
Period Partial Prepayment Amount	11,131,884.54
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	48
Repurchase Prior Credit Event UPB Curr	133,934.17
Repurchase Prior Credit Event UPB Cum	12,003,879.41
Credit Event Amount Current	199,862.17
Credit Event Amount Cumulative	1,185,467.23
Total Active Modified Loan Count	179
Total Active Modified Loan UPB	42,559,616.40
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	43677
Period Reference Pool Removal Loan Count	681
Period Ending Loan Count	42996
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	9,335,025,668.82
Period PIF Loan Count Current	678
PIF Loan Count Cumulative	13225

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 13-Mar-2020 11:08:37 AM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan UPB Current	176,814,494.20
PIF Loan UPB Cumulative	3,381,957,920.06
Period Partial Prepayment Amount	3,469,382.52
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	11,522,892.91
Credit Event Amount Current	676,065.64
Credit Event Amount Cumulative	4,190,904.70
Total Active Modified Loan Count	239
Total Active Modified Loan UPB	58,741,784.39
Structural Reporting	
Group 1	
Senior Percentage	95.477680%
Subordinate Percentage	4.522320%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.497717%
Subordinate Percentage	4.502283%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	4.520000 %	4.520000 %
1M-1	0.00	0.00	3.050000 %	4.330000 %	4.410000 %
1M-1H	0.00	0.00	3.050000 %	4.330000 %	4.410000 %
1M-2A	0.00	0.00	2.370000 %	3.360000 %	3.430000 %
1M-2B	0.00	0.00	1.690000 %	2.400000 %	2.440000 %
1M-2C	0.00	0.00	1.000000 %	1.420000 %	1.450000 %
1M-2	0.00	0.00	1.000000 %	1.420000 %	1.450000 %
1M-2H	0.00	0.00	1.000000 %	1.420000 %	1.450000 %
1B-1	0.00	0.00	0.500000 %	0.710000 %	0.720000 %
1B-1H	0.00	0.00	0.500000 %	0.710000 %	0.720000 %
1B-2H	0.00	5,576.97	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.500000 %	4.500000 %
2M-1	0.00	0.00	3.400000 %	4.500000 %	4.500000 %
2M-1H	0.00	0.00	3.400000 %	4.500000 %	4.500000 %
2M-2A	0.00	0.00	2.600000 %	3.640000 %	3.710000 %
2M-2B	0.00	0.00	1.800000 %	2.520000 %	2.570000 %
2M-2C	0.00	0.00	1.000000 %	1.400000 %	1.430000 %
2B-1	0.00	0.00	0.500000 %	0.700000 %	0.710000 %
2B-1H	0.00	0.00	0.500000 %	0.700000 %	0.710000 %
2B-2H	0.00	34,770.37	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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 13-Mar-2020 11:08:37 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	818	171,628,562.48	0.748064 %	0.727411 %
60 Days	251	54,331,821.66	0.229540 %	0.230274 %
90 Days	117	25,120,640.29	0.106997 %	0.106468 %
120 Days	65	14,429,452.85	0.059443 %	0.061156 %
150 Days	53	10,566,450.90	0.048469 %	0.044784 %
180+ Days	172	33,968,048.34	0.157295 %	0.143966 %
Totals	1476	310,044,976.52	1.349807 %	1.314060 %

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	445	94,559,313.12	0.670655 %	0.663136 %
60 Days	115	25,499,169.78	0.173315 %	0.178823 %
90 Days	59	13,249,261.99	0.088918 %	0.092916 %
120 Days	30	6,720,168.61	0.045213 %	0.047128 %
150 Days	28	5,983,969.66	0.042199 %	0.041965 %
180+ Days	75	14,870,479.65	0.113032 %	0.104285 %
Totals	752	160,882,362.81	1.133332 %	1.128254 %

DELINQUENCY 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	373	77,069,249.36	0.867523 %	0.825592 %
60 Days	136	28,832,651.88	0.316308 %	0.308865 %
90 Days	58	11,871,378.30	0.134896 %	0.127170 %
120 Days	35	7,709,284.24	0.081403 %	0.082584 %
150 Days	25	4,582,481.24	0.058145 %	0.049089 %
180+ Days	97	19,097,568.69	0.225602 %	0.204580 %
Totals	724	149,162,613.71	1.683878 %	1.597881 %

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Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:37 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	25	6,595,259.23	2,569.15	0.038954
Group 2	152	40,220,513.86	18,861.75	0.046896

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	377,617.08	131.27	0.034763
Group 1	0044810253	406,103.58	8.31	0.002046
Group 1	0044812987	192,156.26	0.24	0.000125
Group 1	0044814635	169,386.23	7.58	0.004475
Group 1	0044815627	179,269.44	149.39	0.083333
Group 1	0044817798	385,315.66	7.72	0.002004
Group 1	0044821896	224,463.32	46.76	0.020832
Group 1	0044827806	170,952.70	124.65	0.072915
Group 1	0044827828	264,948.92	246.18	0.092916
Group 1	0044828899	250,811.17	104.50	0.041665
Group 1	0044830027	346,201.89	118.71	0.034289
Group 1	0044831440	302,966.24	176.09	0.058122
Group 1	0044832430	197,713.09	86.62	0.043811
Group 1	0044833221	303,085.91	92.19	0.030417
Group 1	0044833550	220,694.76	68.97	0.031251
Group 1	0044838832	364,551.39	289.73	0.079476
Group 1	0044841377	189,510.51	73.30	0.038679
Group 1	0044842578	404,760.25	126.49	0.031251
Group 1	0044843497	318,365.96	132.65	0.041666
Group 1	0044853969	276,897.14	84.22	0.030416
Group 1	0044864798	177,705.16	111.07	0.062502
Group 1	0044869954	439,683.66	107.45	0.024438
Group 1	0044877340	163,931.29	142.64	0.087012
Group 1	0044877720	136,160.23	63.67	0.046761

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044888520	132,007.39	68.75	0.052080
Group 2	0044747933	135,095.70	60.77	0.044983
Group 2	0044748098	287,695.89	155.30	0.053981
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749630	311,265.08	168.32	0.054076
Group 2	0044749908	395,905.41	166.02	0.041934
Group 2	0044750162	453,897.87	164.14	0.036162
Group 2	0044750426	185,545.68	61.07	0.032914
Group 2	0044750664	217,340.94	132.75	0.061079
Group 2	0044750681	418,707.93	137.07	0.032736
Group 2	0044750776	275,961.14	81.01	0.029356
Group 2	0044750869	73,355.91	56.51	0.077035
Group 2	0044751925	146,074.45	30.43	0.020832
Group 2	0044751958	419,527.16	262.20	0.062499
Group 2	0044752023	235,211.79	195.86	0.083270
Group 2	0044752932	138,559.20	19.09	0.013778
Group 2	0044753209	294,396.63	30.67	0.010418
Group 2	0044753482	134,463.18	88.23	0.065616
Group 2	0044754446	316,467.32	131.57	0.041575
Group 2	0044755211	393,102.72	209.50	0.053294
Group 2	0044755796	388,478.95	103.13	0.026547
Group 2	0044756304	75,612.25	23.63	0.031252
Group 2	0044756498	251,128.38	261.59	0.104166
Group 2	0044756747	380,479.64	125.40	0.032958
Group 2	0044756773	136,855.85	144.15	0.105330
Group 2	0044757202	176,446.11	60.06	0.034039
Group 2	0044757227	252,539.60	5.03	0.001992
Group 2	0044757616	271,543.79	224.25	0.082583
Group 2	0044757916	324,441.06	101.39	0.031251
Group 2	0044758112	160,971.29	77.91	0.048400
Group 2	0044758660	185,595.36	77.33	0.041666
Group 2	0044758677	351,850.26	102.70	0.029189
Group 2	0044758720	258,228.08	80.70	0.031251
Group 2	0044758724	202,433.46	110.51	0.054591

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044759289	194,036.15	80.85	0.041667
Group 2	0044759334	387,126.54	40.33	0.010418
Group 2	0044759604	160,618.64	55.04	0.034268
Group 2	0044759896	245,187.30	37.12	0.015139
Group 2	0044760052	175,604.11	146.34	0.083335
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	243,678.27	21.78	0.008938
Group 2	0044761489	169,297.47	114.51	0.067638
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	87,707.92	43.85	0.049995
Group 2	0044762100	138,838.93	5.37	0.003868
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	336,675.19	105.21	0.031250
Group 2	0044762870	323,454.66	137.86	0.042621
Group 2	0044762900	403,078.24	44.90	0.011139
Group 2	0044763976	366,075.64	290.30	0.079301
Group 2	0044763989	325,803.79	168.17	0.051617
Group 2	0044763998	346,185.80	324.55	0.093750
Group 2	0044764480	272,097.83	374.85	0.137763
Group 2	0044764661	319,298.74	96.59	0.030251
Group 2	0044764706	236,579.21	36.23	0.015314
Group 2	0044764724	450,656.17	289.10	0.064151
Group 2	0044765207	350,533.30	121.68	0.034713
Group 2	0044765396	256,203.14	99.91	0.038996
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	303,834.10	253.20	0.083335
Group 2	0044766389	127,534.07	67.48	0.052911
Group 2	0044768065	170,978.06	87.30	0.051059
Group 2	0044768180	310,483.17	126.34	0.040691
Group 2	0044768786	161,835.44	48.47	0.029950
Group 2	0044769376	284,992.11	59.37	0.020832
Group 2	0044769884	399,575.47	171.88	0.043016
Group 2	0044770245	315,299.36	164.22	0.052084

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044771262	90,085.42	58.84	0.065316
Group 2	0044771364	140,909.22	43.21	0.030665
Group 2	0044771856	298,442.87	159.12	0.053317
Group 2	0044772342	388,454.44	129.70	0.033389
Group 2	0044772895	298,687.57	153.72	0.051465
Group 2	0044772953	395,773.38	226.14	0.057139
Group 2	0044773158	241,460.15	145.50	0.060258
Group 2	0044773313	353,840.37	258.01	0.072917
Group 2	0044773358	188,048.75	53.52	0.028461
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773791	145,665.48	166.91	0.114584
Group 2	0044773900	146,419.27	16.20	0.011064
Group 2	0044774178	236,913.96	98.71	0.041665
Group 2	0044775457	183,412.30	151.10	0.082383
Group 2	0044776032	156,674.81	64.87	0.041404
Group 2	0044776233	220,430.87	108.98	0.049440
Group 2	0044776506	310,086.82	148.00	0.047729
Group 2	0044776861	213,711.89	133.57	0.062500
Group 2	0044777907	330,662.37	106.69	0.032266
Group 2	0044778088	252,292.90	78.84	0.031249
Group 2	0044778151	354,777.17	144.35	0.040688
Group 2	0044778252	145,452.35	30.30	0.020832
Group 2	0044779309	114,883.69	95.74	0.083336
Group 2	0044779844	206,035.71	42.99	0.020865
Group 2	0044780464	415,968.67	46.34	0.011140
Group 2	0044780786	168,420.96	46.63	0.027687
Group 2	0044781275	241,455.91	100.61	0.041668
Group 2	0044781489	358,284.03	235.73	0.065794
Group 2	0044782356	134,617.00	42.07	0.031252
Group 2	0044782683	307,627.20	86.45	0.028102
Group 2	0044783524	175,493.01	64.03	0.036486
Group 2	0044785023	238,082.79	99.93	0.041973
Group 2	0044785842	240,351.80	145.65	0.060599
Group 2	0044786471	78,011.86	22.45	0.028778

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044786559	405,100.80	154.57	0.038156
Group 2	0044787049	184,179.94	154.32	0.083788
Group 2	0044787060	266,966.30	108.76	0.040739
Group 2	0044787215	300,554.08	281.77	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787534	410,004.86	170.84	0.041668
Group 2	0044787940	387,237.00	235.42	0.060795
Group 2	0044788554	154,602.59	68.27	0.044158
Group 2	0044788704	623,952.90	99.48	0.015944
Group 2	0044788812	187,838.66	75.94	0.040428
Group 2	0044790206	231,892.79	22.22	0.009582
Group 2	0044790382	364,100.68	362.28	0.099500
Group 2	0044791507	252,813.19	158.01	0.062501
Group 2	0044791737	240,131.21	75.04	0.031250
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044793831	209,207.34	119.48	0.057111
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	462,857.98	95.06	0.020538
Group 2	0044794339	315,032.62	154.97	0.049192
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	97,229.39	54.63	0.056187
Group 2	0044795819	171,884.69	97.92	0.056968
Group 2	0044797806	396,283.46	197.79	0.049911
Group 2	0044797958	415,125.92	273.29	0.065833
Group 2	0044798129	264,255.55	55.05	0.020832
Group 2	0044799101	416,075.94	152.11	0.036558
Group 2	0044799173	149,560.93	84.10	0.056231
Group 2	0044799300	170,442.72	140.62	0.082503
Group 2	0044799362	418,712.30	157.17	0.037537
Group 2	0044799394	220,477.73	116.50	0.052840
Group 2	0044799398	202,016.57	129.91	0.064307
Group 2	0044799531	352,415.95	70.08	0.019886
Group 2	0044799964	228,054.15	70.50	0.030914
Group 2	0044799969	291,013.92	212.20	0.072917

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:37 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044800110	256,054.04	293.40	0.114585
Group 2	0044800706	349,350.44	178.13	0.050989
Group 2	0044801029	220,528.04	137.83	0.062500
Group 2	0044801084	113,697.90	41.53	0.036527
Group 2	0044801461	126,715.16	44.59	0.035189
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801604	293,730.57	274.95	0.093606
Group 2	0044801607	372,165.72	275.69	0.074077
Group 2	0044801610	394,564.35	275.54	0.069834
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	405,401.98	253.38	0.062501
Group 2	0044802534	137,979.39	30.11	0.021822
Group 2	0044803047	281,800.41	99.92	0.035458
Group 2	0044803048	334,555.62	104.55	0.031250
Group 2	0044803218	650,329.01	306.43	0.047119
Group 2	0044803568	163,241.03	56.66	0.034709
Group 2	0044804420	105,366.63	9.39	0.008912

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Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:38 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	875,927.81	(42,281.31)	(4.827)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755728	292,662.84	(42,370.08)	(14.477)
0044757315	297,867.40	(36,884.96)	(12.383)
0044777309	85,535.40	42,552.63	49.749
0044809085	199,862.17	(5,578.90)	(2.791)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	567,122.39	1,933.97	4,102.23	0.723

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044755417	200,594.01	44.00	1,219.21	0.608
0044756303	81,375.84	38.00	1,449.32	1.781
0044793721	193,637.99	1,850.04	2,545.86	1.315
0044842394	91,514.55	1.93	(1,112.16)	(1.215)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:38 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
30	5,376,371.93	199,385.31	3.709

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749981	305,739.97	3,185.97	1.042
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044755417	200,594.01	1,219.21	0.608
0044755728	292,662.84	(42,370.08)	(14.477)
0044756303	81,375.84	1,449.32	1.781
0044757315	297,867.40	(36,884.96)	(12.383)
0044758476	191,274.89	19,305.73	10.093
0044760659	163,665.98	(5,918.51)	(3.616)
0044764548	239,747.30	6,937.53	2.894
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777309	85,535.40	42,552.63	49.749
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	2,545.86	1.315
0044793838	235,758.87	(2,961.67)	(1.256)
0044801118	46,208.19	(758.09)	(1.641)
0044804144	368,947.61	(5,980.62)	(1.621)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:38 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044809085	199,862.17	(5,578.90)	(2.791)
0044820242	59,036.79	25,272.99	42.809
0044825727	415,508.11	(250.97)	(0.060)
0044840533	65,734.93	4,355.55	6.626
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044853639	77,057.23	4,052.54	5.259
0044866365	110,954.97	40,191.46	36.223
0044870057	67,341.58	34,646.95	51.450

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:38 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	(6,692.99)	(5,576.97)	(0.000 %)	0	0.00	0.00	0.000 %	2	(6,692.99)	(5,576.97)	(0.000 %)
Group 2	6	(16,128.51)	(34,770.37)	(0.000 %)	0	0.00	0.00	0.000 %	6	(16,128.51)	(34,770.37)	(0.000 %)
Total	8	(22,821.50)	(40,347.34)	(0.000 %)	0	0.00	0.00	0.000 %	8	(22,821.50)	(40,347.34)	(0.000 %)

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044809085	204,000.00	5.000 %	CA	80.00	360	(5,578.90)	02/29/2020	(5,578.90)	(5,578.90)
Group 1	0044842394	95,000.00	4.375 %	WI	65.00	360	(1,114.09)	01/31/2020	1.93	(1,112.16)
Group 2	0044755417	204,000.00	4.375 %	MN	95.00	360	1,175.21	01/31/2020	44.00	1,219.21
Group 2	0044755728	298,000.00	4.750 %	MO	97.00	360	(42,370.08)	02/29/2020	(42,370.08)	(42,370.08)
Group 2	0044756303	84,000.00	4.500 %	WI	95.00	360	18,702.87	11/30/2019	38.00	1,449.32
Group 2	0044757315	304,000.00	4.125 %	AR	95.00	360	(36,884.96)	02/29/2020	(36,884.96)	(36,884.96)
Group 2	0044777309	89,000.00	4.125 %	PA	90.00	360	42,552.63	02/29/2020	42,552.63	42,552.63
Group 2	0044793721	197,000.00	4.500 %	MI	97.00	360	695.82	11/30/2019	1,850.04	2,545.86

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:38 AM

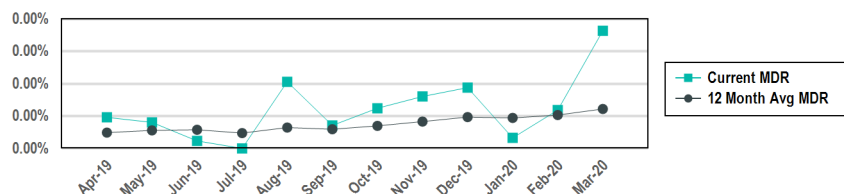
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.004 %
3 Month Average 0.002 %
12 Month Average 0.001 %

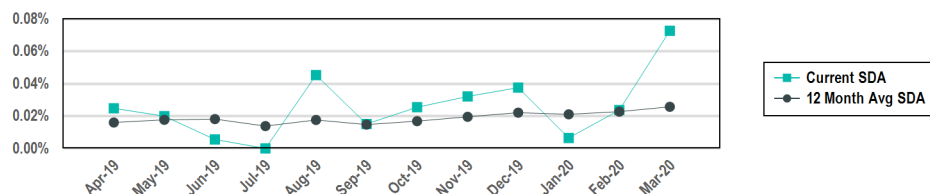
MDR: Current vs. 12mo Average



SDA

Current Month 0.073 %
3 Month Average 0.034 %
12 Month Average 0.026 %

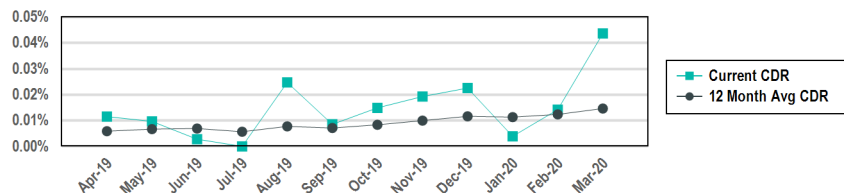
SDA: Current vs. 12mo Average



CDR

Current Month 0.044 %
3 Month Average 0.021 %
12 Month Average 0.015 %

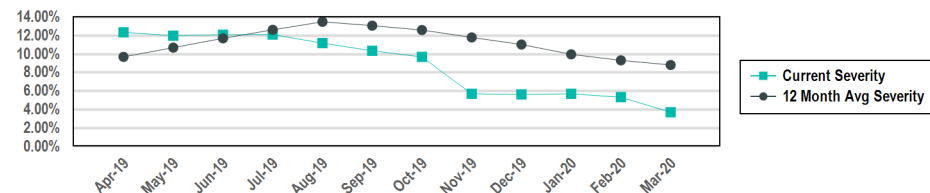
CDR: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 3.709 %
3 Month Average (Cumulative) 4.910 %
12 Month Average (Cumulative) 8.820 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



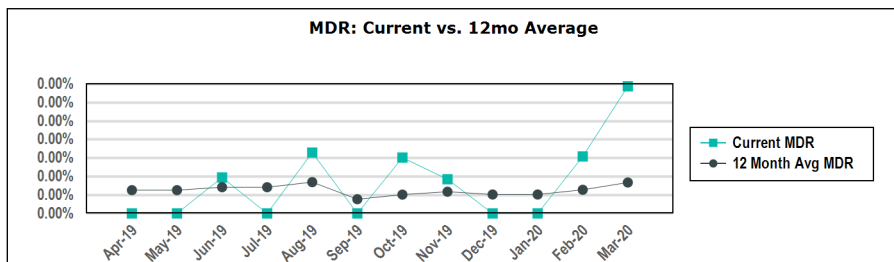
Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:38 AM

Realized Loss Report - Collateral

Group 1

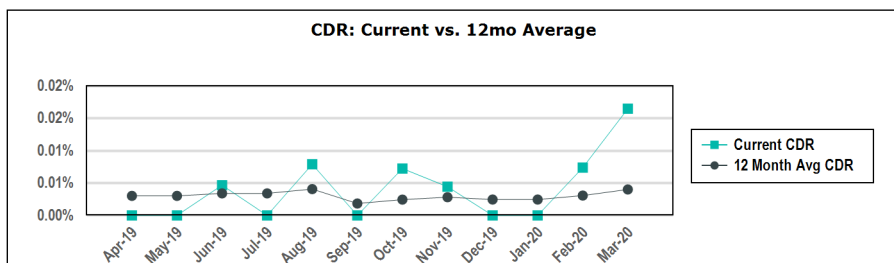
MDR

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



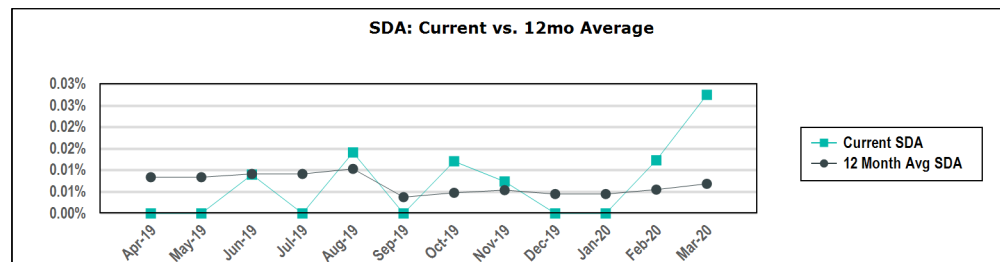
CDR

Current Month 0.017 %
3 Month Average 0.008 %
12 Month Average 0.004 %



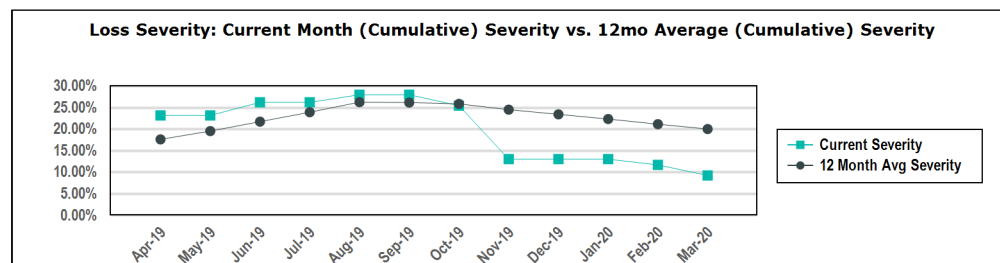
SDA

Current Month 0.028 %
3 Month Average 0.013 %
12 Month Average 0.007 %



Loss Severity

Current Month (Cumulative) 9.279 %
3 Month Average (Cumulative) 11.352 %
12 Month Average (Cumulative) 20.044 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



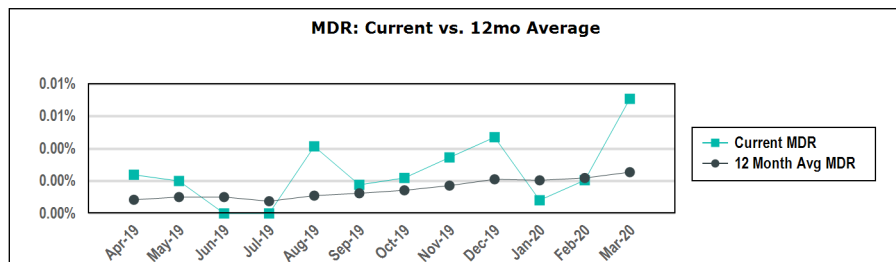
Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:39 AM

Realized Loss Report - Collateral

Group 2

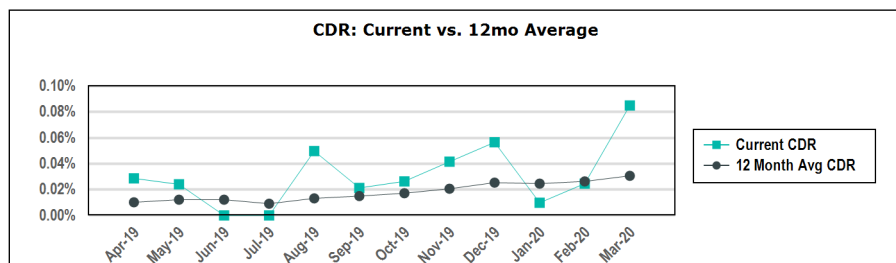
MDR

Current Month 0.007 %
3 Month Average 0.003 %
12 Month Average 0.003 %



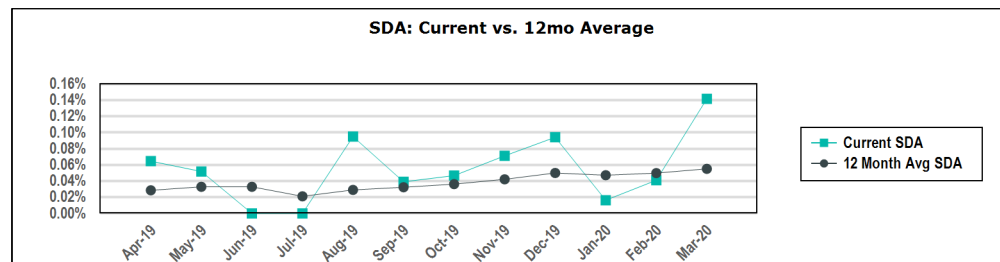
CDR

Current Month 0.085 %
3 Month Average 0.040 %
12 Month Average 0.031 %



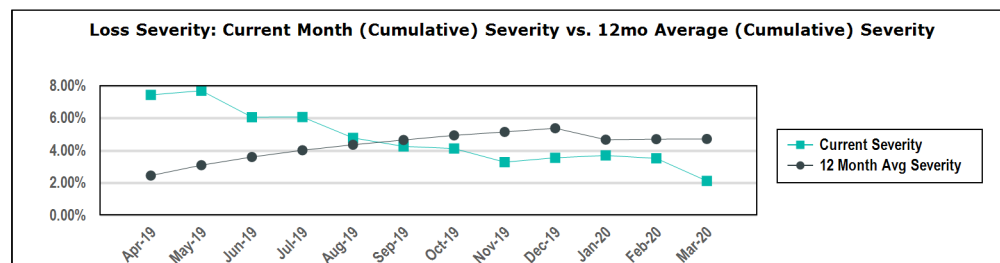
SDA

Current Month 0.142 %
3 Month Average 0.066 %
12 Month Average 0.055 %



Loss Severity

Current Month (Cumulative) 2.133 %
3 Month Average (Cumulative) 3.125 %
12 Month Average (Cumulative) 4.733 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
13-Mar-2020 11:08:40 AM

Prepayment Rates

Summary

SMM

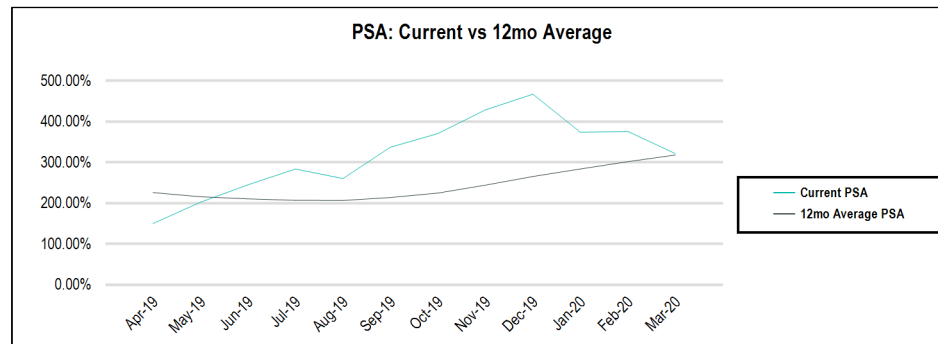
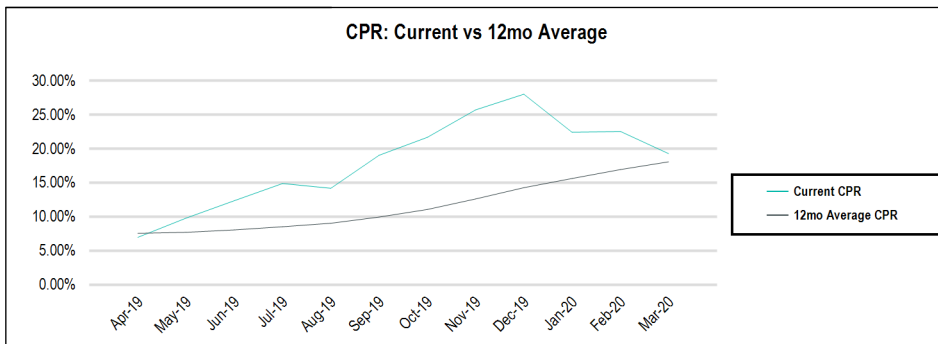
Current Month	1.771 %
3 Month Average	1.992 %
12 Month Average	1.671 %

CPR

Current Month	19.300 %
3 Month Average	21.435 %
12 Month Average	18.094 %

PSA

Current Month	321.673 %
3 Month Average	357.255 %
12 Month Average	318.261 %



Group 1

SMM

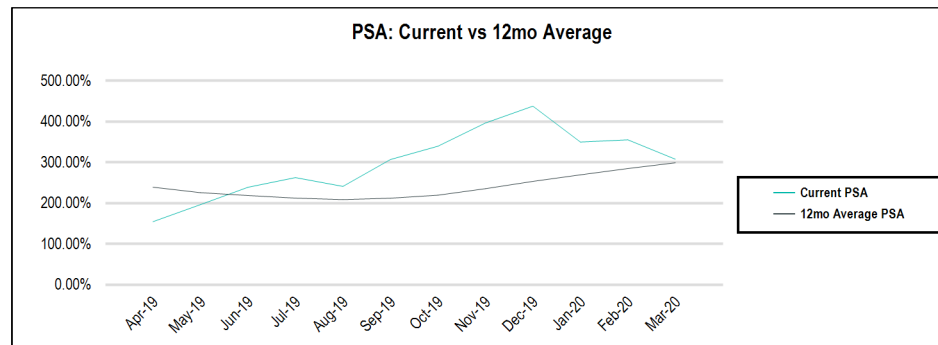
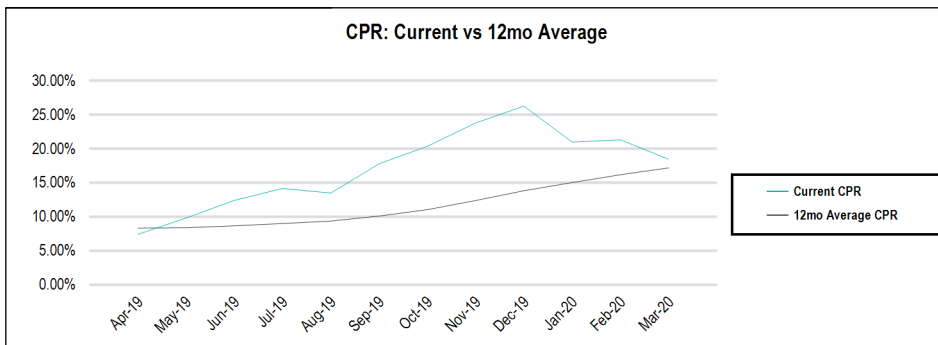
Current Month	1.688 %
3 Month Average	1.871 %
12 Month Average	1.578 %

CPR

Current Month	18.479 %
3 Month Average	20.272 %
12 Month Average	17.204 %

PSA

Current Month	307.990 %
3 Month Average	337.874 %
12 Month Average	299.198 %



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:41 AM

Prepayment Rates

Group 2

SMM

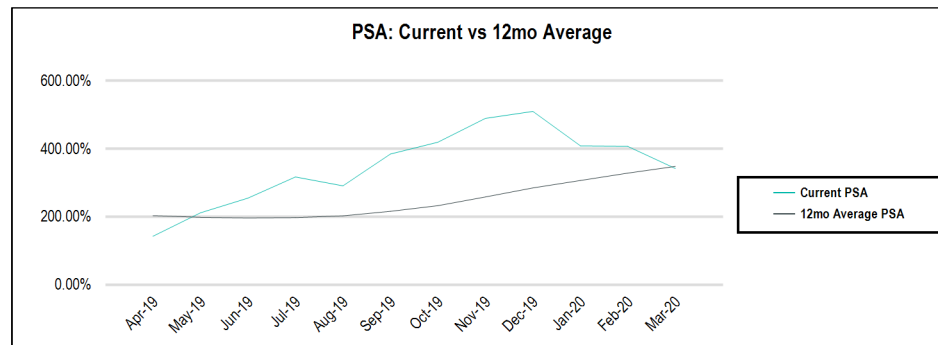
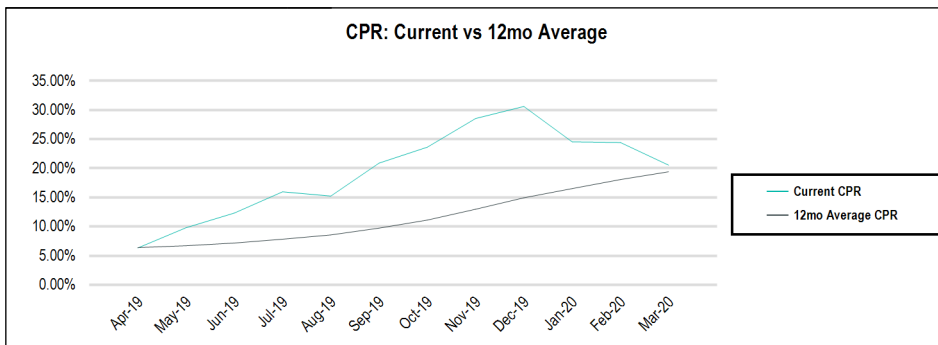
Current Month	1.897 %
3 Month Average	2.175 %
12 Month Average	1.811 %

CPR

Current Month	20.537 %
3 Month Average	23.169 %
12 Month Average	19.403 %

PSA

Current Month	342.288 %
3 Month Average	386.157 %
12 Month Average	348.454 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Mar-2020
 13-Mar-2020 11:08:41 AM

Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044870678	133,934.17	0.00	0.000 %	133,934.17
Total	133,934.17	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
102	23,526,772.32

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13-Mar-2020 11:08:41 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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13-Mar-2020 11:08:41 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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