

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
06-Aug-2021 12:06:08 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/30/2021	0.00000 %	6,180,943,958.73	0.00	293,167,508.17	0.00	5,887,776,450.56	293,167,508.17	0.00
1M-1	30711XUS1	08/24/2021	0.73925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	08/24/2021	2.48925 %	8,752,088.34	18,155.11	818,761.34	0.00	7,933,327.00	836,916.45	0.00
1M-AH		07/30/2021	0.00000 %	460,701.19	0.00	43,098.78	0.00	417,602.41	43,098.78	0.00
1M-2B	30711XUU6	08/24/2021	2.48925 %	133,258,000.00	276,427.06	0.00	0.00	133,258,000.00	276,427.06	0.00
1M-BH		07/30/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	08/24/2021	2.48925 %	135,218,000.00	280,492.84	0.00	0.00	135,218,000.00	280,492.84	0.00
1M-CH		07/30/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	08/24/2021	2.48925 %	277,228,088.34	575,075.02	818,761.34	0.00	276,409,327.00	1,393,836.36	0.00
1M-2H		07/30/2021	0.00000 %	14,592,669.19	0.00	43,098.78	0.00	14,549,570.41	43,098.78	0.00
1B-1	30711XUW2	08/24/2021	4.08925 %	97,984,000.00	333,900.89	0.00	0.00	97,984,000.00	333,900.89	0.00
1B-1H		07/30/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		07/30/2021	0.00000 %	102,506,193.90	0.00	0.00	73,159.73	102,433,034.17	0.00	708,559.83
1A-I1	30711XUY8	08/24/2021	1.80000 %	0.00	13,128.13	0.00	0.00	0.00	13,128.13	0.00
1A-I2	30711XVA9	08/24/2021	1.40000 %	0.00	10,210.77	0.00	0.00	0.00	10,210.77	0.00
1A-I3	30711XVC5	08/24/2021	1.00000 %	0.00	7,293.41	0.00	0.00	0.00	7,293.41	0.00
1A-I4	30711XVE1	08/24/2021	0.60000 %	0.00	4,376.04	0.00	0.00	0.00	4,376.04	0.00
1B-I1	30711XVG6	08/24/2021	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	08/24/2021	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	08/24/2021	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	08/24/2021	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	08/24/2021	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	08/24/2021	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	08/24/2021	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	08/24/2021	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	08/24/2021	0.68925 %	8,752,088.34	5,026.98	818,761.34	0.00	7,933,327.00	823,788.32	0.00
1E-A2	30711XVB7	08/24/2021	1.08925 %	8,752,088.34	7,944.34	818,761.34	0.00	7,933,327.00	826,705.68	0.00
1E-A3	30711XVD3	08/24/2021	1.48925 %	8,752,088.34	10,861.71	818,761.34	0.00	7,933,327.00	829,623.05	0.00
1E-A4	30711XVF8	08/24/2021	1.88925 %	8,752,088.34	13,779.07	818,761.34	0.00	7,933,327.00	832,540.41	0.00
1E-B1	30711XVH4	08/24/2021	0.68925 %	133,258,000.00	76,540.06	0.00	0.00	133,258,000.00	76,540.06	0.00

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Distribution Date: 25-Aug-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	08/24/2021	1.08925 %	133,258,000.00	120,959.40	0.00	0.00	133,258,000.00	120,959.40	0.00
1E-B3	30711XVM3	08/24/2021	1.48925 %	133,258,000.00	165,378.73	0.00	0.00	133,258,000.00	165,378.73	0.00
1E-B4	30711XVP6	08/24/2021	1.88925 %	133,258,000.00	209,798.06	0.00	0.00	133,258,000.00	209,798.06	0.00
1E-C1	30711XVR2	08/24/2021	0.68925 %	135,218,000.00	77,665.84	0.00	0.00	135,218,000.00	77,665.84	0.00
1E-C2	30711XVT8	08/24/2021	1.08925 %	135,218,000.00	122,738.51	0.00	0.00	135,218,000.00	122,738.51	0.00
1E-C3	30711XVV3	08/24/2021	1.48925 %	135,218,000.00	167,811.17	0.00	0.00	135,218,000.00	167,811.17	0.00
1E-C4	30711XVX9	08/24/2021	1.88925 %	135,218,000.00	212,883.84	0.00	0.00	135,218,000.00	212,883.84	0.00
1E-D1	30711XVY7	08/24/2021	0.68925 %	142,010,088.34	81,567.04	818,761.34	0.00	141,191,327.00	900,328.38	0.00
1E-D2	30711XVZ4	08/24/2021	1.08925 %	142,010,088.34	128,903.74	818,761.34	0.00	141,191,327.00	947,665.08	0.00
1E-D3	30711XWA8	08/24/2021	1.48925 %	142,010,088.34	176,240.44	818,761.34	0.00	141,191,327.00	995,001.78	0.00
1E-D4	30711XWB6	08/24/2021	1.88925 %	142,010,088.34	223,577.13	818,761.34	0.00	141,191,327.00	1,042,338.47	0.00
1E-D5	30711XWC4	08/24/2021	2.48925 %	142,010,088.34	294,582.18	818,761.34	0.00	141,191,327.00	1,113,343.52	0.00
1E-F1	30711XWD2	08/24/2021	0.68925 %	268,476,000.00	154,205.90	0.00	0.00	268,476,000.00	154,205.90	0.00
1E-F2	30711XWE0	08/24/2021	1.08925 %	268,476,000.00	243,697.90	0.00	0.00	268,476,000.00	243,697.90	0.00
1E-F3	30711XWF7	08/24/2021	1.48925 %	268,476,000.00	333,189.90	0.00	0.00	268,476,000.00	333,189.90	0.00
1E-F4	30711XWG5	08/24/2021	1.88925 %	268,476,000.00	422,681.90	0.00	0.00	268,476,000.00	422,681.90	0.00
1E-F5	30711XWH3	08/24/2021	2.48925 %	268,476,000.00	556,919.90	0.00	0.00	268,476,000.00	556,919.90	0.00
1X-1	30711XWJ9	08/24/2021	1.80000 %	0.00	213,015.13	0.00	0.00	0.00	213,015.13	0.00
1X-2	30711XWK6	08/24/2021	1.40000 %	0.00	165,678.44	0.00	0.00	0.00	165,678.44	0.00
1X-3	30711XWL4	08/24/2021	1.00000 %	0.00	118,341.74	0.00	0.00	0.00	118,341.74	0.00
1X-4	30711XWM2	08/24/2021	0.60000 %	0.00	71,005.04	0.00	0.00	0.00	71,005.04	0.00
1Y-1	30711XWN0	08/24/2021	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	08/24/2021	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	08/24/2021	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	08/24/2021	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		07/30/2021	0.00000 %	3,532,806,218.71	0.00	199,605,320.52	0.00	3,333,200,898.18	199,605,320.52	0.00
2M-1	30711XWS9	08/24/2021	0.73925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	08/24/2021	2.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	08/24/2021	2.58925 %	81,165,743.16	175,132.00	486,792.86	0.00	80,678,950.30	661,924.86	0.00

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2M-BH		07/30/2021	0.00000 %	4,272,710.12	0.00	25,625.65	0.00	4,247,084.47	25,625.65	0.00
2M-2C	30711XWV2	08/24/2021	2.58925 %	101,332,000.00	218,644.90	0.00	0.00	101,332,000.00	218,644.90	0.00
2M-CH		07/30/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	08/24/2021	2.58925 %	182,497,743.16	393,776.90	486,792.86	0.00	182,010,950.30	880,569.76	0.00
2M-2H		07/30/2021	0.00000 %	9,607,008.12	0.00	25,625.65	0.00	9,581,382.47	25,625.65	0.00
2B-1	30711XWW0	08/24/2021	4.53925 %	63,333,000.00	239,570.27	0.00	0.00	63,333,000.00	239,570.27	0.00
2B-1H		07/30/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		07/30/2021	0.00000 %	66,360,197.85	0.00	0.00	25,637.42	66,334,560.43	0.00	331,876.57
2A-I1	30711XWY6	08/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	08/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	08/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	08/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	08/24/2021	1.80000 %	0.00	121,748.61	0.00	0.00	0.00	121,748.61	0.00
2B-I2	30711XXH2	08/24/2021	1.40000 %	0.00	94,693.37	0.00	0.00	0.00	94,693.37	0.00
2B-I3	30711XXK5	08/24/2021	1.00000 %	0.00	67,638.12	0.00	0.00	0.00	67,638.12	0.00
2B-I4	30711XXM1	08/24/2021	0.60000 %	0.00	40,582.87	0.00	0.00	0.00	40,582.87	0.00
2C-I1	30711XXP4	08/24/2021	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	08/24/2021	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	08/24/2021	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	08/24/2021	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	08/24/2021	0.78925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	08/24/2021	1.18925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	08/24/2021	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	08/24/2021	1.98925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	08/24/2021	0.78925 %	81,165,743.16	53,383.39	486,792.86	0.00	80,678,950.30	540,176.25	0.00
2E-B2	30711XXJ8	08/24/2021	1.18925 %	81,165,743.16	80,438.63	486,792.86	0.00	80,678,950.30	567,231.49	0.00
2E-B3	30711XXL3	08/24/2021	1.58925 %	81,165,743.16	107,493.88	486,792.86	0.00	80,678,950.30	594,286.74	0.00
2E-B4	30711XXN9	08/24/2021	1.98925 %	81,165,743.16	134,549.13	486,792.86	0.00	80,678,950.30	621,341.99	0.00
2E-C1	30711XXQ2	08/24/2021	0.78925 %	101,332,000.00	66,646.90	0.00	0.00	101,332,000.00	66,646.90	0.00
2E-C2	30711XXS8	08/24/2021	1.18925 %	101,332,000.00	100,424.23	0.00	0.00	101,332,000.00	100,424.23	0.00
2E-C3	30711XXU3	08/24/2021	1.58925 %	101,332,000.00	134,201.57	0.00	0.00	101,332,000.00	134,201.57	0.00

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Distribution Date: 25-Aug-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	08/24/2021	1.98925 %	101,332,000.00	167,978.90	0.00	0.00	101,332,000.00	167,978.90	0.00
2E-D1	30711XX7	08/24/2021	0.78925 %	81,165,743.16	53,383.39	486,792.86	0.00	80,678,950.30	540,176.25	0.00
2E-D2	30711XX5	08/24/2021	1.18925 %	81,165,743.16	80,438.63	486,792.86	0.00	80,678,950.30	567,231.49	0.00
2E-D3	30711XX2	08/24/2021	1.58925 %	81,165,743.16	107,493.88	486,792.86	0.00	80,678,950.30	594,286.74	0.00
2E-D4	30711XYA6	08/24/2021	1.98925 %	81,165,743.16	134,549.13	486,792.86	0.00	80,678,950.30	621,341.99	0.00
2E-D5	30711XYB4	08/24/2021	2.58925 %	81,165,743.16	175,132.00	486,792.86	0.00	80,678,950.30	661,924.86	0.00
2E-F1	30711XYC2	08/24/2021	0.78925 %	182,497,743.16	120,030.29	486,792.86	0.00	182,010,950.30	606,823.15	0.00
2E-F2	30711XYD0	08/24/2021	1.18925 %	182,497,743.16	180,862.87	486,792.86	0.00	182,010,950.30	667,655.73	0.00
2E-F3	30711XYE8	08/24/2021	1.58925 %	182,497,743.16	241,695.45	486,792.86	0.00	182,010,950.30	728,488.31	0.00
2E-F4	30711XYF5	08/24/2021	1.98925 %	182,497,743.16	302,528.03	486,792.86	0.00	182,010,950.30	789,320.89	0.00
2E-F5	30711XYG3	08/24/2021	2.58925 %	182,497,743.16	393,776.90	486,792.86	0.00	182,010,950.30	880,569.76	0.00
2X-1	30711XYH1	08/24/2021	1.80000 %	0.00	121,748.61	0.00	0.00	0.00	121,748.61	0.00
2X-2	30711XYJ7	08/24/2021	1.40000 %	0.00	94,693.37	0.00	0.00	0.00	94,693.37	0.00
2X-3	30711XYK4	08/24/2021	1.00000 %	0.00	67,638.12	0.00	0.00	0.00	67,638.12	0.00
2X-4	30711XYL2	08/24/2021	0.60000 %	0.00	40,582.87	0.00	0.00	0.00	40,582.87	0.00
2Y-1	30711XYM0	08/24/2021	1.80000 %	0.00	273,746.61	0.00	0.00	0.00	273,746.61	0.00
2Y-2	30711XYN8	08/24/2021	1.40000 %	0.00	212,914.03	0.00	0.00	0.00	212,914.03	0.00
2Y-3	30711XYP3	08/24/2021	1.00000 %	0.00	152,081.45	0.00	0.00	0.00	152,081.45	0.00
2Y-4	30711XYQ1	08/24/2021	0.60000 %	0.00	91,248.87	0.00	0.00	0.00	91,248.87	0.00
Totals				16,229,926,816.11	13,488,637.53	509,705,338.05	98,797.15	15,720,122,680.90	523,193,975.58	1,040,436.40

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

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

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

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Series 2017-C07



Distribution Date: 25-Aug-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	6,180,943,958.73	10,708,434.02	282,459,074.15	0.00	0.00	293,167,508.17	5,887,776,450.56	0.29731461	293,167,508.17
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	133,258,000.00	8,752,088.34	818,761.34	0.00	0.00	0.00	818,761.34	7,933,327.00	0.05953359	818,761.34
1M-AH	7,014,568.00	460,701.19	43,098.78	0.00	0.00	0.00	43,098.78	417,602.41	0.05953359	43,098.78
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	277,228,088.34	818,761.34	0.00	0.00	0.00	818,761.34	276,409,327.00	0.68804066	818,761.34
1M-2H	21,146,536.00	14,592,669.19	43,098.78	0.00	0.00	0.00	43,098.78	14,549,570.41	0.68803564	43,098.78
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,506,193.90	0.00	0.00	0.00	73,159.73	73,159.73	102,433,034.17	0.99313022	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	8,752,088.34	818,761.34	0.00	0.00	0.00	818,761.34	7,933,327.00	0.05953359	818,761.34
1E-A2	133,258,000.00	8,752,088.34	818,761.34	0.00	0.00	0.00	818,761.34	7,933,327.00	0.05953359	818,761.34
1E-A3	133,258,000.00	8,752,088.34	818,761.34	0.00	0.00	0.00	818,761.34	7,933,327.00	0.05953359	818,761.34
1E-A4	133,258,000.00	8,752,088.34	818,761.34	0.00	0.00	0.00	818,761.34	7,933,327.00	0.05953359	818,761.34
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
06-Aug-2021 12:06:08 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	142,010,088.34	818,761.34	0.00	0.00	0.00	818,761.34	141,191,327.00	0.52976679	818,761.34
1E-D2	266,516,000.00	142,010,088.34	818,761.34	0.00	0.00	0.00	818,761.34	141,191,327.00	0.52976679	818,761.34
1E-D3	266,516,000.00	142,010,088.34	818,761.34	0.00	0.00	0.00	818,761.34	141,191,327.00	0.52976679	818,761.34
1E-D4	266,516,000.00	142,010,088.34	818,761.34	0.00	0.00	0.00	818,761.34	141,191,327.00	0.52976679	818,761.34
1E-D5	266,516,000.00	142,010,088.34	818,761.34	0.00	0.00	0.00	818,761.34	141,191,327.00	0.52976679	818,761.34
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	3,532,806,218.71	5,567,826.98	194,037,493.54	0.00	0.00	199,605,320.52	3,333,200,898.18	0.26108713	199,605,320.52
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.79618433	486,792.86
2M-BH	5,334,298.00	4,272,710.12	25,625.65	0.00	0.00	0.00	25,625.65	4,247,084.47	0.79618433	25,625.65
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	182,497,743.16	486,792.86	0.00	0.00	0.00	486,792.86	182,010,950.30	0.59872811	486,792.86

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,607,008.12	25,625.65	0.00	0.00	0.00	25,625.65	9,581,382.47	0.59872811	25,625.65
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	66,360,197.85	0.00	0.00	0.00	25,637.42	25,637.42	66,334,560.43	0.99502183	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.79618433	486,792.86
2E-B2	101,332,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.79618433	486,792.86
2E-B3	101,332,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.79618433	486,792.86
2E-B4	101,332,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.79618433	486,792.86
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.39809216	486,792.86
2E-D2	202,664,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.39809216	486,792.86
2E-D3	202,664,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.39809216	486,792.86
2E-D4	202,664,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.39809216	486,792.86
2E-D5	202,664,000.00	81,165,743.16	486,792.86	0.00	0.00	0.00	486,792.86	80,678,950.30	0.39809216	486,792.86

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	182,497,743.16	486,792.86	0.00	0.00	0.00	486,792.86	182,010,950.30	0.89809216	486,792.86
2E-F2	202,664,000.00	182,497,743.16	486,792.86	0.00	0.00	0.00	486,792.86	182,010,950.30	0.89809216	486,792.86
2E-F3	202,664,000.00	182,497,743.16	486,792.86	0.00	0.00	0.00	486,792.86	182,010,950.30	0.89809216	486,792.86
2E-F4	202,664,000.00	182,497,743.16	486,792.86	0.00	0.00	0.00	486,792.86	182,010,950.30	0.89809216	486,792.86
2E-F5	202,664,000.00	182,497,743.16	486,792.86	0.00	0.00	0.00	486,792.86	182,010,950.30	0.89809216	486,792.86
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	16,229,926,816.11	33,208,770.36	476,496,567.69	0.00	98,797.15	509,804,135.20	15,720,122,680.90	0.37225889	509,705,338.05

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	312.11866281	0.54074299	14.26331465	0.00000000	0.00000000	14.80405764	297.31460517	0.29731461	14.80405764
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	65.67777049	6.14418151	0.00000000	0.00000000	0.00000000	6.14418151	59.53358898	0.05953359	6.14418151
1M-AH	7,014,568.00	65.67777089	6.14418165	0.00000000	0.00000000	0.00000000	6.14418165	59.53358924	0.05953359	6.14418165
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	690.07872956	2.03806832	0.00000000	0.00000000	0.00000000	2.03806832	688.04066123	0.68804066	2.03806832
1M-2H	21,146,536.00	690.07374021	2.03810118	0.00000000	0.00000000	0.00000000	2.03810118	688.03563903	0.68803564	2.03810118
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	993.83953577	0.00000000	0.00000000	0.00000000	0.70931355	0.70931355	993.13022223	0.99313022	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	65.67777049	6.14418151	0.00000000	0.00000000	0.00000000	6.14418151	59.53358898	0.05953359	6.14418151
1E-A2	133,258,000.00	65.67777049	6.14418151	0.00000000	0.00000000	0.00000000	6.14418151	59.53358898	0.05953359	6.14418151
1E-A3	133,258,000.00	65.67777049	6.14418151	0.00000000	0.00000000	0.00000000	6.14418151	59.53358898	0.05953359	6.14418151
1E-A4	133,258,000.00	65.67777049	6.14418151	0.00000000	0.00000000	0.00000000	6.14418151	59.53358898	0.05953359	6.14418151
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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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	532.83888525	3.07209076	0.00000000	0.00000000	0.00000000	3.07209076	529.76679449	0.52976679	3.07209076
1E-D2	266,516,000.00	532.83888525	3.07209076	0.00000000	0.00000000	0.00000000	3.07209076	529.76679449	0.52976679	3.07209076
1E-D3	266,516,000.00	532.83888525	3.07209076	0.00000000	0.00000000	0.00000000	3.07209076	529.76679449	0.52976679	3.07209076
1E-D4	266,516,000.00	532.83888525	3.07209076	0.00000000	0.00000000	0.00000000	3.07209076	529.76679449	0.52976679	3.07209076
1E-D5	266,516,000.00	532.83888525	3.07209076	0.00000000	0.00000000	0.00000000	3.07209076	529.76679449	0.52976679	3.07209076
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	276.72206888	0.43612372	15.19881175	0.00000000	0.00000000	15.63493547	261.08713341	0.26108713	15.63493547
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	800.98826787	4.80394012	0.00000000	0.00000000	0.00000000	4.80394012	796.18432775	0.79618433	4.80394012
2M-BH	5,334,298.00	800.98826875	4.80394046	0.00000000	0.00000000	0.00000000	4.80394046	796.18432828	0.79618433	4.80394046
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	600.32942262	1.60131337	0.00000000	0.00000000	0.00000000	1.60131337	598.72810925	0.59872811	1.60131337

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Principal Distribution Factors Statement

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2M-2H	16,002,894.00	600.32942292	1.60131349	0.00000000	0.00000000	0.00000000	1.60131349	598.72810943	0.59872811	1.60131349
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	995.40639693	0.00000000	0.00000000	0.00000000	0.38456262	0.38456262	995.02183430	0.99502183	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	800.98826787	4.80394012	0.00000000	0.00000000	0.00000000	4.80394012	796.18432775	0.79618433	4.80394012
2E-B2	101,332,000.00	800.98826787	4.80394012	0.00000000	0.00000000	0.00000000	4.80394012	796.18432775	0.79618433	4.80394012
2E-B3	101,332,000.00	800.98826787	4.80394012	0.00000000	0.00000000	0.00000000	4.80394012	796.18432775	0.79618433	4.80394012
2E-B4	101,332,000.00	800.98826787	4.80394012	0.00000000	0.00000000	0.00000000	4.80394012	796.18432775	0.79618433	4.80394012
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	400.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	398.09216388	0.39809216	2.40197006
2E-D2	202,664,000.00	400.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	398.09216388	0.39809216	2.40197006
2E-D3	202,664,000.00	400.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	398.09216388	0.39809216	2.40197006
2E-D4	202,664,000.00	400.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	398.09216388	0.39809216	2.40197006
2E-D5	202,664,000.00	400.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	398.09216388	0.39809216	2.40197006

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	900.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	898.09216388	0.89809216	2.40197006
2E-F2	202,664,000.00	900.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	898.09216388	0.89809216	2.40197006
2E-F3	202,664,000.00	900.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	898.09216388	0.89809216	2.40197006
2E-F4	202,664,000.00	900.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	898.09216388	0.89809216	2.40197006
2E-F5	202,664,000.00	900.49413394	2.40197006	0.00000000	0.00000000	0.00000000	2.40197006	898.09216388	0.89809216	2.40197006
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,180,943,958.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,887,776,450.56
1M-1	N/A	N/A	0.73925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	07/26/21 - 08/24/21	30	2.48925 %	8,752,088.34	18,155.11	0.00	0.00	0.00	0.00	18,155.11	0.00	7,933,327.00
1M-AH	N/A	N/A	0.00000 %	460,701.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	417,602.41
1M-2B	07/26/21 - 08/24/21	30	2.48925 %	133,258,000.00	276,427.06	0.00	0.00	0.00	0.00	276,427.06	0.00	133,258,000.00
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2C	07/26/21 - 08/24/21	30	2.48925 %	135,218,000.00	280,492.84	0.00	0.00	0.00	0.00	280,492.84	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	07/26/21 - 08/24/21	30	2.48925 %	277,228,088.34	575,075.02	0.00	0.00	0.00	0.00	575,075.02	0.00	276,409,327.00
1M-2H	N/A	N/A	0.00000 %	14,592,669.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,549,570.41
1B-1	07/26/21 - 08/24/21	30	4.08925 %	97,984,000.00	333,900.89	0.00	0.00	0.00	0.00	333,900.89	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,506,193.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,433,034.17
1A-I1	07/26/21 - 08/24/21	30	1.80000 %	8,752,088.34	13,128.13	0.00	0.00	0.00	0.00	13,128.13	0.00	7,933,327.00
1A-I2	07/26/21 - 08/24/21	30	1.40000 %	8,752,088.34	10,210.77	0.00	0.00	0.00	0.00	10,210.77	0.00	7,933,327.00
1A-I3	07/26/21 - 08/24/21	30	1.00000 %	8,752,088.34	7,293.41	0.00	0.00	0.00	0.00	7,293.41	0.00	7,933,327.00
1A-I4	07/26/21 - 08/24/21	30	0.60000 %	8,752,088.34	4,376.04	0.00	0.00	0.00	0.00	4,376.04	0.00	7,933,327.00
1B-I1	07/26/21 - 08/24/21	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1B-I2	07/26/21 - 08/24/21	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1B-I3	07/26/21 - 08/24/21	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1B-I4	07/26/21 - 08/24/21	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1C-I1	07/26/21 - 08/24/21	30	1.80000 %	135,218,000.00	202,827.00	0.00	0.00	0.00	0.00	202,827.00	0.00	135,218,000.00
1C-I2	07/26/21 - 08/24/21	30	1.40000 %	135,218,000.00	157,754.33	0.00	0.00	0.00	0.00	157,754.33	0.00	135,218,000.00
1C-I3	07/26/21 - 08/24/21	30	1.00000 %	135,218,000.00	112,681.67	0.00	0.00	0.00	0.00	112,681.67	0.00	135,218,000.00
1C-I4	07/26/21 - 08/24/21	30	0.60000 %	135,218,000.00	67,609.00	0.00	0.00	0.00	0.00	67,609.00	0.00	135,218,000.00
1E-A1	07/26/21 - 08/24/21	30	0.68925 %	8,752,088.34	5,026.98	0.00	0.00	0.00	0.00	5,026.98	0.00	7,933,327.00
1E-A2	07/26/21 - 08/24/21	30	1.08925 %	8,752,088.34	7,944.34	0.00	0.00	0.00	0.00	7,944.34	0.00	7,933,327.00
1E-A3	07/26/21 - 08/24/21	30	1.48925 %	8,752,088.34	10,861.71	0.00	0.00	0.00	0.00	10,861.71	0.00	7,933,327.00
1E-A4	07/26/21 - 08/24/21	30	1.88925 %	8,752,088.34	13,779.07	0.00	0.00	0.00	0.00	13,779.07	0.00	7,933,327.00
1E-B1	07/26/21 - 08/24/21	30	0.68925 %	133,258,000.00	76,540.06	0.00	0.00	0.00	0.00	76,540.06	0.00	133,258,000.00
1E-B2	07/26/21 - 08/24/21	30	1.08925 %	133,258,000.00	120,959.40	0.00	0.00	0.00	0.00	120,959.40	0.00	133,258,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/26/21 - 08/24/21	30	1.48925 %	133,258,000.00	165,378.73	0.00	0.00	0.00	0.00	165,378.73	0.00	133,258,000.00
1E-B4	07/26/21 - 08/24/21	30	1.88925 %	133,258,000.00	209,798.06	0.00	0.00	0.00	0.00	209,798.06	0.00	133,258,000.00
1E-C1	07/26/21 - 08/24/21	30	0.68925 %	135,218,000.00	77,665.84	0.00	0.00	0.00	0.00	77,665.84	0.00	135,218,000.00
1E-C2	07/26/21 - 08/24/21	30	1.08925 %	135,218,000.00	122,738.51	0.00	0.00	0.00	0.00	122,738.51	0.00	135,218,000.00
1E-C3	07/26/21 - 08/24/21	30	1.48925 %	135,218,000.00	167,811.17	0.00	0.00	0.00	0.00	167,811.17	0.00	135,218,000.00
1E-C4	07/26/21 - 08/24/21	30	1.88925 %	135,218,000.00	212,883.84	0.00	0.00	0.00	0.00	212,883.84	0.00	135,218,000.00
1E-D1	07/26/21 - 08/24/21	30	0.68925 %	142,010,088.34	81,567.04	0.00	0.00	0.00	0.00	81,567.04	0.00	141,191,327.00
1E-D2	07/26/21 - 08/24/21	30	1.08925 %	142,010,088.34	128,903.74	0.00	0.00	0.00	0.00	128,903.74	0.00	141,191,327.00
1E-D3	07/26/21 - 08/24/21	30	1.48925 %	142,010,088.34	176,240.44	0.00	0.00	0.00	0.00	176,240.44	0.00	141,191,327.00
1E-D4	07/26/21 - 08/24/21	30	1.88925 %	142,010,088.34	223,577.13	0.00	0.00	0.00	0.00	223,577.13	0.00	141,191,327.00
1E-D5	07/26/21 - 08/24/21	30	2.48925 %	142,010,088.34	294,582.18	0.00	0.00	0.00	0.00	294,582.18	0.00	141,191,327.00
1E-F1	07/26/21 - 08/24/21	30	0.68925 %	268,476,000.00	154,205.90	0.00	0.00	0.00	0.00	154,205.90	0.00	268,476,000.00
1E-F2	07/26/21 - 08/24/21	30	1.08925 %	268,476,000.00	243,697.90	0.00	0.00	0.00	0.00	243,697.90	0.00	268,476,000.00
1E-F3	07/26/21 - 08/24/21	30	1.48925 %	268,476,000.00	333,189.90	0.00	0.00	0.00	0.00	333,189.90	0.00	268,476,000.00
1E-F4	07/26/21 - 08/24/21	30	1.88925 %	268,476,000.00	422,681.90	0.00	0.00	0.00	0.00	422,681.90	0.00	268,476,000.00
1E-F5	07/26/21 - 08/24/21	30	2.48925 %	268,476,000.00	556,919.90	0.00	0.00	0.00	0.00	556,919.90	0.00	268,476,000.00
1X-1	07/26/21 - 08/24/21	30	1.80000 %	142,010,088.34	213,015.13	0.00	0.00	0.00	0.00	213,015.13	0.00	141,191,327.00
1X-2	07/26/21 - 08/24/21	30	1.40000 %	142,010,088.34	165,678.44	0.00	0.00	0.00	0.00	165,678.44	0.00	141,191,327.00
1X-3	07/26/21 - 08/24/21	30	1.00000 %	142,010,088.34	118,341.74	0.00	0.00	0.00	0.00	118,341.74	0.00	141,191,327.00
1X-4	07/26/21 - 08/24/21	30	0.60000 %	142,010,088.34	71,005.04	0.00	0.00	0.00	0.00	71,005.04	0.00	141,191,327.00
1Y-1	07/26/21 - 08/24/21	30	1.80000 %	268,476,000.00	402,714.00	0.00	0.00	0.00	0.00	402,714.00	0.00	268,476,000.00
1Y-2	07/26/21 - 08/24/21	30	1.40000 %	268,476,000.00	313,222.00	0.00	0.00	0.00	0.00	313,222.00	0.00	268,476,000.00
1Y-3	07/26/21 - 08/24/21	30	1.00000 %	268,476,000.00	223,730.00	0.00	0.00	0.00	0.00	223,730.00	0.00	268,476,000.00
1Y-4	07/26/21 - 08/24/21	30	0.60000 %	268,476,000.00	134,238.00	0.00	0.00	0.00	0.00	134,238.00	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	3,532,806,218.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,200,898.18
2M-1	N/A	N/A	0.73925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	07/26/21 - 08/24/21	30	2.58925 %	81,165,743.16	175,132.00	0.00	0.00	0.00	0.00	175,132.00	0.00	80,678,950.30
2M-BH	N/A	N/A	0.00000 %	4,272,710.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,247,084.47
2M-2C	07/26/21 - 08/24/21	30	2.58925 %	101,332,000.00	218,644.90	0.00	0.00	0.00	0.00	218,644.90	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
06-Aug-2021 12:06:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	07/26/21 - 08/24/21	30	2.58925 %	182,497,743.16	393,776.90	0.00	0.00	0.00	0.00	393,776.90	0.00	182,010,950.30
2M-2H	N/A	N/A	0.00000 %	9,607,008.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,581,382.47
2B-1	07/26/21 - 08/24/21	30	4.53925 %	63,333,000.00	239,570.27	0.00	0.00	0.00	0.00	239,570.27	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 %	66,360,197.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,334,560.43
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	07/26/21 - 08/24/21	30	1.80000 %	81,165,743.16	121,748.61	0.00	0.00	0.00	0.00	121,748.61	0.00	80,678,950.30
2B-I2	07/26/21 - 08/24/21	30	1.40000 %	81,165,743.16	94,693.37	0.00	0.00	0.00	0.00	94,693.37	0.00	80,678,950.30
2B-I3	07/26/21 - 08/24/21	30	1.00000 %	81,165,743.16	67,638.12	0.00	0.00	0.00	0.00	67,638.12	0.00	80,678,950.30
2B-I4	07/26/21 - 08/24/21	30	0.60000 %	81,165,743.16	40,582.87	0.00	0.00	0.00	0.00	40,582.87	0.00	80,678,950.30
2C-I1	07/26/21 - 08/24/21	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2C-I2	07/26/21 - 08/24/21	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2C-I3	07/26/21 - 08/24/21	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2C-I4	07/26/21 - 08/24/21	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2E-A1	N/A	N/A	0.78925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.18925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.58925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.98925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/26/21 - 08/24/21	30	0.78925 %	81,165,743.16	53,383.39	0.00	0.00	0.00	0.00	53,383.39	0.00	80,678,950.30
2E-B2	07/26/21 - 08/24/21	30	1.18925 %	81,165,743.16	80,438.63	0.00	0.00	0.00	0.00	80,438.63	0.00	80,678,950.30
2E-B3	07/26/21 - 08/24/21	30	1.58925 %	81,165,743.16	107,493.88	0.00	0.00	0.00	0.00	107,493.88	0.00	80,678,950.30
2E-B4	07/26/21 - 08/24/21	30	1.98925 %	81,165,743.16	134,549.13	0.00	0.00	0.00	0.00	134,549.13	0.00	80,678,950.30
2E-C1	07/26/21 - 08/24/21	30	0.78925 %	101,332,000.00	66,646.90	0.00	0.00	0.00	0.00	66,646.90	0.00	101,332,000.00
2E-C2	07/26/21 - 08/24/21	30	1.18925 %	101,332,000.00	100,424.23	0.00	0.00	0.00	0.00	100,424.23	0.00	101,332,000.00
2E-C3	07/26/21 - 08/24/21	30	1.58925 %	101,332,000.00	134,201.57	0.00	0.00	0.00	0.00	134,201.57	0.00	101,332,000.00
2E-C4	07/26/21 - 08/24/21	30	1.98925 %	101,332,000.00	167,978.90	0.00	0.00	0.00	0.00	167,978.90	0.00	101,332,000.00
2E-D1	07/26/21 - 08/24/21	30	0.78925 %	81,165,743.16	53,383.39	0.00	0.00	0.00	0.00	53,383.39	0.00	80,678,950.30
2E-D2	07/26/21 - 08/24/21	30	1.18925 %	81,165,743.16	80,438.63	0.00	0.00	0.00	0.00	80,438.63	0.00	80,678,950.30

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	07/26/21 - 08/24/21	30	1.58925 %	81,165,743.16	107,493.88	0.00	0.00	0.00	0.00	107,493.88	0.00	80,678,950.30
2E-D4	07/26/21 - 08/24/21	30	1.98925 %	81,165,743.16	134,549.13	0.00	0.00	0.00	0.00	134,549.13	0.00	80,678,950.30
2E-D5	07/26/21 - 08/24/21	30	2.58925 %	81,165,743.16	175,132.00	0.00	0.00	0.00	0.00	175,132.00	0.00	80,678,950.30
2E-F1	07/26/21 - 08/24/21	30	0.78925 %	182,497,743.16	120,030.29	0.00	0.00	0.00	0.00	120,030.29	0.00	182,010,950.30
2E-F2	07/26/21 - 08/24/21	30	1.18925 %	182,497,743.16	180,862.87	0.00	0.00	0.00	0.00	180,862.87	0.00	182,010,950.30
2E-F3	07/26/21 - 08/24/21	30	1.58925 %	182,497,743.16	241,695.45	0.00	0.00	0.00	0.00	241,695.45	0.00	182,010,950.30
2E-F4	07/26/21 - 08/24/21	30	1.98925 %	182,497,743.16	302,528.03	0.00	0.00	0.00	0.00	302,528.03	0.00	182,010,950.30
2E-F5	07/26/21 - 08/24/21	30	2.58925 %	182,497,743.16	393,776.90	0.00	0.00	0.00	0.00	393,776.90	0.00	182,010,950.30
2X-1	07/26/21 - 08/24/21	30	1.80000 %	81,165,743.16	121,748.61	0.00	0.00	0.00	0.00	121,748.61	0.00	80,678,950.30
2X-2	07/26/21 - 08/24/21	30	1.40000 %	81,165,743.16	94,693.37	0.00	0.00	0.00	0.00	94,693.37	0.00	80,678,950.30
2X-3	07/26/21 - 08/24/21	30	1.00000 %	81,165,743.16	67,638.12	0.00	0.00	0.00	0.00	67,638.12	0.00	80,678,950.30
2X-4	07/26/21 - 08/24/21	30	0.60000 %	81,165,743.16	40,582.87	0.00	0.00	0.00	0.00	40,582.87	0.00	80,678,950.30
2Y-1	07/26/21 - 08/24/21	30	1.80000 %	182,497,743.16	273,746.61	0.00	0.00	0.00	0.00	273,746.61	0.00	182,010,950.30
2Y-2	07/26/21 - 08/24/21	30	1.40000 %	182,497,743.16	212,914.03	0.00	0.00	0.00	0.00	212,914.03	0.00	182,010,950.30
2Y-3	07/26/21 - 08/24/21	30	1.00000 %	182,497,743.16	152,081.45	0.00	0.00	0.00	0.00	152,081.45	0.00	182,010,950.30
2Y-4	07/26/21 - 08/24/21	30	0.60000 %	182,497,743.16	91,248.87	0.00	0.00	0.00	0.00	91,248.87	0.00	182,010,950.30
Totals					13,488,637.53	0.00	0.00	0.00	0.00	13,488,637.53	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-Aug-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	312.11866281	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	297.31460517
1M-1	186,170,000.00	0.73925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	2.48925 %	65.67777049	0.13624030	0.00000000	0.00000000	0.00000000	0.00000000	0.13624030	0.00000000	59.53358898
1M-AH	7,014,568.00	0.00000 %	65.67777089	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	59.53358924
1M-2B	133,258,000.00	2.48925 %	1000.00000000	2.07437497	0.00000000	0.00000000	0.00000000	0.00000000	2.07437497	0.00000000	1000.00000000
1M-BH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	135,218,000.00	2.48925 %	1000.00000000	2.07437501	0.00000000	0.00000000	0.00000000	0.00000000	2.07437501	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	2.48925 %	690.07872956	1.43148208	0.00000000	0.00000000	0.00000000	0.00000000	1.43148208	0.00000000	688.04066123
1M-2H	21,146,536.00	0.00000 %	690.07374021	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	688.03563903
1B-1	97,984,000.00	4.08925 %	1000.00000000	3.40770830	0.00000000	0.00000000	0.00000000	0.00000000	3.40770830	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	993.83953577	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.13022223
1A-I1	0.00	1.80000 %	65.67777049	0.09851664	0.00000000	0.00000000	0.00000000	0.00000000	0.09851664	0.00000000	59.53358898
1A-I2	0.00	1.40000 %	65.67777049	0.07662407	0.00000000	0.00000000	0.00000000	0.00000000	0.07662407	0.00000000	59.53358898
1A-I3	0.00	1.00000 %	65.67777049	0.05473150	0.00000000	0.00000000	0.00000000	0.00000000	0.05473150	0.00000000	59.53358898
1A-I4	0.00	0.60000 %	65.67777049	0.03283885	0.00000000	0.00000000	0.00000000	0.00000000	0.03283885	0.00000000	59.53358898
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.68925 %	65.67777049	0.03772366	0.00000000	0.00000000	0.00000000	0.00000000	0.03772366	0.00000000	59.53358898
1E-A2	133,258,000.00	1.08925 %	65.67777049	0.05961623	0.00000000	0.00000000	0.00000000	0.00000000	0.05961623	0.00000000	59.53358898
1E-A3	133,258,000.00	1.48925 %	65.67777049	0.08150888	0.00000000	0.00000000	0.00000000	0.00000000	0.08150888	0.00000000	59.53358898

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Aug-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.88925 %	65.67777049	0.10340145	0.00000000	0.00000000	0.00000000	0.00000000	0.10340145	0.00000000	59.53358898
1E-B1	133,258,000.00	0.68925 %	1000.00000000	0.57437497	0.00000000	0.00000000	0.00000000	0.00000000	0.57437497	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.08925 %	1000.00000000	0.90770836	0.00000000	0.00000000	0.00000000	0.00000000	0.90770836	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.48925 %	1000.00000000	1.24104166	0.00000000	0.00000000	0.00000000	0.00000000	1.24104166	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.88925 %	1000.00000000	1.57437497	0.00000000	0.00000000	0.00000000	0.00000000	1.57437497	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.68925 %	1000.00000000	0.57437501	0.00000000	0.00000000	0.00000000	0.00000000	0.57437501	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.08925 %	1000.00000000	0.90770837	0.00000000	0.00000000	0.00000000	0.00000000	0.90770837	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.48925 %	1000.00000000	1.24104165	0.00000000	0.00000000	0.00000000	0.00000000	1.24104165	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.88925 %	1000.00000000	1.57437501	0.00000000	0.00000000	0.00000000	0.00000000	1.57437501	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.68925 %	532.83888525	0.30604932	0.00000000	0.00000000	0.00000000	0.00000000	0.30604932	0.00000000	529.76679449
1E-D2	266,516,000.00	1.08925 %	532.83888525	0.48366229	0.00000000	0.00000000	0.00000000	0.00000000	0.48366229	0.00000000	529.76679449
1E-D3	266,516,000.00	1.48925 %	532.83888525	0.66127527	0.00000000	0.00000000	0.00000000	0.00000000	0.66127527	0.00000000	529.76679449
1E-D4	266,516,000.00	1.88925 %	532.83888525	0.83888821	0.00000000	0.00000000	0.00000000	0.00000000	0.83888821	0.00000000	529.76679449
1E-D5	266,516,000.00	2.48925 %	532.83888525	1.10530767	0.00000000	0.00000000	0.00000000	0.00000000	1.10530767	0.00000000	529.76679449
1E-F1	268,476,000.00	0.68925 %	1000.00000000	0.57437499	0.00000000	0.00000000	0.00000000	0.00000000	0.57437499	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.08925 %	1000.00000000	0.90770832	0.00000000	0.00000000	0.00000000	0.00000000	0.90770832	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.48925 %	1000.00000000	1.24104166	0.00000000	0.00000000	0.00000000	0.00000000	1.24104166	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.88925 %	1000.00000000	1.57437499	0.00000000	0.00000000	0.00000000	0.00000000	1.57437499	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.48925 %	1000.00000000	2.07437499	0.00000000	0.00000000	0.00000000	0.00000000	2.07437499	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	532.83888525	0.79925832	0.00000000	0.00000000	0.00000000	0.00000000	0.79925832	0.00000000	529.76679449
1X-2	0.00	1.40000 %	532.83888525	0.62164538	0.00000000	0.00000000	0.00000000	0.00000000	0.62164538	0.00000000	529.76679449
1X-3	0.00	1.00000 %	532.83888525	0.44403240	0.00000000	0.00000000	0.00000000	0.00000000	0.44403240	0.00000000	529.76679449
1X-4	0.00	0.60000 %	532.83888525	0.26641943	0.00000000	0.00000000	0.00000000	0.00000000	0.26641943	0.00000000	529.76679449
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	276.72206888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	261.08713341
2M-1	107,666,000.00	0.73925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.58925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.58925 %	800.98826787	1.72829906	0.00000000	0.00000000	0.00000000	0.00000000	1.72829906	0.00000000	796.18432775
2M-BH	5,334,298.00	0.0000 %	800.98826875	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	796.18432828
2M-2C	101,332,000.00	2.58925 %	1000.00000000	2.15770833	0.00000000	0.00000000	0.00000000	0.00000000	2.15770833	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.58925 %	600.32942262	1.29533579	0.00000000	0.00000000	0.00000000	0.00000000	1.29533579	0.00000000	598.72810925
2M-2H	16,002,894.00	0.0000 %	600.32942292	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	598.72810943
2B-1	63,333,000.00	4.53925 %	1000.00000000	3.78270838	0.00000000	0.00000000	0.00000000	0.00000000	3.78270838	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	995.40639693	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.02183430
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	800.98826787	1.20148236	0.00000000	0.00000000	0.00000000	0.00000000	1.20148236	0.00000000	796.18432775
2B-I2	0.00	1.40000 %	800.98826787	0.93448634	0.00000000	0.00000000	0.00000000	0.00000000	0.93448634	0.00000000	796.18432775
2B-I3	0.00	1.00000 %	800.98826787	0.66749023	0.00000000	0.00000000	0.00000000	0.00000000	0.66749023	0.00000000	796.18432775
2B-I4	0.00	0.60000 %	800.98826787	0.40049412	0.00000000	0.00000000	0.00000000	0.00000000	0.40049412	0.00000000	796.18432775
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.78925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.18925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.58925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	1.98925 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.78925 %	800.98826787	0.52681670	0.00000000	0.00000000	0.00000000	0.00000000	0.52681670	0.00000000	796.18432775

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.18925 %	800.98826787	0.79381271	0.00000000	0.00000000	0.00000000	0.00000000	0.79381271	0.00000000	796.18432775
2E-B3	101,332,000.00	1.58925 %	800.98826787	1.06080883	0.00000000	0.00000000	0.00000000	0.00000000	1.06080883	0.00000000	796.18432775
2E-B4	101,332,000.00	1.98925 %	800.98826787	1.32780494	0.00000000	0.00000000	0.00000000	0.00000000	1.32780494	0.00000000	796.18432775
2E-C1	101,332,000.00	0.78925 %	1000.00000000	0.65770833	0.00000000	0.00000000	0.00000000	0.00000000	0.65770833	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.18925 %	1000.00000000	0.99104163	0.00000000	0.00000000	0.00000000	0.00000000	0.99104163	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.58925 %	1000.00000000	1.32437502	0.00000000	0.00000000	0.00000000	0.00000000	1.32437502	0.00000000	1000.00000000
2E-C4	101,332,000.00	1.98925 %	1000.00000000	1.65770833	0.00000000	0.00000000	0.00000000	0.00000000	1.65770833	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.78925 %	400.49413394	0.26340835	0.00000000	0.00000000	0.00000000	0.00000000	0.26340835	0.00000000	398.09216388
2E-D2	202,664,000.00	1.18925 %	400.49413394	0.39690636	0.00000000	0.00000000	0.00000000	0.00000000	0.39690636	0.00000000	398.09216388
2E-D3	202,664,000.00	1.58925 %	400.49413394	0.53040441	0.00000000	0.00000000	0.00000000	0.00000000	0.53040441	0.00000000	398.09216388
2E-D4	202,664,000.00	1.98925 %	400.49413394	0.66390247	0.00000000	0.00000000	0.00000000	0.00000000	0.66390247	0.00000000	398.09216388
2E-D5	202,664,000.00	2.58925 %	400.49413394	0.86414953	0.00000000	0.00000000	0.00000000	0.00000000	0.86414953	0.00000000	398.09216388
2E-F1	202,664,000.00	0.78925 %	900.49413394	0.59226251	0.00000000	0.00000000	0.00000000	0.00000000	0.59226251	0.00000000	898.09216388
2E-F2	202,664,000.00	1.18925 %	900.49413394	0.89242722	0.00000000	0.00000000	0.00000000	0.00000000	0.89242722	0.00000000	898.09216388
2E-F3	202,664,000.00	1.58925 %	900.49413394	1.19259193	0.00000000	0.00000000	0.00000000	0.00000000	1.19259193	0.00000000	898.09216388
2E-F4	202,664,000.00	1.98925 %	900.49413394	1.49275663	0.00000000	0.00000000	0.00000000	0.00000000	1.49275663	0.00000000	898.09216388
2E-F5	202,664,000.00	2.58925 %	900.49413394	1.94300369	0.00000000	0.00000000	0.00000000	0.00000000	1.94300369	0.00000000	898.09216388
2X-1	0.00	1.80000 %	400.49413394	0.60074118	0.00000000	0.00000000	0.00000000	0.00000000	0.60074118	0.00000000	398.09216388
2X-2	0.00	1.40000 %	400.49413394	0.46724317	0.00000000	0.00000000	0.00000000	0.00000000	0.46724317	0.00000000	398.09216388
2X-3	0.00	1.00000 %	400.49413394	0.33374512	0.00000000	0.00000000	0.00000000	0.00000000	0.33374512	0.00000000	398.09216388
2X-4	0.00	0.60000 %	400.49413394	0.20024706	0.00000000	0.00000000	0.00000000	0.00000000	0.20024706	0.00000000	398.09216388
2Y-1	0.00	1.80000 %	900.49413394	1.35074118	0.00000000	0.00000000	0.00000000	0.00000000	1.35074118	0.00000000	898.09216388
2Y-2	0.00	1.40000 %	900.49413394	1.05057647	0.00000000	0.00000000	0.00000000	0.00000000	1.05057647	0.00000000	898.09216388
2Y-3	0.00	1.00000 %	900.49413394	0.75041177	0.00000000	0.00000000	0.00000000	0.00000000	0.75041177	0.00000000	898.09216388
2Y-4	0.00	0.60000 %	900.49413394	0.45024706	0.00000000	0.00000000	0.00000000	0.00000000	0.45024706	0.00000000	898.09216388

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,965,841.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(98,797.15)
Total Deposits	2,867,043.94
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,847,877.28
Total Withdrawals (Pool Distribution Amount)	2,867,043.94
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.089250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	294,102,528.02
Total Principal Reduction Cumulative	14,244,008,857.51
Scheduled Principal Current	11,570,294.14
Scheduled Principal Cumulative	1,063,552,796.95
Unscheduled Principal Current	282,459,074.15
Unscheduled Principal Cumulative	13,179,747,499.99
Senior Reduction Amount	293,167,508.17
Subordinate Reduction Amount	861,860.12
Calculated Tranche Write-Down Amount	73,159.73
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,492.31
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,382.40
Group 2	
Total Principal Reduction Current	200,143,376.45
Total Principal Reduction Cumulative	9,675,493,084.30
Scheduled Principal Current	6,080,245.49
Scheduled Principal Cumulative	665,684,933.49
Unscheduled Principal Current	194,037,493.54
Unscheduled Principal Cumulative	9,009,476,772.52
Senior Reduction Amount	199,605,320.52
Subordinate Reduction Amount	512,418.51
Calculated Tranche Write-Down Amount	25,637.42
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	30,432.02
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	35832
Period Reference Pool Removal Loan Count	1270
Period Ending Loan Count	34562
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	6,384,309,976.14
Period PIF Loan Count Current	1269
PIF Loan Count Cumulative	53793
Period PIF Loan UPB Current	276,462,227.83
PIF Loan UPB Cumulative	12,784,790,034.48
Period Partial Prepayment Amount	6,491,077.04
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	382,226.84
Credit Event Amount Cumulative	3,798,948.02
Total Active Modified Loan Count	235
Total Active Modified Loan UPB	54,059,231.52
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	20873
Period Reference Pool Removal Loan Count	900
Period Ending Loan Count	19973
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	3,657,794,227.38
Period PIF Loan Count Current	897
PIF Loan Count Cumulative	36183
Period PIF Loan UPB Current	192,648,309.96
PIF Loan UPB Cumulative	8,849,277,982.56
Period Partial Prepayment Amount	1,516,032.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	424,473.33
Credit Event Amount Cumulative	11,495,735.73
Total Active Modified Loan Count	311
Total Active Modified Loan UPB	74,737,540.43
Structural Reporting	
Group 1	
Senior Percentage	92.551096%
Subordinate Percentage	7.448904%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	91.572404%
Subordinate Percentage	8.427596%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	7.450000 %	7.780000 %
1M-1	0.00	0.00	3.050000 %	7.450000 %	7.780000 %
1M-1H	0.00	0.00	3.050000 %	7.450000 %	7.780000 %
1M-2A	0.00	0.00	2.370000 %	7.310000 %	7.650000 %
1M-2B	0.00	0.00	1.690000 %	5.210000 %	5.450000 %
1M-2C	0.00	0.00	1.000000 %	3.080000 %	3.220000 %
1M-2	0.00	0.00	1.000000 %	3.080000 %	3.220000 %
1M-2H	0.00	0.00	1.000000 %	3.080000 %	3.220000 %
1B-1	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
1B-1H	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
1B-2H	73,159.73	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	8.430000 %	8.870000 %
2M-1	0.00	0.00	3.400000 %	8.430000 %	8.870000 %
2M-1H	0.00	0.00	3.400000 %	8.430000 %	8.870000 %
2M-2A	0.00	0.00	2.600000 %	8.430000 %	8.870000 %
2M-2B	0.00	0.00	1.800000 %	6.210000 %	6.550000 %
2M-2C	0.00	0.00	1.000000 %	3.450000 %	3.640000 %
2B-1	0.00	0.00	0.500000 %	1.720000 %	1.810000 %
2B-1H	0.00	0.00	0.500000 %	1.720000 %	1.810000 %
2B-2H	25,637.42	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	526	104,934,312.05	0.964518 %	1.044943 %
60 Days	176	35,352,707.51	0.322729 %	0.352045 %
90 Days	122	23,374,039.57	0.223710 %	0.232760 %
120 Days	93	20,289,753.28	0.170533 %	0.202047 %
150 Days	102	20,727,920.22	0.187036 %	0.206410 %
180+ Days	1901	452,983,892.41	3.485835 %	4.510846 %
Totals	2920	657,662,625.04	5.354360 %	6.549052 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	297	60,428,692.68	0.859325 %	0.946519 %
60 Days	97	19,179,868.99	0.280655 %	0.300422 %
90 Days	61	12,510,073.60	0.176494 %	0.195950 %
120 Days	45	10,360,696.51	0.130201 %	0.162284 %
150 Days	53	11,293,186.29	0.153348 %	0.176890 %
180+ Days	1046	254,134,273.23	3.026445 %	3.980607 %
Totals	1599	367,906,791.30	4.626468 %	5.762671 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	229	44,505,619.37	1.146548 %	1.216734 %
60 Days	79	16,172,838.52	0.395534 %	0.442147 %
90 Days	61	10,863,965.97	0.305412 %	0.297009 %
120 Days	48	9,929,056.77	0.240324 %	0.271449 %
150 Days	49	9,434,733.93	0.245331 %	0.257935 %
180+ Days	855	198,849,619.18	4.280779 %	5.436326 %
Totals	1321	289,755,833.74	6.613929 %	7.921600 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	6,259,610.17	3,492.31	0.055791
Group 2	185	46,390,922.92	30,432.02	0.065599

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	398,070.41	418.51	0.105135
Group 1	0044810253	399,325.49	8.31	0.002081
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	118,343.06	39.07	0.033014
Group 1	0044813561	184,861.92	50.31	0.027215
Group 1	0044814635	166,716.45	7.58	0.004547
Group 1	0044815627	187,141.64	155.95	0.083333
Group 1	0044817798	378,660.31	7.72	0.002039
Group 1	0044827806	165,974.43	121.02	0.072915
Group 1	0044827828	260,897.31	242.42	0.092918
Group 1	0044830027	341,540.15	118.71	0.034757
Group 1	0044831220	98,482.08	25.57	0.025964
Group 1	0044832430	194,919.60	86.04	0.044141
Group 1	0044836184	66,645.61	124.96	0.187499
Group 1	0044838832	371,779.79	295.00	0.079348
Group 1	0044841377	192,263.32	74.16	0.038572
Group 1	0044842578	392,863.75	122.77	0.031250
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	239,350.76	172.45	0.072049
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	177,414.21	110.88	0.062498
Group 1	0044865099	105,357.09	153.65	0.145837
Group 1	0044869954	433,345.58	107.45	0.024795
Group 1	0044877340	163,500.58	142.28	0.087021

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	138,912.15	253.21	0.182281
Group 1	0044888520	127,478.59	66.40	0.052087
Group 2	0044747820	291,973.78	178.22	0.061040
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,676.91	122.23	0.114580
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749543	371,322.50	502.83	0.135416
Group 2	0044749560	239,996.22	150.00	0.062501
Group 2	0044749583	252,103.50	262.61	0.104168
Group 2	0044749630	307,050.13	167.00	0.054389
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	450,114.73	163.75	0.036380
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	198,021.68	226.90	0.114583
Group 2	0044750664	230,404.66	138.20	0.059981
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	265,618.80	276.69	0.104168
Group 2	0044750776	274,447.77	80.69	0.029401
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	413,465.09	258.42	0.062501
Group 2	0044752023	231,589.62	194.18	0.083847
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	136,654.02	19.09	0.013970
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	132,387.30	88.23	0.066645
Group 2	0044753587	292,776.44	213.48	0.072916
Group 2	0044754139	358,114.26	410.34	0.114584
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	390,505.00	673.10	0.172367
Group 2	0044755796	416,917.48	103.13	0.024736
Group 2	0044756156	88,316.65	82.80	0.093754
Group 2	0044756304	73,420.54	22.94	0.031245

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756498	266,063.79	277.15	0.104167
Group 2	0044756747	377,020.37	125.04	0.033165
Group 2	0044756773	134,893.73	142.51	0.105646
Group 2	0044757202	174,242.62	60.06	0.034469
Group 2	0044757204	82,377.24	85.81	0.104167
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,524.74	77.91	0.048839
Group 2	0044758371	108,271.95	159.95	0.147730
Group 2	0044758660	185,434.71	77.26	0.041664
Group 2	0044758724	199,291.89	109.20	0.054794
Group 2	0044759289	188,225.51	78.43	0.041668
Group 2	0044759604	159,581.83	55.04	0.034490
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	173,044.20	144.20	0.083331
Group 2	0044760074	200,919.35	104.65	0.052086
Group 2	0044760683	288,289.05	231.64	0.080350
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	240,859.07	94.96	0.039426
Group 2	0044761339	346,386.48	541.23	0.156250
Group 2	0044761489	175,852.28	117.93	0.067062
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,155.31	43.68	0.050699
Group 2	0044762100	136,458.09	61.51	0.045076
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	326,095.58	101.90	0.031249
Group 2	0044762765	116,660.91	94.80	0.081261
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	397,550.20	44.90	0.011294
Group 2	0044763163	76,233.96	79.41	0.104166
Group 2	0044763692	235,515.68	343.46	0.145833
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	344,363.66	127.15	0.036923

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	286,507.88	380.86	0.132932
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	448,891.21	288.55	0.064281
Group 2	0044765207	361,854.79	122.86	0.033953
Group 2	0044765396	254,498.72	99.56	0.039120
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	311,226.76	259.36	0.083335
Group 2	0044766389	125,952.69	66.98	0.053179
Group 2	0044766790	243,747.19	101.56	0.041666
Group 2	0044767375	146,065.27	213.01	0.145832
Group 2	0044768065	168,942.27	87.09	0.051550
Group 2	0044768220	254,436.82	212.03	0.083333
Group 2	0044768786	157,483.49	48.02	0.030492
Group 2	0044769181	91,400.80	49.17	0.053796
Group 2	0044769376	276,443.38	57.59	0.020832
Group 2	0044769884	393,321.83	171.88	0.043700
Group 2	0044769991	259,970.16	270.80	0.104166
Group 2	0044770245	304,237.63	158.46	0.052084
Group 2	0044771262	88,304.26	58.84	0.066633
Group 2	0044771364	138,887.62	43.21	0.031111
Group 2	0044771856	296,689.28	158.21	0.053325
Group 2	0044772342	383,601.30	129.70	0.033811
Group 2	0044772744	155,164.27	185.98	0.119860
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	255,880.15	145.50	0.056863
Group 2	0044773358	185,376.29	52.97	0.028574
Group 2	0044773412	259,579.97	270.40	0.104168
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	151,146.90	16.20	0.010718
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044775457	181,610.51	151.10	0.083200
Group 2	0044775468	151,472.91	126.23	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	154,641.20	64.87	0.041949
Group 2	0044776233	217,411.82	108.35	0.049836
Group 2	0044776861	206,182.77	128.86	0.062498
Group 2	0044777271	286,917.51	328.76	0.114583
Group 2	0044777714	156,313.30	113.98	0.072918
Group 2	0044777907	345,867.68	544.92	0.157552
Group 2	0044778088	253,798.63	79.31	0.031249
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	110,157.57	91.80	0.083335
Group 2	0044779844	203,372.93	42.99	0.021139
Group 2	0044780048	128,082.88	80.05	0.062499
Group 2	0044780062	87,015.89	63.01	0.072412
Group 2	0044780464	440,774.75	46.34	0.010513
Group 2	0044780495	220,298.91	275.37	0.124998
Group 2	0044781165	225,596.14	150.47	0.066699
Group 2	0044781185	270,132.39	281.39	0.104167
Group 2	0044781195	323,696.99	318.18	0.098296
Group 2	0044781275	233,730.36	97.39	0.041668
Group 2	0044781752	230,126.58	12.12	0.005267
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	358,481.02	247.05	0.068916
Group 2	0044782356	135,508.73	42.35	0.031253
Group 2	0044782683	303,195.37	86.45	0.028513
Group 2	0044782878	151,474.83	92.41	0.061007
Group 2	0044783524	173,263.46	63.80	0.036823
Group 2	0044783732	91,113.73	34.72	0.038106
Group 2	0044785023	232,772.19	98.83	0.042458
Group 2	0044785725	349,860.20	400.88	0.114583
Group 2	0044786559	412,310.81	155.32	0.037671
Group 2	0044787049	181,982.64	152.94	0.084041
Group 2	0044787213	324,320.32	233.78	0.072083
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	152,714.54	68.07	0.044573
Group 2	0044788704	645,696.79	99.48	0.015407
Group 2	0044788812	186,032.90	75.37	0.040514
Group 2	0044790206	226,641.39	21.72	0.009583
Group 2	0044790382	360,742.24	362.28	0.100426
Group 2	0044791507	259,584.12	162.24	0.062500
Group 2	0044792074	322,090.83	196.88	0.061126
Group 2	0044792593	285,964.37	297.88	0.104167
Group 2	0044792673	246,654.98	28.62	0.011603
Group 2	0044793704	264,414.81	275.43	0.104166
Group 2	0044793831	204,314.71	117.45	0.057485
Group 2	0044793994	440,225.24	143.26	0.032542
Group 2	0044794099	456,298.51	94.37	0.020682
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	95,816.16	54.04	0.056400
Group 2	0044795081	194,806.84	376.79	0.193417
Group 2	0044795768	210,167.46	262.71	0.125000
Group 2	0044796134	72,284.85	60.24	0.083337
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	408,568.20	268.97	0.065832
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	147,383.81	83.31	0.056526
Group 2	0044799300	165,577.06	136.60	0.082499
Group 2	0044799362	413,347.12	156.61	0.037888
Group 2	0044799812	362,093.84	452.62	0.125001
Group 2	0044799964	225,374.80	70.50	0.031281
Group 2	0044800035	334,435.71	174.19	0.052085
Group 2	0044800110	251,823.92	288.55	0.114584
Group 2	0044800587	188,920.65	177.11	0.093748
Group 2	0044801029	217,694.91	136.06	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801084	111,870.66	41.53	0.037123
Group 2	0044801461	125,102.31	44.59	0.035643
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	266,788.26	305.69	0.114582
Group 2	0044801604	290,471.56	273.26	0.094075
Group 2	0044801607	385,136.09	667.48	0.173310
Group 2	0044801610	389,346.34	272.28	0.069933
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	405,195.51	295.46	0.072918
Group 2	0044802184	401,238.47	250.77	0.062499
Group 2	0044802338	208,230.24	216.91	0.104168
Group 2	0044802534	136,147.04	29.73	0.021837
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	178,088.42	56.66	0.031816
Group 2	0044804224	231,794.15	241.45	0.104166
Group 2	0044804420	103,944.66	9.39	0.009034
Group 2	0044805165	337,723.45	386.97	0.114582

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	806,700.17	98,311.15	12.187

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044751509	55,464.43	910.98	1.642
0044755334	219,393.60	32,996.05	15.040
0044770943	149,615.30	(8,463.27)	(5.657)
0044856794	382,226.84	72,867.39	19.064

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,029,547.64	486.00	(63,779.51)	(6.195)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044765376	161,134.60	12.00	(1,586.95)	(0.985)
0044789580	106,331.95	6.32	(52,083.33)	(48.982)
0044797794	370,164.35	2.34	(57,249.07)	(15.466)
0044799336	107,230.22	80.00	8,492.28	7.920
0044800954	260,426.44	93.00	5,000.97	1.920
0044870236	24,260.08	292.34	33,646.59	138.691

Contact:
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 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
89	15,294,683.75	1,040,438.86	6.803

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,738.27	1.157
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	910.98	1.642
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	32,996.05	15.040
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044762571	73,677.01	6,684.98	9.073

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,586.95)	(0.985)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772546	244,358.71	8,105.57	3.317
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044797808	214,719.53	14,578.56	6.790
0044799336	107,230.22	8,492.28	7.920
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	33,646.59	138.691
0044876276	87,864.09	16,028.15	18.242

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	406,486.92	73,159.73	0.001 %	0	0.00	0.00	0.000 %	2	406,486.92	73,159.73	0.001 %
Group 2	8	1,429,760.89	25,637.42	0.001 %	0	0.00	0.00	0.000 %	8	1,429,760.89	25,637.42	0.001 %
Total	10	1,836,247.81	98,797.15	0.001 %	0	0.00	0.00	0.000 %	10	1,836,247.81	98,797.15	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044856794	400,000.00	4.250 %	SD	75.00	360	382,226.84	07/31/2021	72,867.39	72,867.39
Group 1	0044870236	25,000.00	4.500 %	OK	63.00	360	24,260.08	06/30/2021	292.34	33,646.59
Group 2	0044751509	58,000.00	4.500 %	OH	91.00	360	55,464.43	07/31/2021	910.98	910.98
Group 2	0044755334	227,000.00	4.375 %	OH	95.00	360	219,393.60	07/31/2021	32,996.05	32,996.05
Group 2	0044765376	172,000.00	4.625 %	OH	97.00	360	161,134.60	03/31/2021	12.00	(1,586.95)
Group 2	0044770943	153,000.00	5.125 %	MN	97.00	360	149,615.30	07/31/2021	(8,463.27)	(8,463.27)
Group 2	0044789580	109,000.00	4.625 %	CA	95.00	360	106,331.95	04/30/2021	6.32	(52,083.33)
Group 2	0044797794	378,000.00	4.375 %	MI	90.00	360	370,164.35	05/31/2021	2.34	(57,249.07)
Group 2	0044799336	111,000.00	4.500 %	IA	93.00	360	107,230.22	02/28/2021	80.00	8,492.28
Group 2	0044800954	267,000.00	5.000 %	MI	97.00	360	260,426.44	06/30/2021	93.00	5,000.97

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

* This data is currently not provided for reporting.

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

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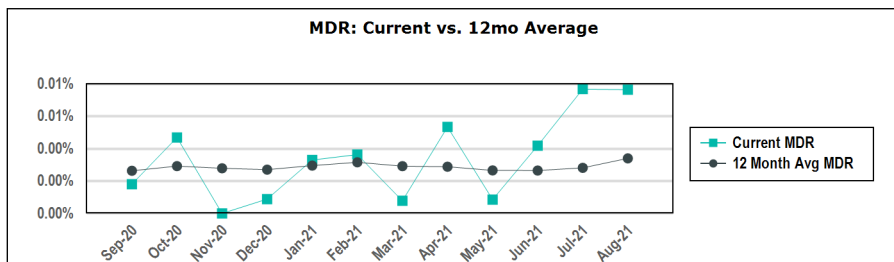
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Realized Loss Report - Collateral

Summary

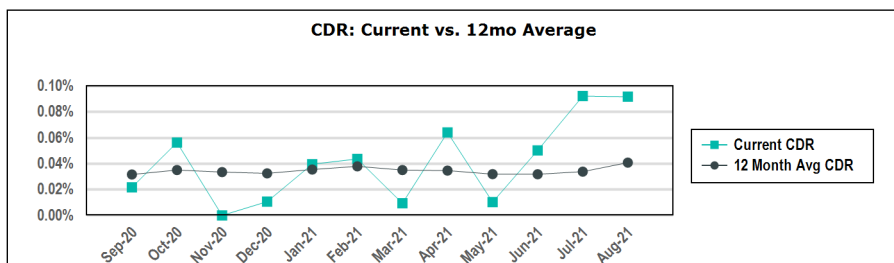
MDR

Current Month 0.008 %
3 Month Average 0.007 %
12 Month Average 0.003 %



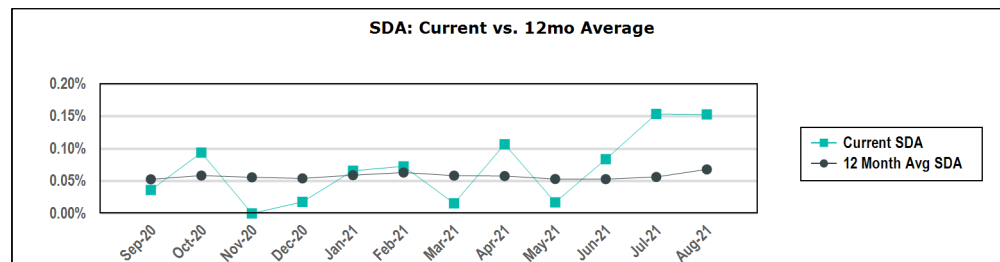
CDR

Current Month 0.092 %
3 Month Average 0.078 %
12 Month Average 0.041 %



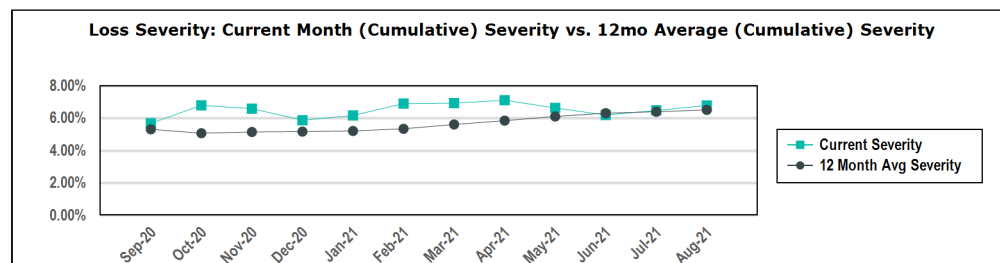
SDA

Current Month 0.153 %
3 Month Average 0.130 %
12 Month Average 0.068 %



Loss Severity

Current Month (Cumulative) 6.803 %
3 Month Average (Cumulative) 6.505 %
12 Month Average (Cumulative) 6.530 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



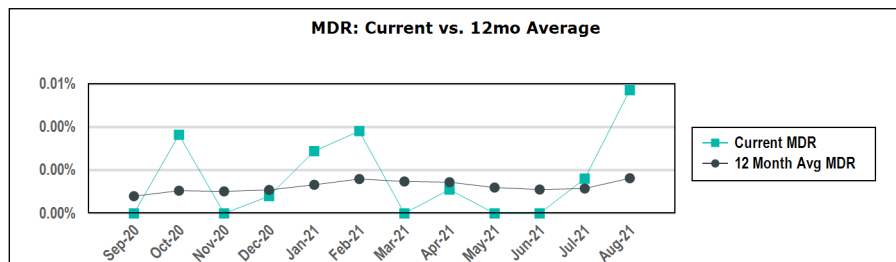
Distribution Date: 25-Aug-2021
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Realized Loss Report - Collateral

Group 1

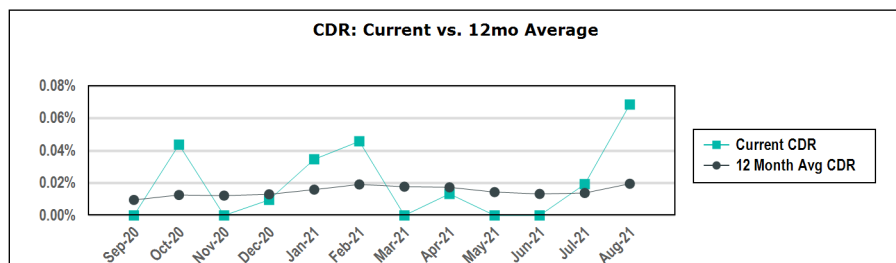
MDR

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



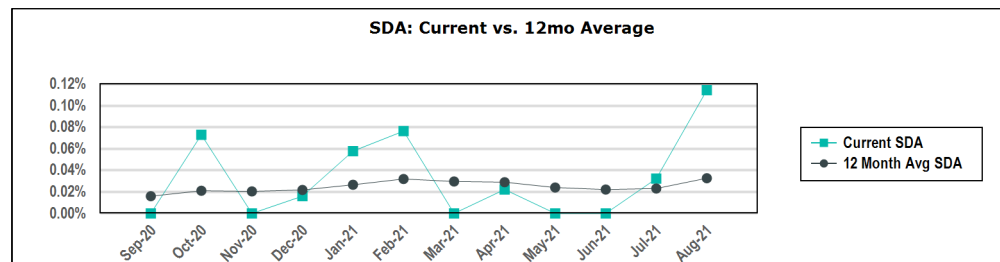
CDR

Current Month 0.069 %
3 Month Average 0.029 %
12 Month Average 0.020 %



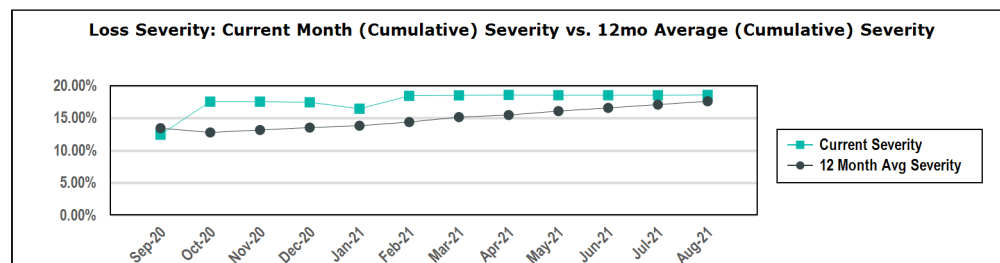
SDA

Current Month 0.114 %
3 Month Average 0.049 %
12 Month Average 0.033 %



Loss Severity

Current Month (Cumulative) 18.651 %
3 Month Average (Cumulative) 18.615 %
12 Month Average (Cumulative) 17.658 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



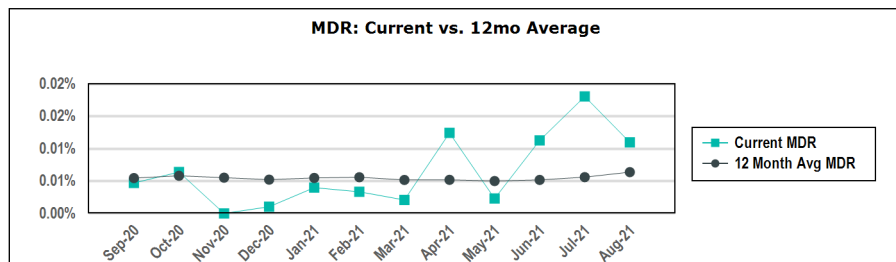
Distribution Date: 25-Aug-2021
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Realized Loss Report - Collateral

Group 2

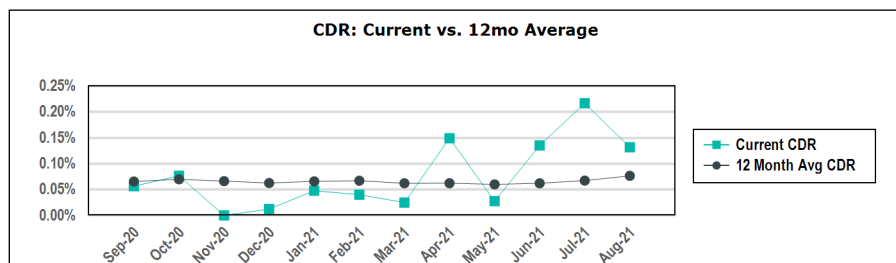
MDR

Current Month 0.011 %
3 Month Average 0.013 %
12 Month Average 0.006 %



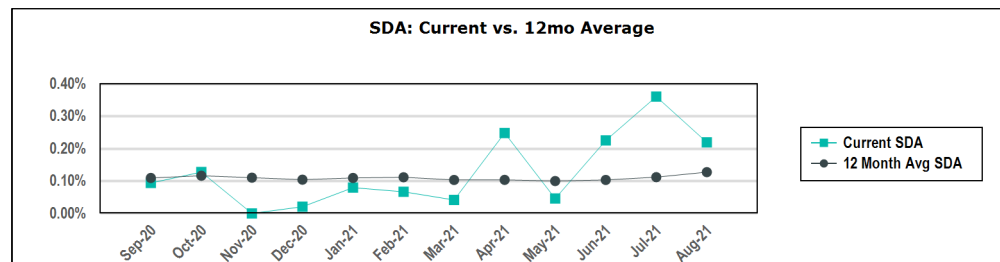
CDR

Current Month 0.132 %
3 Month Average 0.161 %
12 Month Average 0.077 %



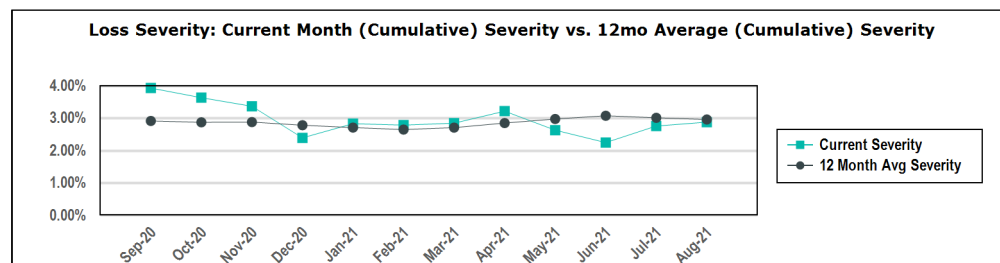
SDA

Current Month 0.220 %
3 Month Average 0.269 %
12 Month Average 0.128 %



Loss Severity

Current Month (Cumulative) 2.887 %
3 Month Average (Cumulative) 2.635 %
12 Month Average (Cumulative) 2.968 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	4.531 %
3 Month Average	4.684 %
12 Month Average	5.066 %

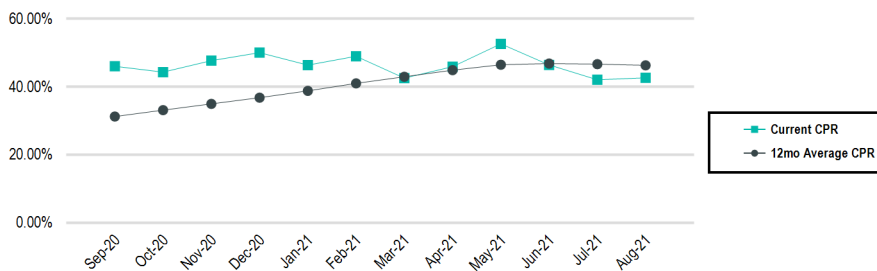
CPR

Current Month	42.674 %
3 Month Average	43.738 %
12 Month Average	46.331 %

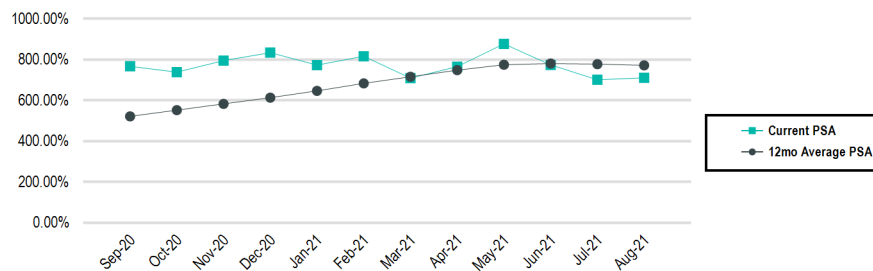
PSA

Current Month	711.232 %
3 Month Average	728.968 %
12 Month Average	772.184 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.238 %
3 Month Average	4.331 %
12 Month Average	4.807 %

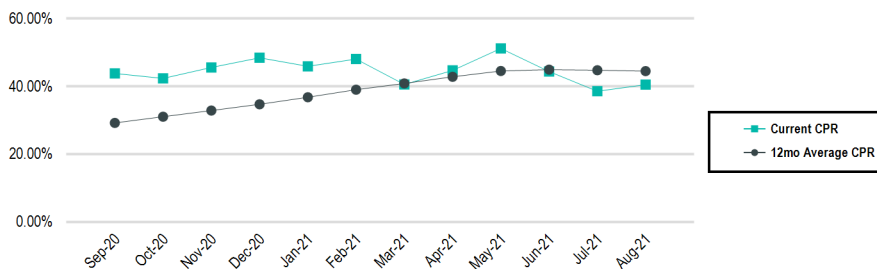
CPR

Current Month	40.526 %
3 Month Average	41.171 %
12 Month Average	44.528 %

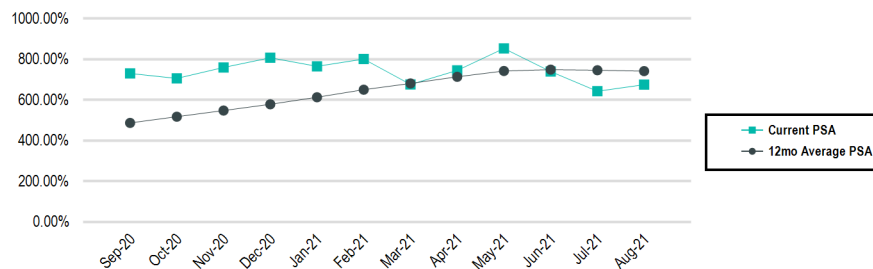
PSA

Current Month	675.437 %
3 Month Average	686.184 %
12 Month Average	742.126 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

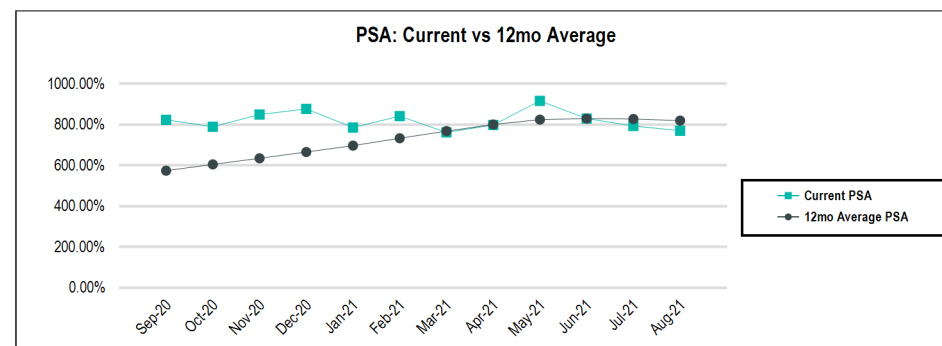
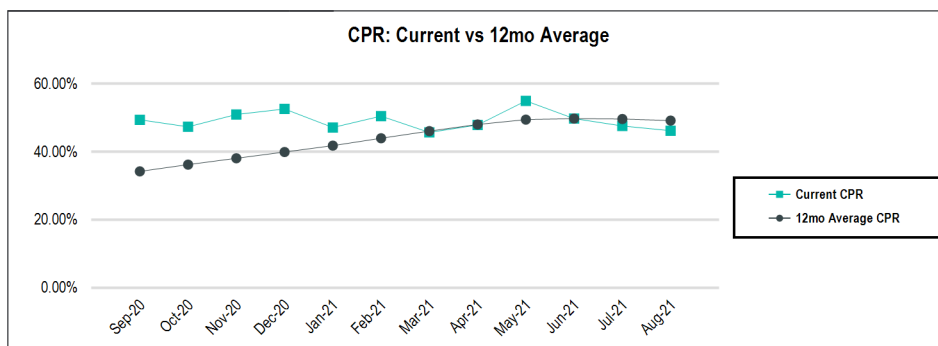
Current Month	5.038 %
3 Month Average	5.289 %
12 Month Average	5.498 %

CPR

Current Month	46.224 %
3 Month Average	47.882 %
12 Month Average	49.201 %

PSA

Current Month	770.399 %
3 Month Average	798.026 %
12 Month Average	820.014 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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