

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
12-Oct-2020 10:50:33 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		09/30/2020	0.00000 %	10,689,534,047.64	0.00	518,941,508.92	0.00	10,170,592,538.73	518,941,508.92	0.00
1M-1	30711XUS1	10/23/2020	0.79813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	10/23/2020	2.54813 %	16,719,197.72	36,685.65	779,050.47	0.00	15,940,147.25	815,736.12	0.00
1M-AH		09/30/2020	0.00000 %	880,081.87	0.00	41,008.44	0.00	839,073.43	41,008.44	0.00
1M-2B	30711XUU6	10/23/2020	2.54813 %	133,258,000.00	292,397.78	0.00	0.00	133,258,000.00	292,397.78	0.00
1M-BH		09/30/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	10/23/2020	2.54813 %	135,218,000.00	296,698.45	0.00	0.00	135,218,000.00	296,698.45	0.00
1M-CH		09/30/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	10/23/2020	2.54813 %	285,195,197.72	625,781.88	779,050.47	0.00	284,416,147.25	1,404,832.35	0.00
1M-2H		09/30/2020	0.00000 %	15,012,049.87	0.00	41,008.44	0.00	14,971,041.43	41,008.44	0.00
1B-1	30711XUW2	10/23/2020	4.14813 %	97,984,000.00	349,998.93	0.00	0.00	97,984,000.00	349,998.93	0.00
1B-1H		09/30/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		09/30/2020	0.00000 %	102,879,219.39	0.00	0.00	179,315.20	102,699,904.19	0.00	441,689.81
1A-I1	30711XUY8	10/23/2020	1.80000 %	0.00	25,914.76	0.00	0.00	0.00	25,914.76	0.00
1A-I2	30711XVA9	10/23/2020	1.40000 %	0.00	20,155.92	0.00	0.00	0.00	20,155.92	0.00
1A-I3	30711XVC5	10/23/2020	1.00000 %	0.00	14,397.09	0.00	0.00	0.00	14,397.09	0.00
1A-I4	30711XVE1	10/23/2020	0.60000 %	0.00	8,638.25	0.00	0.00	0.00	8,638.25	0.00
1B-I1	30711XVG6	10/23/2020	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	10/23/2020	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	10/23/2020	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	10/23/2020	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	10/23/2020	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	10/23/2020	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	10/23/2020	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	10/23/2020	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	10/23/2020	0.74813 %	16,719,197.72	10,770.89	779,050.47	0.00	15,940,147.25	789,821.36	0.00
1E-A2	30711XVB7	10/23/2020	1.14813 %	16,719,197.72	16,529.73	779,050.47	0.00	15,940,147.25	795,580.20	0.00
1E-A3	30711XVD3	10/23/2020	1.54813 %	16,719,197.72	22,288.56	779,050.47	0.00	15,940,147.25	801,339.03	0.00
1E-A4	30711XVF8	10/23/2020	1.94813 %	16,719,197.72	28,047.40	779,050.47	0.00	15,940,147.25	807,097.87	0.00
1E-B1	30711XVH4	10/23/2020	0.74813 %	133,258,000.00	85,847.88	0.00	0.00	133,258,000.00	85,847.88	0.00

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Series 2017-C07



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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	10/23/2020	1.14813 %	133,258,000.00	131,747.85	0.00	0.00	133,258,000.00	131,747.85	0.00
1E-B3	30711XVM3	10/23/2020	1.54813 %	133,258,000.00	177,647.83	0.00	0.00	133,258,000.00	177,647.83	0.00
1E-B4	30711XVP6	10/23/2020	1.94813 %	133,258,000.00	223,547.81	0.00	0.00	133,258,000.00	223,547.81	0.00
1E-C1	30711XVR2	10/23/2020	0.74813 %	135,218,000.00	87,110.55	0.00	0.00	135,218,000.00	87,110.55	0.00
1E-C2	30711XVT8	10/23/2020	1.14813 %	135,218,000.00	133,685.64	0.00	0.00	135,218,000.00	133,685.64	0.00
1E-C3	30711XVV3	10/23/2020	1.54813 %	135,218,000.00	180,260.73	0.00	0.00	135,218,000.00	180,260.73	0.00
1E-C4	30711XVX9	10/23/2020	1.94813 %	135,218,000.00	226,835.82	0.00	0.00	135,218,000.00	226,835.82	0.00
1E-D1	30711XVY7	10/23/2020	0.74813 %	149,977,197.72	96,618.77	779,050.47	0.00	149,198,147.25	875,669.24	0.00
1E-D2	30711XVZ4	10/23/2020	1.14813 %	149,977,197.72	148,277.58	779,050.47	0.00	149,198,147.25	927,328.05	0.00
1E-D3	30711XWA8	10/23/2020	1.54813 %	149,977,197.72	199,936.39	779,050.47	0.00	149,198,147.25	978,986.86	0.00
1E-D4	30711XWB6	10/23/2020	1.94813 %	149,977,197.72	251,595.21	779,050.47	0.00	149,198,147.25	1,030,645.68	0.00
1E-D5	30711XWC4	10/23/2020	2.54813 %	149,977,197.72	329,083.43	779,050.47	0.00	149,198,147.25	1,108,133.90	0.00
1E-F1	30711XWD2	10/23/2020	0.74813 %	268,476,000.00	172,958.43	0.00	0.00	268,476,000.00	172,958.43	0.00
1E-F2	30711XWE0	10/23/2020	1.14813 %	268,476,000.00	265,433.50	0.00	0.00	268,476,000.00	265,433.50	0.00
1E-F3	30711XWF7	10/23/2020	1.54813 %	268,476,000.00	357,908.56	0.00	0.00	268,476,000.00	357,908.56	0.00
1E-F4	30711XWG5	10/23/2020	1.94813 %	268,476,000.00	450,383.63	0.00	0.00	268,476,000.00	450,383.63	0.00
1E-F5	30711XWH3	10/23/2020	2.54813 %	268,476,000.00	589,096.23	0.00	0.00	268,476,000.00	589,096.23	0.00
1X-1	30711XWJ9	10/23/2020	1.80000 %	0.00	232,464.66	0.00	0.00	0.00	232,464.66	0.00
1X-2	30711XWK6	10/23/2020	1.40000 %	0.00	180,805.84	0.00	0.00	0.00	180,805.84	0.00
1X-3	30711XWL4	10/23/2020	1.00000 %	0.00	129,147.03	0.00	0.00	0.00	129,147.03	0.00
1X-4	30711XWM2	10/23/2020	0.60000 %	0.00	77,488.22	0.00	0.00	0.00	77,488.22	0.00
1Y-1	30711XWN0	10/23/2020	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	10/23/2020	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	10/23/2020	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	10/23/2020	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		09/30/2020	0.00000 %	6,596,966,482.42	0.00	370,421,425.23	0.00	6,226,545,057.19	370,421,425.23	0.00
2M-1	30711XWS9	10/23/2020	0.79813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	10/23/2020	2.64813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	10/23/2020	2.64813 %	85,884,461.20	195,845.27	478,923.26	0.00	85,405,537.94	674,768.53	0.00

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2M-BH		09/30/2020	0.00000 %	4,521,111.89	0.00	25,211.38	0.00	4,495,900.51	25,211.38	0.00
2M-2C	30711XWV2	10/23/2020	2.64813 %	101,332,000.00	231,070.82	0.00	0.00	101,332,000.00	231,070.82	0.00
2M-CH		09/30/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	10/23/2020	2.64813 %	187,216,461.20	426,916.09	478,923.26	0.00	186,737,537.94	905,839.35	0.00
2M-2H		09/30/2020	0.00000 %	9,855,409.89	0.00	25,211.38	0.00	9,830,198.51	25,211.38	0.00
2B-1	30711XWW0	10/23/2020	4.59813 %	63,333,000.00	250,767.07	0.00	0.00	63,333,000.00	250,767.07	0.00
2B-1H		09/30/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		09/30/2020	0.00000 %	66,347,184.12	0.00	0.00	(8,038.13)	66,355,222.25	0.00	311,214.75
2A-I1	30711XWY6	10/23/2020	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	10/23/2020	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	10/23/2020	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	10/23/2020	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	10/23/2020	1.80000 %	0.00	133,120.91	0.00	0.00	0.00	133,120.91	0.00
2B-I2	30711XXH2	10/23/2020	1.40000 %	0.00	103,538.49	0.00	0.00	0.00	103,538.49	0.00
2B-I3	30711XXK5	10/23/2020	1.00000 %	0.00	73,956.06	0.00	0.00	0.00	73,956.06	0.00
2B-I4	30711XXM1	10/23/2020	0.60000 %	0.00	44,373.64	0.00	0.00	0.00	44,373.64	0.00
2C-I1	30711XXP4	10/23/2020	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	10/23/2020	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	10/23/2020	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	10/23/2020	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	10/23/2020	0.84813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	10/23/2020	1.24813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	10/23/2020	1.64813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	10/23/2020	2.04813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	10/23/2020	0.84813 %	85,884,461.20	62,724.36	478,923.26	0.00	85,405,537.94	541,647.62	0.00
2E-B2	30711XXJ8	10/23/2020	1.24813 %	85,884,461.20	92,306.78	478,923.26	0.00	85,405,537.94	571,230.04	0.00
2E-B3	30711XXL3	10/23/2020	1.64813 %	85,884,461.20	121,889.21	478,923.26	0.00	85,405,537.94	600,812.47	0.00
2E-B4	30711XXN9	10/23/2020	2.04813 %	85,884,461.20	151,471.63	478,923.26	0.00	85,405,537.94	630,394.89	0.00
2E-C1	30711XXQ2	10/23/2020	0.84813 %	101,332,000.00	74,006.22	0.00	0.00	101,332,000.00	74,006.22	0.00
2E-C2	30711XXS8	10/23/2020	1.24813 %	101,332,000.00	108,909.47	0.00	0.00	101,332,000.00	108,909.47	0.00
2E-C3	30711XXU3	10/23/2020	1.64813 %	101,332,000.00	143,812.71	0.00	0.00	101,332,000.00	143,812.71	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	10/23/2020	2.04813 %	101,332,000.00	178,715.96	0.00	0.00	101,332,000.00	178,715.96	0.00
2E-D1	30711XX7	10/23/2020	0.84813 %	85,884,461.20	62,724.36	478,923.26	0.00	85,405,537.94	541,647.62	0.00
2E-D2	30711XX5	10/23/2020	1.24813 %	85,884,461.20	92,306.78	478,923.26	0.00	85,405,537.94	571,230.04	0.00
2E-D3	30711XX2	10/23/2020	1.64813 %	85,884,461.20	121,889.21	478,923.26	0.00	85,405,537.94	600,812.47	0.00
2E-D4	30711XYA6	10/23/2020	2.04813 %	85,884,461.20	151,471.63	478,923.26	0.00	85,405,537.94	630,394.89	0.00
2E-D5	30711XYB4	10/23/2020	2.64813 %	85,884,461.20	195,845.27	478,923.26	0.00	85,405,537.94	674,768.53	0.00
2E-F1	30711XYC2	10/23/2020	0.84813 %	187,216,461.20	136,730.58	478,923.26	0.00	186,737,537.94	615,653.84	0.00
2E-F2	30711XYD0	10/23/2020	1.24813 %	187,216,461.20	201,216.25	478,923.26	0.00	186,737,537.94	680,139.51	0.00
2E-F3	30711XYE8	10/23/2020	1.64813 %	187,216,461.20	265,701.92	478,923.26	0.00	186,737,537.94	744,625.18	0.00
2E-F4	30711XYF5	10/23/2020	2.04813 %	187,216,461.20	330,187.59	478,923.26	0.00	186,737,537.94	809,110.85	0.00
2E-F5	30711XYG3	10/23/2020	2.64813 %	187,216,461.20	426,916.09	478,923.26	0.00	186,737,537.94	905,839.35	0.00
2X-1	30711XYH1	10/23/2020	1.80000 %	0.00	133,120.91	0.00	0.00	0.00	133,120.91	0.00
2X-2	30711XYJ7	10/23/2020	1.40000 %	0.00	103,538.49	0.00	0.00	0.00	103,538.49	0.00
2X-3	30711XYK4	10/23/2020	1.00000 %	0.00	73,956.06	0.00	0.00	0.00	73,956.06	0.00
2X-4	30711XYL2	10/23/2020	0.60000 %	0.00	44,373.64	0.00	0.00	0.00	44,373.64	0.00
2Y-1	30711XYM0	10/23/2020	1.80000 %	0.00	290,185.51	0.00	0.00	0.00	290,185.51	0.00
2Y-2	30711XYN8	10/23/2020	1.40000 %	0.00	225,699.84	0.00	0.00	0.00	225,699.84	0.00
2Y-3	30711XYP3	10/23/2020	1.00000 %	0.00	161,214.17	0.00	0.00	0.00	161,214.17	0.00
2Y-4	30711XYQ1	10/23/2020	0.60000 %	0.00	96,728.50	0.00	0.00	0.00	96,728.50	0.00
Totals				23,967,510,437.21	14,621,658.90	905,727,701.12	171,277.07	23,061,611,459.03	920,349,360.02	752,904.56

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information. All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	10,689,534,047.64	17,316,399.93	501,625,108.99	0.00	0.00	518,941,508.92	10,170,592,538.73	0.51358365	518,941,508.92
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	16,719,197.72	779,050.47	0.00	0.00	0.00	779,050.47	15,940,147.25	0.11961869	779,050.47
1M-AH	7,014,568.00	880,081.87	41,008.44	0.00	0.00	0.00	41,008.44	839,073.43	0.11961869	41,008.44
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	285,195,197.72	779,050.47	0.00	0.00	0.00	779,050.47	284,416,147.25	0.70797131	779,050.47
1M-2H	21,146,536.00	15,012,049.87	41,008.44	0.00	0.00	0.00	41,008.44	14,971,041.43	0.70796661	41,008.44
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,879,219.39	0.00	0.00	0.00	179,315.20	179,315.20	102,699,904.19	0.99571764	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	16,719,197.72	779,050.47	0.00	0.00	0.00	779,050.47	15,940,147.25	0.11961869	779,050.47
1E-A2	133,258,000.00	16,719,197.72	779,050.47	0.00	0.00	0.00	779,050.47	15,940,147.25	0.11961869	779,050.47
1E-A3	133,258,000.00	16,719,197.72	779,050.47	0.00	0.00	0.00	779,050.47	15,940,147.25	0.11961869	779,050.47
1E-A4	133,258,000.00	16,719,197.72	779,050.47	0.00	0.00	0.00	779,050.47	15,940,147.25	0.11961869	779,050.47
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
12-Oct-2020 10:50:34 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	149,977,197.72	779,050.47	0.00	0.00	0.00	779,050.47	149,198,147.25	0.55980934	779,050.47
1E-D2	266,516,000.00	149,977,197.72	779,050.47	0.00	0.00	0.00	779,050.47	149,198,147.25	0.55980934	779,050.47
1E-D3	266,516,000.00	149,977,197.72	779,050.47	0.00	0.00	0.00	779,050.47	149,198,147.25	0.55980934	779,050.47
1E-D4	266,516,000.00	149,977,197.72	779,050.47	0.00	0.00	0.00	779,050.47	149,198,147.25	0.55980934	779,050.47
1E-D5	266,516,000.00	149,977,197.72	779,050.47	0.00	0.00	0.00	779,050.47	149,198,147.25	0.55980934	779,050.47
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	6,596,966,482.42	10,075,448.36	360,345,976.87	0.00	0.00	370,421,425.23	6,226,545,057.19	0.48772062	370,421,425.23
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	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.84282890	478,923.26
2M-BH	5,334,298.00	4,521,111.89	25,211.38	0.00	0.00	0.00	25,211.38	4,495,900.51	0.84282890	25,211.38
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	187,216,461.20	478,923.26	0.00	0.00	0.00	478,923.26	186,737,537.94	0.61427630	478,923.26

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,855,409.89	25,211.38	0.00	0.00	0.00	25,211.38	9,830,198.51	0.61427630	25,211.38
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,347,184.12	0.00	0.00	0.00	(8,038.13)	(8,038.13)	66,355,222.25	0.99533176	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	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.84282890	478,923.26
2E-B2	101,332,000.00	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.84282890	478,923.26
2E-B3	101,332,000.00	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.84282890	478,923.26
2E-B4	101,332,000.00	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.84282890	478,923.26
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	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.42141445	478,923.26
2E-D2	202,664,000.00	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.42141445	478,923.26
2E-D3	202,664,000.00	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.42141445	478,923.26
2E-D4	202,664,000.00	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.42141445	478,923.26
2E-D5	202,664,000.00	85,884,461.20	478,923.26	0.00	0.00	0.00	478,923.26	85,405,537.94	0.42141445	478,923.26

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	187,216,461.20	478,923.26	0.00	0.00	0.00	478,923.26	186,737,537.94	0.92141445	478,923.26
2E-F2	202,664,000.00	187,216,461.20	478,923.26	0.00	0.00	0.00	478,923.26	186,737,537.94	0.92141445	478,923.26
2E-F3	202,664,000.00	187,216,461.20	478,923.26	0.00	0.00	0.00	478,923.26	186,737,537.94	0.92141445	478,923.26
2E-F4	202,664,000.00	187,216,461.20	478,923.26	0.00	0.00	0.00	478,923.26	186,737,537.94	0.92141445	478,923.26
2E-F5	202,664,000.00	187,216,461.20	478,923.26	0.00	0.00	0.00	478,923.26	186,737,537.94	0.92141445	478,923.26
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	23,967,510,437.21	43,756,615.26	861,971,085.86	0.00	171,277.07	905,898,978.19	23,061,611,459.03	0.54610832	905,727,701.12

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Connecticut Avenue Securities

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Distribution Date: 26-Oct-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	539.78859788	0.87442495	25.33052545	0.00000000	0.00000000	26.20495040	513.58364748	0.51358365	26.20495040
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	125.46487055	5.84618162	0.00000000	0.00000000	0.00000000	5.84618162	119.61868893	0.11961869	5.84618162
1M-AH	7,014,568.00	125.46487111	5.84618183	0.00000000	0.00000000	0.00000000	5.84618183	119.61868928	0.11961869	5.84618183
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	709.91053214	1.93921966	0.00000000	0.00000000	0.00000000	1.93921966	707.97131249	0.70797131	1.93921966
1M-2H	21,146,536.00	709.90586212	1.93925095	0.00000000	0.00000000	0.00000000	1.93925095	707.96661117	0.70796661	1.93925095
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	997.45617069	0.00000000	0.00000000	0.00000000	1.73853431	1.73853431	995.71763638	0.99571764	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	125.46487055	5.84618162	0.00000000	0.00000000	0.00000000	5.84618162	119.61868893	0.11961869	5.84618162
1E-A2	133,258,000.00	125.46487055	5.84618162	0.00000000	0.00000000	0.00000000	5.84618162	119.61868893	0.11961869	5.84618162
1E-A3	133,258,000.00	125.46487055	5.84618162	0.00000000	0.00000000	0.00000000	5.84618162	119.61868893	0.11961869	5.84618162
1E-A4	133,258,000.00	125.46487055	5.84618162	0.00000000	0.00000000	0.00000000	5.84618162	119.61868893	0.11961869	5.84618162
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	562.73243528	2.92309081	0.00000000	0.00000000	0.00000000	2.92309081	559.80934447	0.55980934	2.92309081
1E-D2	266,516,000.00	562.73243528	2.92309081	0.00000000	0.00000000	0.00000000	2.92309081	559.80934447	0.55980934	2.92309081
1E-D3	266,516,000.00	562.73243528	2.92309081	0.00000000	0.00000000	0.00000000	2.92309081	559.80934447	0.55980934	2.92309081
1E-D4	266,516,000.00	562.73243528	2.92309081	0.00000000	0.00000000	0.00000000	2.92309081	559.80934447	0.55980934	2.92309081
1E-D5	266,516,000.00	562.73243528	2.92309081	0.00000000	0.00000000	0.00000000	2.92309081	559.80934447	0.55980934	2.92309081
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	516.73545060	0.78920233	28.22563086	0.00000000	0.00000000	29.01483319	487.72061741	0.48772062	29.01483319
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	847.55517704	4.72627857	0.00000000	0.00000000	0.00000000	4.72627857	842.82889847	0.84282890	4.72627857
2M-BH	5,334,298.00	847.55517783	4.72627888	0.00000000	0.00000000	0.00000000	4.72627888	842.82889895	0.84282890	4.72627888
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	615.85172568	1.57542619	0.00000000	0.00000000	0.00000000	1.57542619	614.27629949	0.61427630	1.57542619

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Frederick, MD 21701-4747
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	615.85172594	1.57542629	0.00000000	0.00000000	0.00000000	1.57542629	614.27629965	0.61427630	1.57542629
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	995.21119030	0.00000000	0.00000000	0.00000000	(0.12057237)	(0.12057237)	995.33176267	0.99533176	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	847.55517704	4.72627857	0.00000000	0.00000000	0.00000000	4.72627857	842.82889847	0.84282890	4.72627857
2E-B2	101,332,000.00	847.55517704	4.72627857	0.00000000	0.00000000	0.00000000	4.72627857	842.82889847	0.84282890	4.72627857
2E-B3	101,332,000.00	847.55517704	4.72627857	0.00000000	0.00000000	0.00000000	4.72627857	842.82889847	0.84282890	4.72627857
2E-B4	101,332,000.00	847.55517704	4.72627857	0.00000000	0.00000000	0.00000000	4.72627857	842.82889847	0.84282890	4.72627857
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	423.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	421.41444924	0.42141445	2.36313928
2E-D2	202,664,000.00	423.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	421.41444924	0.42141445	2.36313928
2E-D3	202,664,000.00	423.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	421.41444924	0.42141445	2.36313928
2E-D4	202,664,000.00	423.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	421.41444924	0.42141445	2.36313928
2E-D5	202,664,000.00	423.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	421.41444924	0.42141445	2.36313928

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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	923.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	921.41444924	0.92141445	2.36313928
2E-F2	202,664,000.00	923.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	921.41444924	0.92141445	2.36313928
2E-F3	202,664,000.00	923.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	921.41444924	0.92141445	2.36313928
2E-F4	202,664,000.00	923.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	921.41444924	0.92141445	2.36313928
2E-F5	202,664,000.00	923.77758852	2.36313928	0.00000000	0.00000000	0.00000000	2.36313928	921.41444924	0.92141445	2.36313928
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 26-Oct-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,689,534,047.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,170,592,538.73
1M-1	N/A	N/A	0.79813 %	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	09/25/20 - 10/25/20	31	2.54813 %	16,719,197.72	36,685.65	0.00	0.00	0.00	0.00	36,685.65	0.00	15,940,147.25
1M-AH	N/A	N/A	0.00000 %	880,081.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	839,073.43
1M-2B	09/25/20 - 10/25/20	31	2.54813 %	133,258,000.00	292,397.78	0.00	0.00	0.00	0.00	292,397.78	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	09/25/20 - 10/25/20	31	2.54813 %	135,218,000.00	296,698.45	0.00	0.00	0.00	0.00	296,698.45	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	09/25/20 - 10/25/20	31	2.54813 %	285,195,197.72	625,781.88	0.00	0.00	0.00	0.00	625,781.88	0.00	284,416,147.25
1M-2H	N/A	N/A	0.00000 %	15,012,049.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,971,041.43
1B-1	09/25/20 - 10/25/20	31	4.14813 %	97,984,000.00	349,998.93	0.00	0.00	0.00	0.00	349,998.93	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,879,219.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,699,904.19
1A-I1	09/25/20 - 10/25/20	31	1.80000 %	16,719,197.72	25,914.76	0.00	0.00	0.00	0.00	25,914.76	0.00	15,940,147.25
1A-I2	09/25/20 - 10/25/20	31	1.40000 %	16,719,197.72	20,155.92	0.00	0.00	0.00	0.00	20,155.92	0.00	15,940,147.25
1A-I3	09/25/20 - 10/25/20	31	1.00000 %	16,719,197.72	14,397.09	0.00	0.00	0.00	0.00	14,397.09	0.00	15,940,147.25
1A-I4	09/25/20 - 10/25/20	31	0.60000 %	16,719,197.72	8,638.25	0.00	0.00	0.00	0.00	8,638.25	0.00	15,940,147.25
1B-I1	09/25/20 - 10/25/20	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	09/25/20 - 10/25/20	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	09/25/20 - 10/25/20	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	09/25/20 - 10/25/20	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	09/25/20 - 10/25/20	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	09/25/20 - 10/25/20	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	09/25/20 - 10/25/20	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	09/25/20 - 10/25/20	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	09/25/20 - 10/25/20	31	0.74813 %	16,719,197.72	10,770.89	0.00	0.00	0.00	0.00	10,770.89	0.00	15,940,147.25
1E-A2	09/25/20 - 10/25/20	31	1.14813 %	16,719,197.72	16,529.73	0.00	0.00	0.00	0.00	16,529.73	0.00	15,940,147.25
1E-A3	09/25/20 - 10/25/20	31	1.54813 %	16,719,197.72	22,288.56	0.00	0.00	0.00	0.00	22,288.56	0.00	15,940,147.25
1E-A4	09/25/20 - 10/25/20	31	1.94813 %	16,719,197.72	28,047.40	0.00	0.00	0.00	0.00	28,047.40	0.00	15,940,147.25
1E-B1	09/25/20 - 10/25/20	31	0.74813 %	133,258,000.00	85,847.88	0.00	0.00	0.00	0.00	85,847.88	0.00	133,258,000.00
1E-B2	09/25/20 - 10/25/20	31	1.14813 %	133,258,000.00	131,747.85	0.00	0.00	0.00	0.00	131,747.85	0.00	133,258,000.00

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Customer Service - CTSLink
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Connecticut Avenue Securities

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Series 2017-C07

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Distribution Date: 26-Oct-2020
12-Oct-2020 10:50:34 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/25/20 - 10/25/20	31	1.54813 %	133,258,000.00	177,647.83	0.00	0.00	0.00	0.00	177,647.83	0.00	133,258,000.00
1E-B4	09/25/20 - 10/25/20	31	1.94813 %	133,258,000.00	223,547.81	0.00	0.00	0.00	0.00	223,547.81	0.00	133,258,000.00
1E-C1	09/25/20 - 10/25/20	31	0.74813 %	135,218,000.00	87,110.55	0.00	0.00	0.00	0.00	87,110.55	0.00	135,218,000.00
1E-C2	09/25/20 - 10/25/20	31	1.14813 %	135,218,000.00	133,685.64	0.00	0.00	0.00	0.00	133,685.64	0.00	135,218,000.00
1E-C3	09/25/20 - 10/25/20	31	1.54813 %	135,218,000.00	180,260.73	0.00	0.00	0.00	0.00	180,260.73	0.00	135,218,000.00
1E-C4	09/25/20 - 10/25/20	31	1.94813 %	135,218,000.00	226,835.82	0.00	0.00	0.00	0.00	226,835.82	0.00	135,218,000.00
1E-D1	09/25/20 - 10/25/20	31	0.74813 %	149,977,197.72	96,618.77	0.00	0.00	0.00	0.00	96,618.77	0.00	149,198,147.25
1E-D2	09/25/20 - 10/25/20	31	1.14813 %	149,977,197.72	148,277.58	0.00	0.00	0.00	0.00	148,277.58	0.00	149,198,147.25
1E-D3	09/25/20 - 10/25/20	31	1.54813 %	149,977,197.72	199,936.39	0.00	0.00	0.00	0.00	199,936.39	0.00	149,198,147.25
1E-D4	09/25/20 - 10/25/20	31	1.94813 %	149,977,197.72	251,595.21	0.00	0.00	0.00	0.00	251,595.21	0.00	149,198,147.25
1E-D5	09/25/20 - 10/25/20	31	2.54813 %	149,977,197.72	329,083.43	0.00	0.00	0.00	0.00	329,083.43	0.00	149,198,147.25
1E-F1	09/25/20 - 10/25/20	31	0.74813 %	268,476,000.00	172,958.43	0.00	0.00	0.00	0.00	172,958.43	0.00	268,476,000.00
1E-F2	09/25/20 - 10/25/20	31	1.14813 %	268,476,000.00	265,433.50	0.00	0.00	0.00	0.00	265,433.50	0.00	268,476,000.00
1E-F3	09/25/20 - 10/25/20	31	1.54813 %	268,476,000.00	357,908.56	0.00	0.00	0.00	0.00	357,908.56	0.00	268,476,000.00
1E-F4	09/25/20 - 10/25/20	31	1.94813 %	268,476,000.00	450,383.63	0.00	0.00	0.00	0.00	450,383.63	0.00	268,476,000.00
1E-F5	09/25/20 - 10/25/20	31	2.54813 %	268,476,000.00	589,096.23	0.00	0.00	0.00	0.00	589,096.23	0.00	268,476,000.00
1X-1	09/25/20 - 10/25/20	31	1.80000 %	149,977,197.72	232,464.66	0.00	0.00	0.00	0.00	232,464.66	0.00	149,198,147.25
1X-2	09/25/20 - 10/25/20	31	1.40000 %	149,977,197.72	180,805.84	0.00	0.00	0.00	0.00	180,805.84	0.00	149,198,147.25
1X-3	09/25/20 - 10/25/20	31	1.00000 %	149,977,197.72	129,147.03	0.00	0.00	0.00	0.00	129,147.03	0.00	149,198,147.25
1X-4	09/25/20 - 10/25/20	31	0.60000 %	149,977,197.72	77,488.22	0.00	0.00	0.00	0.00	77,488.22	0.00	149,198,147.25
1Y-1	09/25/20 - 10/25/20	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	09/25/20 - 10/25/20	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	09/25/20 - 10/25/20	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	09/25/20 - 10/25/20	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	6,596,966,482.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,226,545,057.19
2M-1	N/A	N/A	0.79813 %	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	2.64813 %	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	09/25/20 - 10/25/20	31	2.64813 %	85,884,461.20	195,845.27	0.00	0.00	0.00	0.00	195,845.27	0.00	85,405,537.94
2M-BH	N/A	N/A	0.00000 %	4,521,111.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,495,900.51
2M-2C	09/25/20 - 10/25/20	31	2.64813 %	101,332,000.00	231,070.82	0.00	0.00	0.00	0.00	231,070.82	0.00	101,332,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
12-Oct-2020 10:50:34 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-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	09/25/20 - 10/25/20	31	2.64813 %	187,216,461.20	426,916.09	0.00	0.00	0.00	0.00	426,916.09	0.00	186,737,537.94
2M-2H	N/A	N/A	0.00000 %	9,855,409.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,830,198.51
2B-1	09/25/20 - 10/25/20	31	4.59813 %	63,333,000.00	250,767.07	0.00	0.00	0.00	0.00	250,767.07	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 %	66,347,184.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,355,222.25
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	09/25/20 - 10/25/20	31	1.80000 %	85,884,461.20	133,120.91	0.00	0.00	0.00	0.00	133,120.91	0.00	85,405,537.94
2B-I2	09/25/20 - 10/25/20	31	1.40000 %	85,884,461.20	103,538.49	0.00	0.00	0.00	0.00	103,538.49	0.00	85,405,537.94
2B-I3	09/25/20 - 10/25/20	31	1.00000 %	85,884,461.20	73,956.06	0.00	0.00	0.00	0.00	73,956.06	0.00	85,405,537.94
2B-I4	09/25/20 - 10/25/20	31	0.60000 %	85,884,461.20	44,373.64	0.00	0.00	0.00	0.00	44,373.64	0.00	85,405,537.94
2C-I1	09/25/20 - 10/25/20	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	09/25/20 - 10/25/20	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	09/25/20 - 10/25/20	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	09/25/20 - 10/25/20	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	0.84813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.24813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.64813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.04813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/25/20 - 10/25/20	31	0.84813 %	85,884,461.20	62,724.36	0.00	0.00	0.00	0.00	62,724.36	0.00	85,405,537.94
2E-B2	09/25/20 - 10/25/20	31	1.24813 %	85,884,461.20	92,306.78	0.00	0.00	0.00	0.00	92,306.78	0.00	85,405,537.94
2E-B3	09/25/20 - 10/25/20	31	1.64813 %	85,884,461.20	121,889.21	0.00	0.00	0.00	0.00	121,889.21	0.00	85,405,537.94
2E-B4	09/25/20 - 10/25/20	31	2.04813 %	85,884,461.20	151,471.63	0.00	0.00	0.00	0.00	151,471.63	0.00	85,405,537.94
2E-C1	09/25/20 - 10/25/20	31	0.84813 %	101,332,000.00	74,006.22	0.00	0.00	0.00	0.00	74,006.22	0.00	101,332,000.00
2E-C2	09/25/20 - 10/25/20	31	1.24813 %	101,332,000.00	108,909.47	0.00	0.00	0.00	0.00	108,909.47	0.00	101,332,000.00
2E-C3	09/25/20 - 10/25/20	31	1.64813 %	101,332,000.00	143,812.71	0.00	0.00	0.00	0.00	143,812.71	0.00	101,332,000.00
2E-C4	09/25/20 - 10/25/20	31	2.04813 %	101,332,000.00	178,715.96	0.00	0.00	0.00	0.00	178,715.96	0.00	101,332,000.00
2E-D1	09/25/20 - 10/25/20	31	0.84813 %	85,884,461.20	62,724.36	0.00	0.00	0.00	0.00	62,724.36	0.00	85,405,537.94
2E-D2	09/25/20 - 10/25/20	31	1.24813 %	85,884,461.20	92,306.78	0.00	0.00	0.00	0.00	92,306.78	0.00	85,405,537.94

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Oct-2020
12-Oct-2020 10:50:34 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	09/25/20 - 10/25/20	31	1.64813 %	85,884,461.20	121,889.21	0.00	0.00	0.00	0.00	121,889.21	0.00	85,405,537.94
2E-D4	09/25/20 - 10/25/20	31	2.04813 %	85,884,461.20	151,471.63	0.00	0.00	0.00	0.00	151,471.63	0.00	85,405,537.94
2E-D5	09/25/20 - 10/25/20	31	2.64813 %	85,884,461.20	195,845.27	0.00	0.00	0.00	0.00	195,845.27	0.00	85,405,537.94
2E-F1	09/25/20 - 10/25/20	31	0.84813 %	187,216,461.20	136,730.58	0.00	0.00	0.00	0.00	136,730.58	0.00	186,737,537.94
2E-F2	09/25/20 - 10/25/20	31	1.24813 %	187,216,461.20	201,216.25	0.00	0.00	0.00	0.00	201,216.25	0.00	186,737,537.94
2E-F3	09/25/20 - 10/25/20	31	1.64813 %	187,216,461.20	265,701.92	0.00	0.00	0.00	0.00	265,701.92	0.00	186,737,537.94
2E-F4	09/25/20 - 10/25/20	31	2.04813 %	187,216,461.20	330,187.59	0.00	0.00	0.00	0.00	330,187.59	0.00	186,737,537.94
2E-F5	09/25/20 - 10/25/20	31	2.64813 %	187,216,461.20	426,916.09	0.00	0.00	0.00	0.00	426,916.09	0.00	186,737,537.94
2X-1	09/25/20 - 10/25/20	31	1.80000 %	85,884,461.20	133,120.91	0.00	0.00	0.00	0.00	133,120.91	0.00	85,405,537.94
2X-2	09/25/20 - 10/25/20	31	1.40000 %	85,884,461.20	103,538.49	0.00	0.00	0.00	0.00	103,538.49	0.00	85,405,537.94
2X-3	09/25/20 - 10/25/20	31	1.00000 %	85,884,461.20	73,956.06	0.00	0.00	0.00	0.00	73,956.06	0.00	85,405,537.94
2X-4	09/25/20 - 10/25/20	31	0.60000 %	85,884,461.20	44,373.64	0.00	0.00	0.00	0.00	44,373.64	0.00	85,405,537.94
2Y-1	09/25/20 - 10/25/20	31	1.80000 %	187,216,461.20	290,185.51	0.00	0.00	0.00	0.00	290,185.51	0.00	186,737,537.94
2Y-2	09/25/20 - 10/25/20	31	1.40000 %	187,216,461.20	225,699.84	0.00	0.00	0.00	0.00	225,699.84	0.00	186,737,537.94
2Y-3	09/25/20 - 10/25/20	31	1.00000 %	187,216,461.20	161,214.17	0.00	0.00	0.00	0.00	161,214.17	0.00	186,737,537.94
2Y-4	09/25/20 - 10/25/20	31	0.60000 %	187,216,461.20	96,728.50	0.00	0.00	0.00	0.00	96,728.50	0.00	186,737,537.94
Totals					14,621,658.90	0.00	0.00	0.00	0.00	14,621,658.90	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
12-Oct-2020 10:50:34 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	539.78859788	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	513.58364748
1M-1	186,170,000.00	0.79813 %	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	2.54813 %	125.46487055	0.27529792	0.00000000	0.00000000	0.00000000	0.00000000	0.27529792	0.00000000	119.61868893
1M-AH	7,014,568.00	0.00000 %	125.46487111	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	119.61868928
1M-2B	133,258,000.00	2.54813 %	1000.00000000	2.19422309	0.00000000	0.00000000	0.00000000	0.00000000	2.19422309	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	2.54813 %	1000.00000000	2.19422303	0.00000000	0.00000000	0.00000000	0.00000000	2.19422303	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	2.54813 %	709.91053214	1.55770206	0.00000000	0.00000000	0.00000000	0.00000000	1.55770206	0.00000000	707.97131249
1M-2H	21,146,536.00	0.00000 %	709.90586212	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	707.96661117
1B-1	97,984,000.00	4.14813 %	1000.00000000	3.57200084	0.00000000	0.00000000	0.00000000	0.00000000	3.57200084	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	997.45617069	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.71763638
1A-I1	0.00	1.80000 %	125.46487055	0.19447058	0.00000000	0.00000000	0.00000000	0.00000000	0.19447058	0.00000000	119.61868893
1A-I2	0.00	1.40000 %	125.46487055	0.15125486	0.00000000	0.00000000	0.00000000	0.00000000	0.15125486	0.00000000	119.61868893
1A-I3	0.00	1.00000 %	125.46487055	0.10803922	0.00000000	0.00000000	0.00000000	0.00000000	0.10803922	0.00000000	119.61868893
1A-I4	0.00	0.60000 %	125.46487055	0.06482350	0.00000000	0.00000000	0.00000000	0.00000000	0.06482350	0.00000000	119.61868893
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.74813 %	125.46487055	0.08082734	0.00000000	0.00000000	0.00000000	0.00000000	0.08082734	0.00000000	119.61868893
1E-A2	133,258,000.00	1.14813 %	125.46487055	0.12404306	0.00000000	0.00000000	0.00000000	0.00000000	0.12404306	0.00000000	119.61868893
1E-A3	133,258,000.00	1.54813 %	125.46487055	0.16725870	0.00000000	0.00000000	0.00000000	0.00000000	0.16725870	0.00000000	119.61868893

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Distribution Date: 26-Oct-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.94813 %	125.46487055	0.21047442	0.00000000	0.00000000	0.00000000	0.00000000	0.21047442	0.00000000	119.61868893
1E-B1	133,258,000.00	0.74813 %	1000.00000000	0.64422309	0.00000000	0.00000000	0.00000000	0.00000000	0.64422309	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.14813 %	1000.00000000	0.98866747	0.00000000	0.00000000	0.00000000	0.00000000	0.98866747	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.54813 %	1000.00000000	1.33311193	0.00000000	0.00000000	0.00000000	0.00000000	1.33311193	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.94813 %	1000.00000000	1.67755639	0.00000000	0.00000000	0.00000000	0.00000000	1.67755639	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.74813 %	1000.00000000	0.64422303	0.00000000	0.00000000	0.00000000	0.00000000	0.64422303	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.14813 %	1000.00000000	0.98866749	0.00000000	0.00000000	0.00000000	0.00000000	0.98866749	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.54813 %	1000.00000000	1.33311194	0.00000000	0.00000000	0.00000000	0.00000000	1.33311194	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.94813 %	1000.00000000	1.67755639	0.00000000	0.00000000	0.00000000	0.00000000	1.67755639	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.74813 %	562.73243528	0.36252521	0.00000000	0.00000000	0.00000000	0.00000000	0.36252521	0.00000000	559.80934447
1E-D2	266,516,000.00	1.14813 %	562.73243528	0.55635527	0.00000000	0.00000000	0.00000000	0.00000000	0.55635527	0.00000000	559.80934447
1E-D3	266,516,000.00	1.54813 %	562.73243528	0.75018532	0.00000000	0.00000000	0.00000000	0.00000000	0.75018532	0.00000000	559.80934447
1E-D4	266,516,000.00	1.94813 %	562.73243528	0.94401541	0.00000000	0.00000000	0.00000000	0.00000000	0.94401541	0.00000000	559.80934447
1E-D5	266,516,000.00	2.54813 %	562.73243528	1.23476050	0.00000000	0.00000000	0.00000000	0.00000000	1.23476050	0.00000000	559.80934447
1E-F1	268,476,000.00	0.74813 %	1000.00000000	0.64422306	0.00000000	0.00000000	0.00000000	0.00000000	0.64422306	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.14813 %	1000.00000000	0.98866752	0.00000000	0.00000000	0.00000000	0.00000000	0.98866752	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.54813 %	1000.00000000	1.33311194	0.00000000	0.00000000	0.00000000	0.00000000	1.33311194	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.94813 %	1000.00000000	1.67755639	0.00000000	0.00000000	0.00000000	0.00000000	1.67755639	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.54813 %	1000.00000000	2.19422306	0.00000000	0.00000000	0.00000000	0.00000000	2.19422306	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	562.73243528	0.87223529	0.00000000	0.00000000	0.00000000	0.00000000	0.87223529	0.00000000	559.80934447
1X-2	0.00	1.40000 %	562.73243528	0.67840520	0.00000000	0.00000000	0.00000000	0.00000000	0.67840520	0.00000000	559.80934447
1X-3	0.00	1.00000 %	562.73243528	0.48457515	0.00000000	0.00000000	0.00000000	0.00000000	0.48457515	0.00000000	559.80934447
1X-4	0.00	0.60000 %	562.73243528	0.29074510	0.00000000	0.00000000	0.00000000	0.00000000	0.29074510	0.00000000	559.80934447
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	516.73545060	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	487.72061741
2M-1	107,666,000.00	0.79813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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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	2.64813 %	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	2.64813 %	847.55517704	1.93270902	0.00000000	0.00000000	0.00000000	0.00000000	1.93270902	0.00000000	842.82889847
2M-BH	5,334,298.00	0.0000 %	847.55517783	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	842.82889895
2M-2C	101,332,000.00	2.64813 %	1000.00000000	2.28033415	0.00000000	0.00000000	0.00000000	0.00000000	2.28033415	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	2.64813 %	615.85172568	1.40434772	0.00000000	0.00000000	0.00000000	0.00000000	1.40434772	0.00000000	614.27629949
2M-2H	16,002,894.00	0.0000 %	615.85172594	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	614.27629965
2B-1	63,333,000.00	4.59813 %	1000.00000000	3.95950089	0.00000000	0.00000000	0.00000000	0.00000000	3.95950089	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 %	995.21119030	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.33176267
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 %	847.55517704	1.31371048	0.00000000	0.00000000	0.00000000	0.00000000	1.31371048	0.00000000	842.82889847
2B-I2	0.00	1.40000 %	847.55517704	1.02177486	0.00000000	0.00000000	0.00000000	0.00000000	1.02177486	0.00000000	842.82889847
2B-I3	0.00	1.00000 %	847.55517704	0.72983914	0.00000000	0.00000000	0.00000000	0.00000000	0.72983914	0.00000000	842.82889847
2B-I4	0.00	0.60000 %	847.55517704	0.43790353	0.00000000	0.00000000	0.00000000	0.00000000	0.43790353	0.00000000	842.82889847
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.84813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.24813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.64813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.04813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.84813 %	847.55517704	0.61899854	0.00000000	0.00000000	0.00000000	0.00000000	0.61899854	0.00000000	842.82889847

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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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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	1.24813 %	847.55517704	0.91093416	0.00000000	0.00000000	0.00000000	0.00000000	0.91093416	0.00000000	842.82889847
2E-B3	101,332,000.00	1.64813 %	847.55517704	1.20286987	0.00000000	0.00000000	0.00000000	0.00000000	1.20286987	0.00000000	842.82889847
2E-B4	101,332,000.00	2.04813 %	847.55517704	1.49480549	0.00000000	0.00000000	0.00000000	0.00000000	1.49480549	0.00000000	842.82889847
2E-C1	101,332,000.00	0.84813 %	1000.00000000	0.73033415	0.00000000	0.00000000	0.00000000	0.00000000	0.73033415	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.24813 %	1000.00000000	1.07477865	0.00000000	0.00000000	0.00000000	0.00000000	1.07477865	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.64813 %	1000.00000000	1.41922305	0.00000000	0.00000000	0.00000000	0.00000000	1.41922305	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.04813 %	1000.00000000	1.76366755	0.00000000	0.00000000	0.00000000	0.00000000	1.76366755	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.84813 %	423.77758852	0.30949927	0.00000000	0.00000000	0.00000000	0.00000000	0.30949927	0.00000000	421.41444924
2E-D2	202,664,000.00	1.24813 %	423.77758852	0.45546708	0.00000000	0.00000000	0.00000000	0.00000000	0.45546708	0.00000000	421.41444924
2E-D3	202,664,000.00	1.64813 %	423.77758852	0.60143494	0.00000000	0.00000000	0.00000000	0.00000000	0.60143494	0.00000000	421.41444924
2E-D4	202,664,000.00	2.04813 %	423.77758852	0.74740275	0.00000000	0.00000000	0.00000000	0.00000000	0.74740275	0.00000000	421.41444924
2E-D5	202,664,000.00	2.64813 %	423.77758852	0.96635451	0.00000000	0.00000000	0.00000000	0.00000000	0.96635451	0.00000000	421.41444924
2E-F1	202,664,000.00	0.84813 %	923.77758852	0.67466634	0.00000000	0.00000000	0.00000000	0.00000000	0.67466634	0.00000000	921.41444924
2E-F2	202,664,000.00	1.24813 %	923.77758852	0.99285640	0.00000000	0.00000000	0.00000000	0.00000000	0.99285640	0.00000000	921.41444924
2E-F3	202,664,000.00	1.64813 %	923.77758852	1.31104646	0.00000000	0.00000000	0.00000000	0.00000000	1.31104646	0.00000000	921.41444924
2E-F4	202,664,000.00	2.04813 %	923.77758852	1.62923652	0.00000000	0.00000000	0.00000000	0.00000000	1.62923652	0.00000000	921.41444924
2E-F5	202,664,000.00	2.64813 %	923.77758852	2.10652158	0.00000000	0.00000000	0.00000000	0.00000000	2.10652158	0.00000000	921.41444924
2X-1	0.00	1.80000 %	423.77758852	0.65685524	0.00000000	0.00000000	0.00000000	0.00000000	0.65685524	0.00000000	421.41444924
2X-2	0.00	1.40000 %	423.77758852	0.51088743	0.00000000	0.00000000	0.00000000	0.00000000	0.51088743	0.00000000	421.41444924
2X-3	0.00	1.00000 %	423.77758852	0.36491957	0.00000000	0.00000000	0.00000000	0.00000000	0.36491957	0.00000000	421.41444924
2X-4	0.00	0.60000 %	423.77758852	0.21895176	0.00000000	0.00000000	0.00000000	0.00000000	0.21895176	0.00000000	421.41444924
2Y-1	0.00	1.80000 %	923.77758852	1.43185524	0.00000000	0.00000000	0.00000000	0.00000000	1.43185524	0.00000000	921.41444924
2Y-2	0.00	1.40000 %	923.77758852	1.11366518	0.00000000	0.00000000	0.00000000	0.00000000	1.11366518	0.00000000	921.41444924
2Y-3	0.00	1.00000 %	923.77758852	0.79547512	0.00000000	0.00000000	0.00000000	0.00000000	0.79547512	0.00000000	921.41444924
2Y-4	0.00	0.60000 %	923.77758852	0.47728506	0.00000000	0.00000000	0.00000000	0.00000000	0.47728506	0.00000000	921.41444924

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

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

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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,101,881.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(171,277.07)
Total Deposits	2,930,604.36
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,911,437.70
Total Withdrawals (Pool Distribution Amount)	2,930,604.36
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	0.148130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	519,940,883.02
Total Principal Reduction Cumulative	9,952,497,607.35
Scheduled Principal Current	18,136,458.83
Scheduled Principal Cumulative	920,722,901.34
Unscheduled Principal Current	501,625,108.99
Unscheduled Principal Cumulative	9,031,333,016.20
Senior Reduction Amount	518,941,508.92
Subordinate Reduction Amount	820,058.90
Calculated Tranche Write-Down Amount	179,315.20
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,843.45
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,015.12
Group 2	
Total Principal Reduction Current	370,917,521.74
Total Principal Reduction Cumulative	6,777,152,858.09
Scheduled Principal Current	10,579,583.00
Scheduled Principal Cumulative	588,063,923.31
Unscheduled Principal Current	360,345,976.87
Unscheduled Principal Cumulative	6,188,778,220.03
Senior Reduction Amount	370,421,425.23
Subordinate Reduction Amount	504,134.64
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	8,038.13
Modification Loss Amount	24,051.60
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	54802
Period Reference Pool Removal Loan Count	2092
Period Ending Loan Count	52710
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	10,675,821,226.30
Period PIF Loan Count Current	2088
PIF Loan Count Cumulative	35656
Period PIF Loan UPB Current	494,240,135.42
PIF Loan UPB Cumulative	8,696,042,647.49
Period Partial Prepayment Amount	8,401,278.84
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	408,683.74
Credit Event Amount Cumulative	2,508,594.43
Total Active Modified Loan Count	208
Total Active Modified Loan UPB	48,345,690.14
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	33840
Period Reference Pool Removal Loan Count	1483
Period Ending Loan Count	32357
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	6,556,134,453.59
Period PIF Loan Count Current	1481
PIF Loan Count Cumulative	23816
Period PIF Loan UPB Current	358,026,877.32
PIF Loan UPB Cumulative	6,046,671,169.93
Period Partial Prepayment Amount	2,702,949.06
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	443,155.17
Credit Event Amount Cumulative	8,544,854.38
Total Active Modified Loan Count	293
Total Active Modified Loan UPB	70,642,937.09
Structural Reporting	
Group 1	
Senior Percentage	95.478396%
Subordinate Percentage	4.521604%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	95.234834%
Subordinate Percentage	4.765166%
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 %	4.520000 %	4.730000 %
1M-1	0.00	0.00	3.050000 %	4.520000 %	4.730000 %
1M-1H	0.00	0.00	3.050000 %	4.520000 %	4.730000 %
1M-2A	0.00	0.00	2.370000 %	4.360000 %	4.580000 %
1M-2B	0.00	0.00	1.690000 %	3.110000 %	3.260000 %
1M-2C	0.00	0.00	1.000000 %	1.840000 %	1.930000 %
1M-2	0.00	0.00	1.000000 %	1.840000 %	1.930000 %
1M-2H	0.00	0.00	1.000000 %	1.840000 %	1.930000 %
1B-1	0.00	0.00	0.500000 %	0.920000 %	0.960000 %
1B-1H	0.00	0.00	0.500000 %	0.920000 %	0.960000 %
1B-2H	179,315.20	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.770000 %	5.030000 %
2M-1	0.00	0.00	3.400000 %	4.770000 %	5.030000 %
2M-1H	0.00	0.00	3.400000 %	4.770000 %	5.030000 %
2M-2A	0.00	0.00	2.600000 %	4.770000 %	5.030000 %
2M-2B	0.00	0.00	1.800000 %	3.460000 %	3.660000 %
2M-2C	0.00	0.00	1.000000 %	1.920000 %	2.030000 %
2B-1	0.00	0.00	0.500000 %	0.960000 %	1.010000 %
2B-1H	0.00	0.00	0.500000 %	0.960000 %	1.010000 %
2B-2H	0.00	8,038.13	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	992	203,524,601.92	1.166140 %	1.181088 %
60 Days	580	124,979,757.79	0.681816 %	0.725279 %
90 Days	710	167,044,515.59	0.834636 %	0.969388 %
120 Days	1095	265,078,519.57	1.287221 %	1.538296 %
150 Days	1511	388,641,597.05	1.776247 %	2.255354 %
180+ Days	465	107,638,665.86	0.546628 %	0.624646 %
Totals	5353	1,256,907,657.78	6.292687 %	7.294051 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	545	112,293,618.97	1.033959 %	1.051850 %
60 Days	326	69,071,355.72	0.618478 %	0.646989 %
90 Days	388	95,080,314.80	0.736103 %	0.890614 %
120 Days	652	158,861,533.93	1.236957 %	1.488050 %
150 Days	891	232,447,597.93	1.690381 %	2.177328 %
180+ Days	221	53,734,353.76	0.419275 %	0.503328 %
Totals	3023	721,488,775.11	5.735155 %	6.758157 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	447	91,230,982.95	1.381463 %	1.391536 %
60 Days	254	55,908,402.07	0.784992 %	0.852765 %
90 Days	322	71,964,200.79	0.995148 %	1.097662 %
120 Days	443	106,216,985.64	1.369101 %	1.620116 %
150 Days	620	156,193,999.12	1.916123 %	2.382410 %
180+ Days	244	53,904,312.10	0.754087 %	0.822197 %
Totals	2330	535,418,882.67	7.200915 %	8.166686 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	25	6,385,771.20	2,843.45	0.044528
Group 2	180	45,361,574.41	24,051.60	0.053022

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	377,091.00	131.27	0.034811
Group 1	0044810253	403,356.07	8.31	0.002060
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	119,141.58	39.07	0.032793
Group 1	0044813561	186,201.64	50.31	0.027019
Group 1	0044814635	168,670.48	7.58	0.004494
Group 1	0044815627	178,033.45	148.36	0.083333
Group 1	0044817798	382,502.60	7.72	0.002018
Group 1	0044827806	168,936.87	123.18	0.072915
Group 1	0044827828	263,307.10	244.66	0.092918
Group 1	0044830027	345,129.79	118.71	0.034396
Group 1	0044832430	196,667.74	86.40	0.043932
Group 1	0044833550	218,409.35	68.25	0.031249
Group 1	0044838832	363,643.71	289.07	0.079493
Group 1	0044841377	193,223.01	74.46	0.038536
Group 1	0044842578	401,126.92	125.35	0.031249
Group 1	0044843497	314,555.09	131.06	0.041665
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	240,682.53	172.45	0.071650
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	178,951.19	111.84	0.062497
Group 1	0044869954	436,734.45	107.45	0.024603
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044888520	130,140.16	67.78	0.052082
Group 2	0044747820	293,827.22	178.22	0.060655
Group 2	0044747933	134,245.52	60.51	0.045074
Group 2	0044748098	286,273.02	155.00	0.054144
Group 2	0044748541	346,895.75	252.94	0.072915
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	242,916.49	151.82	0.062499
Group 2	0044749583	253,291.06	263.84	0.104165
Group 2	0044749630	309,561.03	167.79	0.054203
Group 2	0044749908	393,737.79	166.02	0.042165
Group 2	0044750162	451,507.47	163.89	0.036298
Group 2	0044750426	184,384.77	60.95	0.033056
Group 2	0044750655	200,058.46	229.23	0.114582
Group 2	0044750664	217,041.56	132.63	0.061108
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	268,983.97	280.19	0.104166
Group 2	0044750776	275,532.78	80.92	0.029369
Group 2	0044750869	72,960.34	56.27	0.077124
Group 2	0044751925	150,838.40	31.42	0.020830
Group 2	0044751958	416,913.43	260.57	0.062500
Group 2	0044752023	233,627.25	195.13	0.083522
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	137,856.24	19.09	0.013848
Group 2	0044753109	63,289.70	18.59	0.029373
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	133,272.54	88.23	0.066203
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	391,451.26	209.15	0.053429
Group 2	0044755796	387,558.75	103.13	0.026610
Group 2	0044756156	89,185.73	83.61	0.093748
Group 2	0044756304	74,724.77	23.35	0.031248
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	378,327.66	125.17	0.033085

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756773	136,071.58	143.49	0.105452
Group 2	0044757202	175,555.74	60.06	0.034211
Group 2	0044757204	83,182.03	86.65	0.104169
Group 2	0044757227	249,871.32	5.03	0.002013
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	160,312.39	77.91	0.048599
Group 2	0044758371	109,266.06	161.30	0.147621
Group 2	0044758660	188,147.97	78.39	0.041664
Group 2	0044758677	350,053.29	102.70	0.029338
Group 2	0044758724	201,161.36	109.98	0.054673
Group 2	0044759289	191,711.74	79.88	0.041667
Group 2	0044759334	385,281.88	40.13	0.010416
Group 2	0044759604	160,276.81	55.04	0.034341
Group 2	0044759749	303,151.87	473.67	0.156248
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	174,625.40	145.52	0.083333
Group 2	0044760074	202,793.36	105.62	0.052083
Group 2	0044760683	290,790.07	233.47	0.080288
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	242,561.73	95.49	0.039367
Group 2	0044761489	168,505.04	114.10	0.067713
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,836.64	43.75	0.050382
Group 2	0044762100	137,847.47	62.09	0.045043
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	332,391.23	103.87	0.031249
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	400,518.18	44.90	0.011210
Group 2	0044763163	77,020.53	80.23	0.104167
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	337,617.66	171.86	0.050904
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	271,405.05	374.57	0.138011

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	448,891.21	288.55	0.064281
Group 2	0044765207	362,657.42	122.95	0.033903
Group 2	0044765396	254,714.18	99.60	0.039103
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	302,223.46	251.85	0.083332
Group 2	0044766389	126,853.21	67.26	0.053022
Group 2	0044766790	243,966.82	101.65	0.041666
Group 2	0044768065	170,155.89	87.22	0.051259
Group 2	0044768172	226,400.97	165.08	0.072915
Group 2	0044768180	309,704.28	126.18	0.040742
Group 2	0044768220	256,873.44	214.06	0.083333
Group 2	0044768786	159,218.21	48.20	0.030273
Group 2	0044769181	92,197.43	49.59	0.053787
Group 2	0044769376	281,532.33	58.65	0.020832
Group 2	0044769884	397,590.33	171.88	0.043230
Group 2	0044770245	310,820.19	161.89	0.052085
Group 2	0044771262	88,844.54	58.84	0.066228
Group 2	0044771364	140,026.60	43.21	0.030858
Group 2	0044771856	297,194.61	158.47	0.053322
Group 2	0044772342	386,683.56	129.70	0.033542
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	325,291.02	366.07	0.112536
Group 2	0044773158	241,146.44	145.50	0.060337
Group 2	0044773358	186,968.20	53.30	0.028508
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773791	143,154.09	164.03	0.114583
Group 2	0044773900	146,197.01	16.20	0.011081
Group 2	0044773956	297,021.97	130.20	0.043835
Group 2	0044775457	182,684.63	151.10	0.082711
Group 2	0044775546	362,060.21	301.72	0.083334
Group 2	0044776032	155,787.40	64.87	0.041640
Group 2	0044776233	219,027.53	108.69	0.049624
Group 2	0044776861	210,663.16	131.66	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044777714	157,844.18	115.09	0.072914
Group 2	0044777907	330,436.83	106.69	0.032288
Group 2	0044778088	251,827.14	78.70	0.031252
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044778252	143,345.00	29.86	0.020831
Group 2	0044779309	113,018.74	94.18	0.083331
Group 2	0044779844	204,968.88	42.99	0.020974
Group 2	0044780048	128,929.29	80.58	0.062499
Group 2	0044780464	415,968.67	46.34	0.011140
Group 2	0044780786	167,576.95	46.63	0.027826
Group 2	0044781165	227,933.50	151.93	0.066655
Group 2	0044781195	326,380.13	319.86	0.098002
Group 2	0044781275	238,329.28	99.30	0.041665
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	362,595.90	249.19	0.068724
Group 2	0044782356	134,309.09	41.97	0.031249
Group 2	0044782683	305,837.38	86.45	0.028267
Group 2	0044782878	152,628.52	92.62	0.060683
Group 2	0044783524	174,591.63	63.93	0.036617
Group 2	0044783732	91,915.84	34.89	0.037959
Group 2	0044785023	234,796.67	99.25	0.042271
Group 2	0044786471	77,711.31	22.39	0.028812
Group 2	0044786559	404,532.15	154.51	0.038195
Group 2	0044787049	183,371.77	153.81	0.083879
Group 2	0044787060	266,764.39	108.72	0.040755
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	153,780.00	68.19	0.044343
Group 2	0044788704	621,500.36	99.48	0.016006
Group 2	0044788812	187,095.56	75.70	0.040461
Group 2	0044790206	229,804.98	22.02	0.009582
Group 2	0044790382	362,864.13	362.28	0.099839

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044791507	265,331.81	165.83	0.062499
Group 2	0044791737	233,551.56	72.98	0.031248
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044792673	249,157.38	28.89	0.011595
Group 2	0044793704	262,155.37	273.08	0.104167
Group 2	0044793831	207,340.34	118.71	0.057254
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	459,995.64	94.76	0.020600
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	96,656.83	54.39	0.056271
Group 2	0044795819	171,884.69	97.92	0.056968
Group 2	0044796259	115,559.16	108.34	0.093753
Group 2	0044797806	394,021.38	197.32	0.050079
Group 2	0044797958	412,469.14	271.54	0.065833
Group 2	0044798129	260,318.27	54.23	0.020832
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	148,679.82	83.78	0.056349
Group 2	0044799300	168,472.50	138.99	0.082500
Group 2	0044799362	416,570.24	156.95	0.037677
Group 2	0044799394	219,089.86	115.92	0.052910
Group 2	0044799531	350,905.96	70.08	0.019971
Group 2	0044799964	226,901.10	70.50	0.031071
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	254,016.47	291.06	0.114583
Group 2	0044800587	190,689.92	178.77	0.093749
Group 2	0044800706	347,747.81	178.13	0.051224
Group 2	0044801029	219,209.33	137.01	0.062502
Group 2	0044801084	112,975.55	41.53	0.036760
Group 2	0044801461	126,035.28	44.59	0.035379
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	269,810.27	309.16	0.114584
Group 2	0044801604	292,415.77	274.27	0.093795
Group 2	0044801607	371,896.61	275.58	0.074101

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801610	392,457.01	274.22	0.069873
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	409,952.82	298.92	0.072916
Group 2	0044802184	403,744.88	252.34	0.062500
Group 2	0044802534	137,239.38	29.96	0.021830
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803048	330,577.07	103.31	0.031251
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	162,620.93	56.66	0.034842
Group 2	0044804224	233,811.05	243.55	0.104165
Group 2	0044804420	104,792.05	9.39	0.008961

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	851,838.91	187,062.22	21.960

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755792	228,435.64	(6,831.54)	(2.991)
0044797808	214,719.53	14,578.56	6.790
0044818674	137,217.92	75,923.00	55.330
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,298.24	38.924
0044896962	29,480.46	21,778.19	73.873

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	579,325.12	(15,785.15)	22,994.85	3.969

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044766865	211,351.57	55.00	2,063.49	0.976
0044769988	258,709.79	(40.00)	18,438.34	7.127
0044770011	109,263.76	(15,800.15)	2,493.02	2.282

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Oct-2020
 12-Oct-2020 10:50:35 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
61	11,053,448.81	752,904.56	6.811

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	27,039.26	11.427
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755417	200,594.01	1,219.21	0.608
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	(6,831.54)	(2.991)
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	123,123.68	30.973
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044758476	191,274.89	19,305.73	10.093
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	59,735.16	25.250
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044769988	258,709.79	18,438.34	7.127

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770011	109,263.76	2,493.02	2.282
0044772563	410,099.39	3,742.32	0.913
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	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
0044790866	390,757.15	3,328.64	0.852
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797808	214,719.53	14,578.56	6.790
0044800412	97,366.08	376.59	0.387
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(5,980.62)	(1.621)
0044809085	199,862.17	5,786.55	2.895
0044818674	137,217.92	75,923.00	55.330
0044820242	59,036.79	25,272.99	42.809
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044858948	170,464.06	82,000.70	48.104
0044866365	110,954.97	40,191.46	36.223
0044870057	67,341.58	34,646.95	51.450
0044876276	87,864.09	16,028.15	18.242
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,298.24	38.924
0044884468	76,127.26	(4,920.53)	(6.464)
0044892267	63,367.40	28,381.20	44.788
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,778.19	73.873

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	4	408,683.74	179,315.20	0.002 %	0	0.00	0.00	0.000 %	4	408,683.74	179,315.20	0.002 %
Group 2	5	1,022,480.29	(8,038.13)	(0.000 %)	0	0.00	0.00	0.000 %	5	1,022,480.29	(8,038.13)	(0.000 %)
Total	9	1,431,164.03	171,277.07	0.001 %	0	0.00	0.00	0.000 %	9	1,431,164.03	171,277.07	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	0044818674	140,000.00	3.750 %	NJ	80.00	360	137,217.92	09/30/2020	75,923.00	75,923.00
Group 1	0044878797	122,000.00	4.875 %	OR	80.00	360	120,472.23	09/30/2020	34,315.77	34,315.77
Group 1	0044879621	125,000.00	4.375 %	MN	74.00	360	121,513.13	09/30/2020	47,298.24	47,298.24
Group 1	0044896962	30,000.00	5.750 %	TN	75.00	360	29,480.46	09/30/2020	21,778.19	21,778.19
Group 2	0044755792	238,000.00	4.125 %	SC	95.00	360	228,435.64	09/30/2020	(6,831.54)	(6,831.54)
Group 2	0044766865	219,000.00	4.500 %	GA	97.00	360	211,351.57	05/31/2020	55.00	2,063.49
Group 2	0044769988	267,000.00	4.500 %	IL	97.00	360	258,709.79	06/30/2020	(40.00)	18,438.34
Group 2	0044770011	112,000.00	4.625 %	TN	97.00	360	109,263.76	08/31/2020	(15,800.15)	2,493.02
Group 2	0044797808	229,000.00	5.000 %	TX	90.00	360	214,719.53	09/30/2020	14,578.56	14,578.56

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

* This data is currently not provided for reporting.

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

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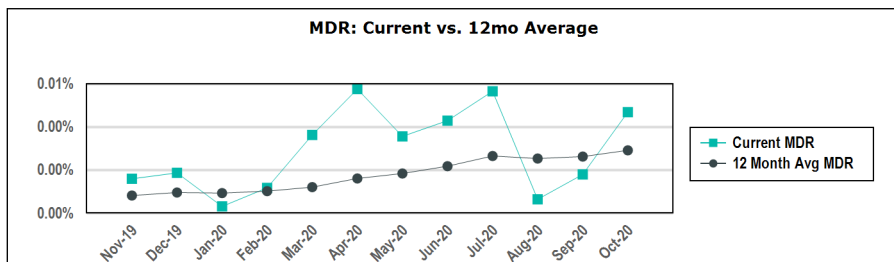
Distribution Date: 26-Oct-2020
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Realized Loss Report - Collateral

Summary

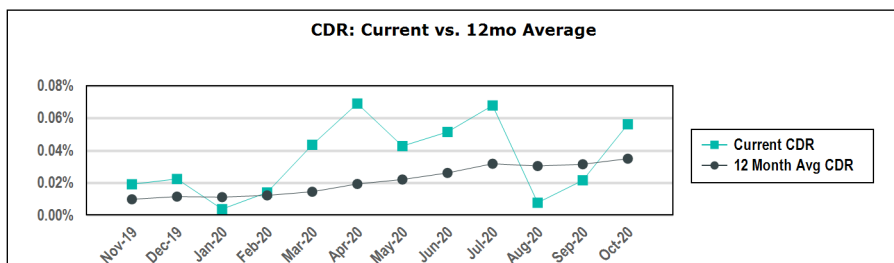
MDR

Current Month 0.005 %
3 Month Average 0.002 %
12 Month Average 0.003 %



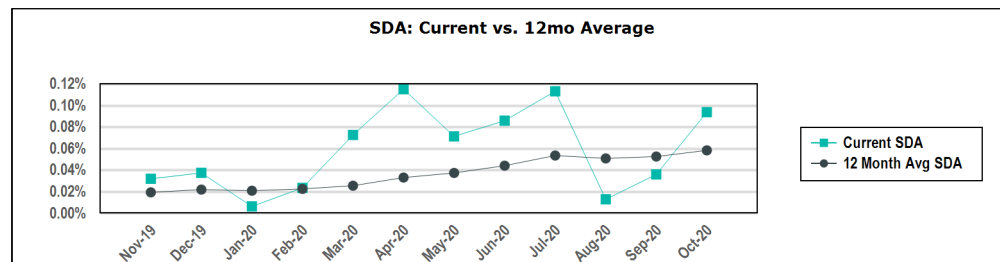
CDR

Current Month 0.056 %
3 Month Average 0.029 %
12 Month Average 0.035 %



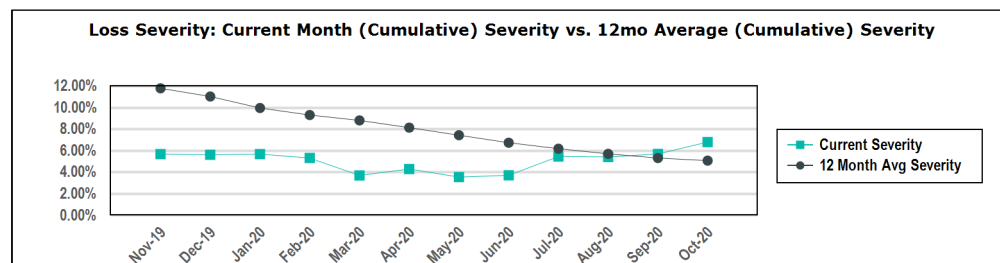
SDA

Current Month 0.094 %
3 Month Average 0.048 %
12 Month Average 0.059 %



Loss Severity

Current Month (Cumulative) 6.811 %
3 Month Average (Cumulative) 5.980 %
12 Month Average (Cumulative) 5.088 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



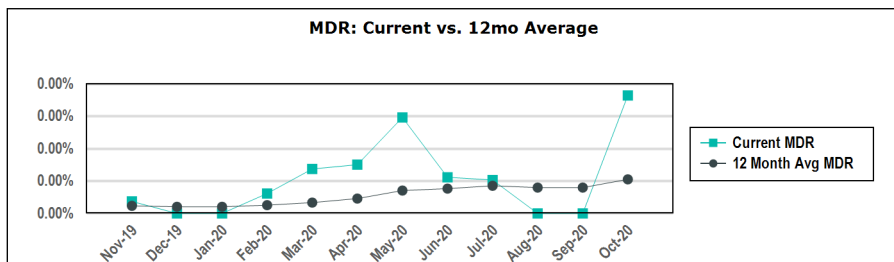
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Realized Loss Report - Collateral

Group 1

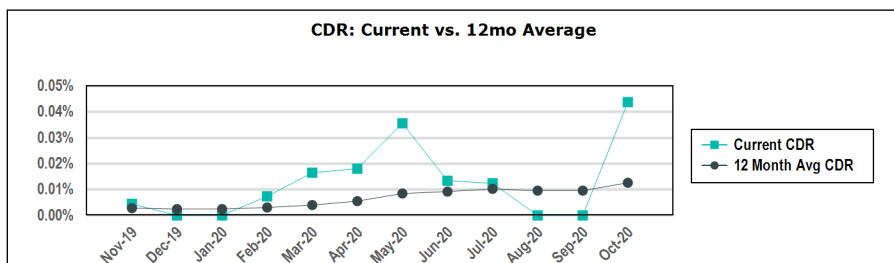
MDR

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



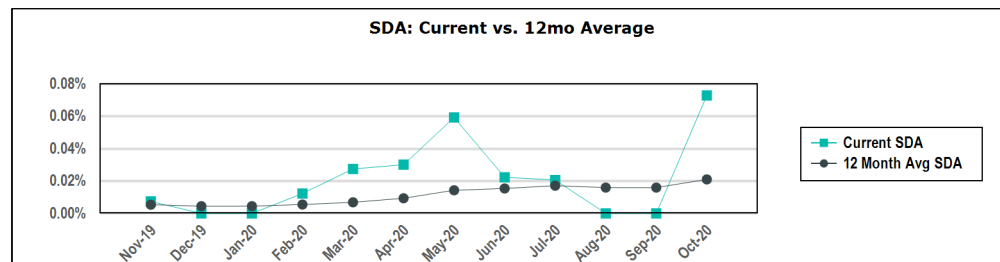
CDR

Current Month 0.044 %
3 Month Average 0.015 %
12 Month Average 0.013 %



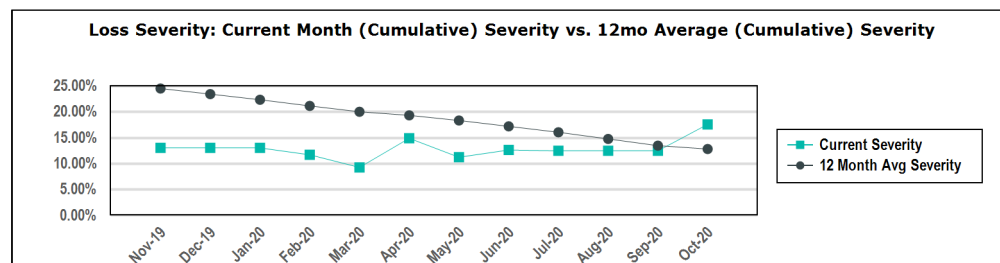
SDA

Current Month 0.073 %
3 Month Average 0.024 %
12 Month Average 0.021 %



Loss Severity

Current Month (Cumulative) 17.607 %
3 Month Average (Cumulative) 14.199 %
12 Month Average (Cumulative) 12.838 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



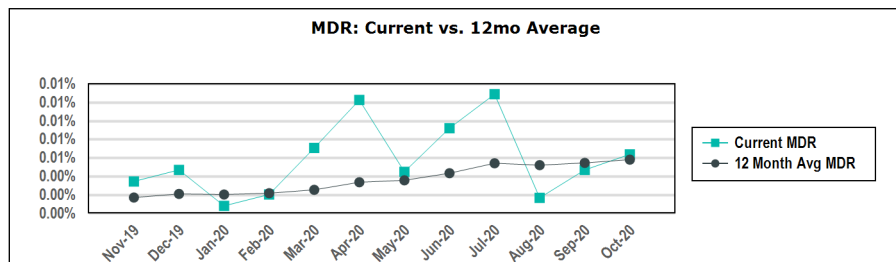
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Realized Loss Report - Collateral

Group 2

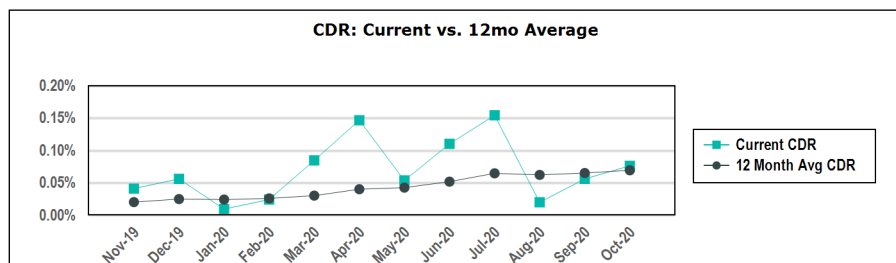
MDR

Current Month 0.006 %
3 Month Average 0.004 %
12 Month Average 0.006 %



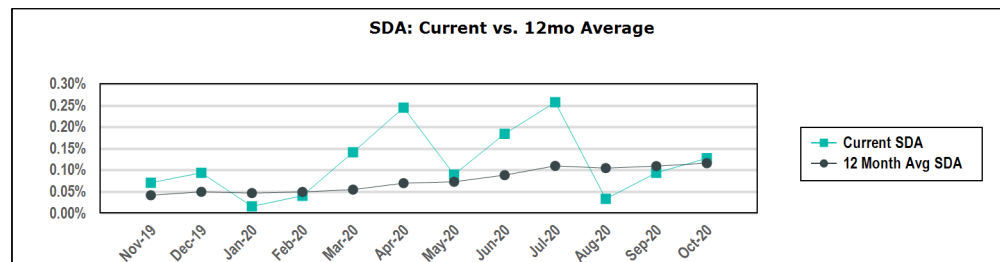
CDR

Current Month 0.077 %
3 Month Average 0.051 %
12 Month Average 0.070 %



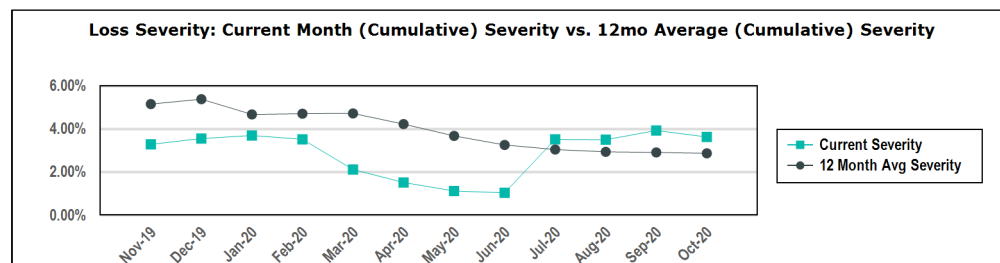
SDA

Current Month 0.128 %
3 Month Average 0.085 %
12 Month Average 0.117 %



Loss Severity

Current Month (Cumulative) 3.642 %
3 Month Average (Cumulative) 3.699 %
12 Month Average (Cumulative) 2.882 %



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.

Contact:
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Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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Prepayment Rates

Summary

SMM

Current Month	4.765 %
3 Month Average	4.972 %
12 Month Average	3.393 %

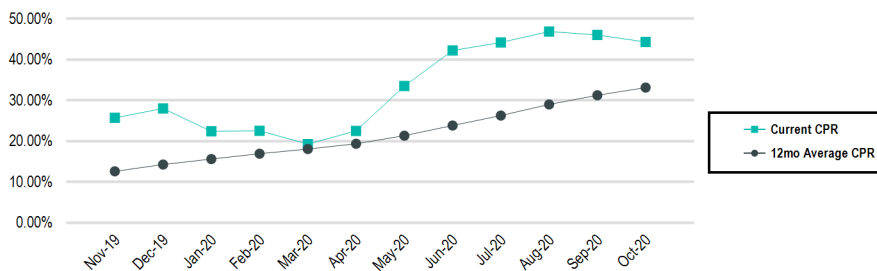
CPR

Current Month	44.336 %
3 Month Average	45.764 %
12 Month Average	33.160 %

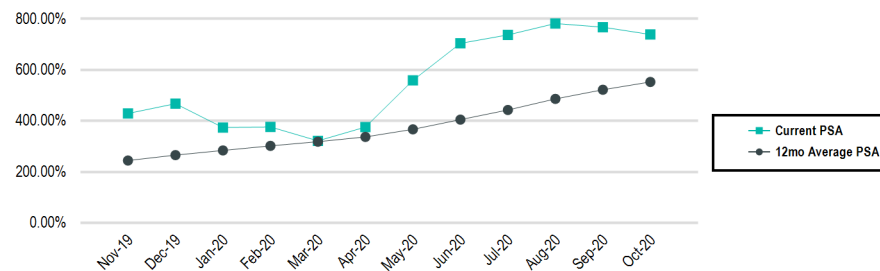
PSA

Current Month	738.939 %
3 Month Average	762.739 %
12 Month Average	552.665 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.489 %
3 Month Average	4.614 %
12 Month Average	3.130 %

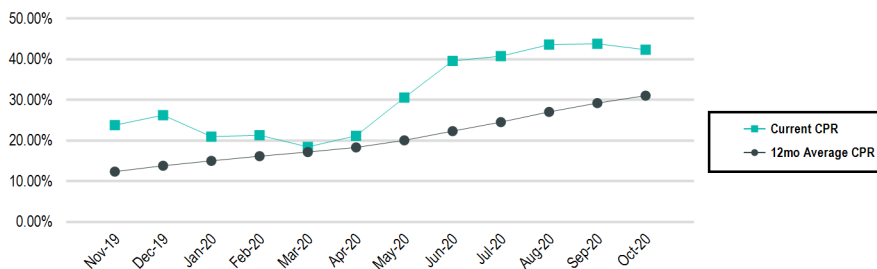
CPR

Current Month	42.374 %
3 Month Average	43.269 %
12 Month Average	31.076 %

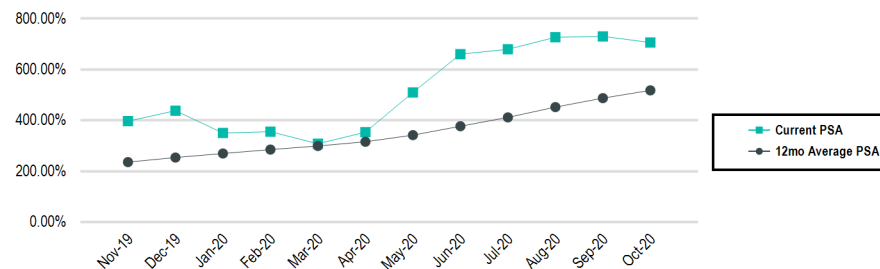
PSA

Current Month	706.228 %
3 Month Average	721.157 %
12 Month Average	517.928 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

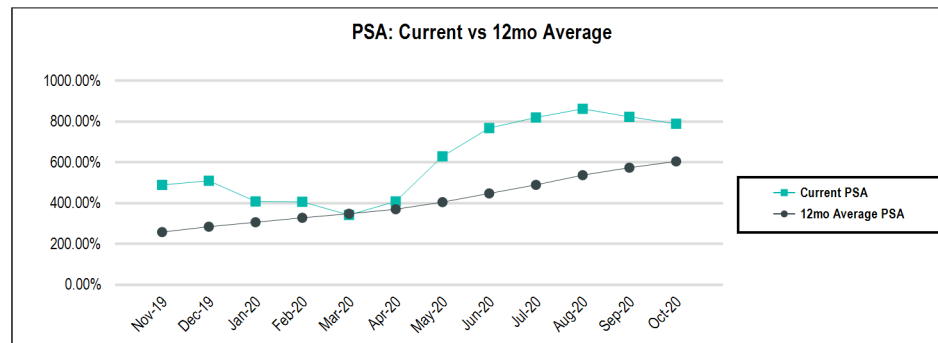
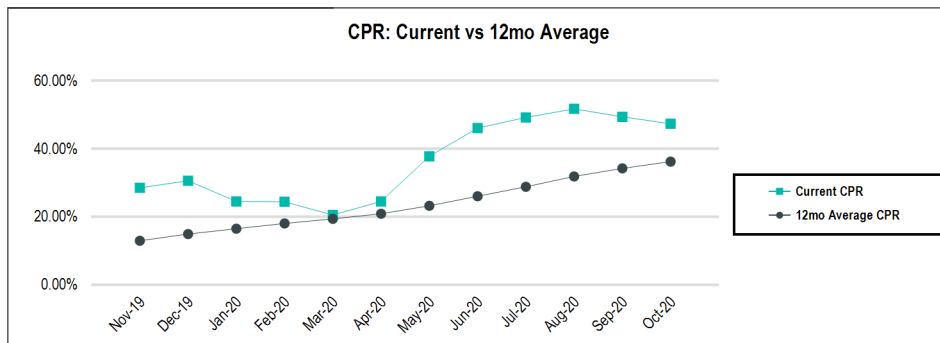
Current Month	5.210 %
3 Month Average	5.543 %
12 Month Average	3.803 %

CPR

Current Month	47.379 %
3 Month Average	49.529 %
12 Month Average	36.246 %

PSA

Current Month	789.651 %
3 Month Average	825.489 %
12 Month Average	605.268 %



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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Credit-Linked Notes

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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