

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-Apr-2021
07-Apr-2021 11:02:29 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		03/31/2021	0.00000 %	7,700,914,161.73	0.00	407,604,557.28	0.00	7,293,309,604.44	407,604,557.28	0.00
1M-1	30711XUS1	04/23/2021	0.75863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	04/23/2021	2.50863 %	11,934,928.39	26,613.62	794,915.13	0.00	11,140,013.26	821,528.75	0.00
1M-AH		03/31/2021	0.00000 %	628,242.71	0.00	41,843.54	0.00	586,399.17	41,843.54	0.00
1M-2B	30711XUU6	04/23/2021	2.50863 %	133,258,000.00	297,151.13	0.00	0.00	133,258,000.00	297,151.13	0.00
1M-BH		03/31/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	04/23/2021	2.50863 %	135,218,000.00	301,521.72	0.00	0.00	135,218,000.00	301,521.72	0.00
1M-CH		03/31/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	04/23/2021	2.50863 %	280,410,928.39	625,286.46	794,915.13	0.00	279,616,013.26	1,420,201.59	0.00
1M-2H		03/31/2021	0.00000 %	14,760,210.71	0.00	41,843.54	0.00	14,718,367.17	41,843.54	0.00
1B-1	30711XUW2	04/23/2021	4.10863 %	97,984,000.00	357,848.89	0.00	0.00	97,984,000.00	357,848.89	0.00
1B-1H		03/31/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		03/31/2021	0.00000 %	102,544,602.21	0.00	0.00	19,060.58	102,525,541.63	0.00	616,052.37
1A-I1	30711XUY8	04/23/2021	1.80000 %	0.00	19,095.89	0.00	0.00	0.00	19,095.89	0.00
1A-I2	30711XVA9	04/23/2021	1.40000 %	0.00	14,852.36	0.00	0.00	0.00	14,852.36	0.00
1A-I3	30711XVC5	04/23/2021	1.00000 %	0.00	10,608.83	0.00	0.00	0.00	10,608.83	0.00
1A-I4	30711XVE1	04/23/2021	0.60000 %	0.00	6,365.30	0.00	0.00	0.00	6,365.30	0.00
1B-I1	30711XVG6	04/23/2021	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1B-I2	30711XVJ0	04/23/2021	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1B-I3	30711XVL5	04/23/2021	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1B-I4	30711XVN1	04/23/2021	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1C-I1	30711XVQ4	04/23/2021	1.80000 %	0.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00
1C-I2	30711XVS0	04/23/2021	1.40000 %	0.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00
1C-I3	30711XVU5	04/23/2021	1.00000 %	0.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00
1C-I4	30711XVW1	04/23/2021	0.60000 %	0.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00
1E-A1	30711XUZ5	04/23/2021	0.70863 %	11,934,928.39	7,517.73	794,915.13	0.00	11,140,013.26	802,432.86	0.00
1E-A2	30711XVB7	04/23/2021	1.10863 %	11,934,928.39	11,761.26	794,915.13	0.00	11,140,013.26	806,676.39	0.00
1E-A3	30711XVD3	04/23/2021	1.50863 %	11,934,928.39	16,004.79	794,915.13	0.00	11,140,013.26	810,919.92	0.00
1E-A4	30711XVF8	04/23/2021	1.90863 %	11,934,928.39	20,248.32	794,915.13	0.00	11,140,013.26	815,163.45	0.00
1E-B1	30711XVH4	04/23/2021	0.70863 %	133,258,000.00	83,938.33	0.00	0.00	133,258,000.00	83,938.33	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-Apr-2021
07-Apr-2021 11:02:29 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
1E-B2	30711XVK7	04/23/2021	1.10863 %	133,258,000.00	131,318.95	0.00	0.00	133,258,000.00	131,318.95	0.00
1E-B3	30711XVM3	04/23/2021	1.50863 %	133,258,000.00	178,699.57	0.00	0.00	133,258,000.00	178,699.57	0.00
1E-B4	30711XVP6	04/23/2021	1.90863 %	133,258,000.00	226,080.19	0.00	0.00	133,258,000.00	226,080.19	0.00
1E-C1	30711XVR2	04/23/2021	0.70863 %	135,218,000.00	85,172.92	0.00	0.00	135,218,000.00	85,172.92	0.00
1E-C2	30711XVT8	04/23/2021	1.10863 %	135,218,000.00	133,250.43	0.00	0.00	135,218,000.00	133,250.43	0.00
1E-C3	30711XVV3	04/23/2021	1.50863 %	135,218,000.00	181,327.94	0.00	0.00	135,218,000.00	181,327.94	0.00
1E-C4	30711XVX9	04/23/2021	1.90863 %	135,218,000.00	229,405.45	0.00	0.00	135,218,000.00	229,405.45	0.00
1E-D1	30711XVY7	04/23/2021	0.70863 %	145,192,928.39	91,456.06	794,915.13	0.00	144,398,013.26	886,371.19	0.00
1E-D2	30711XVZ4	04/23/2021	1.10863 %	145,192,928.39	143,080.21	794,915.13	0.00	144,398,013.26	937,995.34	0.00
1E-D3	30711XWA8	04/23/2021	1.50863 %	145,192,928.39	194,704.36	794,915.13	0.00	144,398,013.26	989,619.49	0.00
1E-D4	30711XWB6	04/23/2021	1.90863 %	145,192,928.39	246,328.51	794,915.13	0.00	144,398,013.26	1,041,243.64	0.00
1E-D5	30711XWC4	04/23/2021	2.50863 %	145,192,928.39	323,764.74	794,915.13	0.00	144,398,013.26	1,118,679.87	0.00
1E-F1	30711XWD2	04/23/2021	0.70863 %	268,476,000.00	169,111.24	0.00	0.00	268,476,000.00	169,111.24	0.00
1E-F2	30711XWE0	04/23/2021	1.10863 %	268,476,000.00	264,569.38	0.00	0.00	268,476,000.00	264,569.38	0.00
1E-F3	30711XWF7	04/23/2021	1.50863 %	268,476,000.00	360,027.51	0.00	0.00	268,476,000.00	360,027.51	0.00
1E-F4	30711XWG5	04/23/2021	1.90863 %	268,476,000.00	455,485.64	0.00	0.00	268,476,000.00	455,485.64	0.00
1E-F5	30711XWH3	04/23/2021	2.50863 %	268,476,000.00	598,672.84	0.00	0.00	268,476,000.00	598,672.84	0.00
1X-1	30711XWJ9	04/23/2021	1.80000 %	0.00	232,308.69	0.00	0.00	0.00	232,308.69	0.00
1X-2	30711XWK6	04/23/2021	1.40000 %	0.00	180,684.53	0.00	0.00	0.00	180,684.53	0.00
1X-3	30711XWL4	04/23/2021	1.00000 %	0.00	129,060.38	0.00	0.00	0.00	129,060.38	0.00
1X-4	30711XWM2	04/23/2021	0.60000 %	0.00	77,436.23	0.00	0.00	0.00	77,436.23	0.00
1Y-1	30711XWN0	04/23/2021	1.80000 %	0.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00
1Y-2	30711XWP5	04/23/2021	1.40000 %	0.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00
1Y-3	30711XWQ3	04/23/2021	1.00000 %	0.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00
1Y-4	30711XWR1	04/23/2021	0.60000 %	0.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00
2A-H		03/31/2021	0.00000 %	4,568,063,705.71	0.00	265,408,034.88	0.00	4,302,655,670.82	265,408,034.88	0.00
2M-1	30711XWS9	04/23/2021	0.75863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	04/23/2021	2.60863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	04/23/2021	2.60863 %	82,989,100.33	192,433.65	467,881.97	0.00	82,521,218.36	660,315.62	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-Apr-2021
07-Apr-2021 11:02:29 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
2M-BH		03/31/2021	0.00000 %	4,368,694.90	0.00	24,630.15	0.00	4,344,064.76	24,630.15	0.00
2M-2C	30711XWV2	04/23/2021	2.60863 %	101,332,000.00	234,966.84	0.00	0.00	101,332,000.00	234,966.84	0.00
2M-CH		03/31/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	04/23/2021	2.60863 %	184,321,100.33	427,400.49	467,881.97	0.00	183,853,218.36	895,282.46	0.00
2M-2H		03/31/2021	0.00000 %	9,702,992.90	0.00	24,630.15	0.00	9,678,362.76	24,630.15	0.00
2B-1	30711XWW0	04/23/2021	4.55863 %	63,333,000.00	256,632.63	0.00	0.00	63,333,000.00	256,632.63	0.00
2B-1H		03/31/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		03/31/2021	0.00000 %	66,405,912.62	0.00	0.00	53,581.58	66,352,331.04	0.00	314,105.96
2A-I1	30711XWY6	04/23/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	04/23/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	04/23/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	04/23/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	04/23/2021	1.80000 %	0.00	132,782.56	0.00	0.00	0.00	132,782.56	0.00
2B-I2	30711XXH2	04/23/2021	1.40000 %	0.00	103,275.32	0.00	0.00	0.00	103,275.32	0.00
2B-I3	30711XXK5	04/23/2021	1.00000 %	0.00	73,768.09	0.00	0.00	0.00	73,768.09	0.00
2B-I4	30711XXM1	04/23/2021	0.60000 %	0.00	44,260.85	0.00	0.00	0.00	44,260.85	0.00
2C-I1	30711XXP4	04/23/2021	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2C-I2	30711XXR0	04/23/2021	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2C-I3	30711XXT6	04/23/2021	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2C-I4	30711XXV1	04/23/2021	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2E-A1	30711XWZ3	04/23/2021	0.80863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	04/23/2021	1.20863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	04/23/2021	1.60863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	04/23/2021	2.00863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	04/23/2021	0.80863 %	82,989,100.33	59,651.09	467,881.97	0.00	82,521,218.36	527,533.06	0.00
2E-B2	30711XXJ8	04/23/2021	1.20863 %	82,989,100.33	89,158.33	467,881.97	0.00	82,521,218.36	557,040.30	0.00
2E-B3	30711XXL3	04/23/2021	1.60863 %	82,989,100.33	118,665.56	467,881.97	0.00	82,521,218.36	586,547.53	0.00
2E-B4	30711XXN9	04/23/2021	2.00863 %	82,989,100.33	148,172.80	467,881.97	0.00	82,521,218.36	616,054.77	0.00
2E-C1	30711XXQ2	04/23/2021	0.80863 %	101,332,000.00	72,835.64	0.00	0.00	101,332,000.00	72,835.64	0.00
2E-C2	30711XXS8	04/23/2021	1.20863 %	101,332,000.00	108,864.80	0.00	0.00	101,332,000.00	108,864.80	0.00
2E-C3	30711XXU3	04/23/2021	1.60863 %	101,332,000.00	144,893.95	0.00	0.00	101,332,000.00	144,893.95	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-Apr-2021
07-Apr-2021 11:02:29 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
2E-C4	30711XXW9	04/23/2021	2.00863 %	101,332,000.00	180,923.11	0.00	0.00	101,332,000.00	180,923.11	0.00
2E-D1	30711XX7	04/23/2021	0.80863 %	82,989,100.33	59,651.09	467,881.97	0.00	82,521,218.36	527,533.06	0.00
2E-D2	30711XX5	04/23/2021	1.20863 %	82,989,100.33	89,158.33	467,881.97	0.00	82,521,218.36	557,040.30	0.00
2E-D3	30711XX2	04/23/2021	1.60863 %	82,989,100.33	118,665.56	467,881.97	0.00	82,521,218.36	586,547.53	0.00
2E-D4	30711XYA6	04/23/2021	2.00863 %	82,989,100.33	148,172.80	467,881.97	0.00	82,521,218.36	616,054.77	0.00
2E-D5	30711XYB4	04/23/2021	2.60863 %	82,989,100.33	192,433.65	467,881.97	0.00	82,521,218.36	660,315.62	0.00
2E-F1	30711XYC2	04/23/2021	0.80863 %	184,321,100.33	132,486.73	467,881.97	0.00	183,853,218.36	600,368.70	0.00
2E-F2	30711XYD0	04/23/2021	1.20863 %	184,321,100.33	198,023.12	467,881.97	0.00	183,853,218.36	665,905.09	0.00
2E-F3	30711XYE8	04/23/2021	1.60863 %	184,321,100.33	263,559.51	467,881.97	0.00	183,853,218.36	731,441.48	0.00
2E-F4	30711XYF5	04/23/2021	2.00863 %	184,321,100.33	329,095.90	467,881.97	0.00	183,853,218.36	796,977.87	0.00
2E-F5	30711XYG3	04/23/2021	2.60863 %	184,321,100.33	427,400.49	467,881.97	0.00	183,853,218.36	895,282.46	0.00
2X-1	30711XYH1	04/23/2021	1.80000 %	0.00	132,782.56	0.00	0.00	0.00	132,782.56	0.00
2X-2	30711XYJ7	04/23/2021	1.40000 %	0.00	103,275.32	0.00	0.00	0.00	103,275.32	0.00
2X-3	30711XYK4	04/23/2021	1.00000 %	0.00	73,768.09	0.00	0.00	0.00	73,768.09	0.00
2X-4	30711XYL2	04/23/2021	0.60000 %	0.00	44,260.85	0.00	0.00	0.00	44,260.85	0.00
2Y-1	30711XYM0	04/23/2021	1.80000 %	0.00	294,913.76	0.00	0.00	0.00	294,913.76	0.00
2Y-2	30711XYN8	04/23/2021	1.40000 %	0.00	229,377.37	0.00	0.00	0.00	229,377.37	0.00
2Y-3	30711XYP3	04/23/2021	1.00000 %	0.00	163,840.98	0.00	0.00	0.00	163,840.98	0.00
2Y-4	30711XYQ1	04/23/2021	0.60000 %	0.00	98,304.59	0.00	0.00	0.00	98,304.59	0.00
Totals				18,849,950,637.06	14,641,961.88	689,375,717.49	72,642.16	18,160,502,277.41	704,017,679.37	930,158.33

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.

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-Apr-2021
07-Apr-2021 11:02:29 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
1A-H	19,803,186,080.00	7,700,914,161.73	12,865,553.15	394,739,004.13	0.00	0.00	407,604,557.28	7,293,309,604.44	0.36828971	407,604,557.28
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	11,934,928.39	794,915.13	0.00	0.00	0.00	794,915.13	11,140,013.26	0.08359733	794,915.13
1M-AH	7,014,568.00	628,242.71	41,843.54	0.00	0.00	0.00	41,843.54	586,399.17	0.08359733	41,843.54
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	280,410,928.39	794,915.13	0.00	0.00	0.00	794,915.13	279,616,013.26	0.69602277	794,915.13
1M-2H	21,146,536.00	14,760,210.71	41,843.54	0.00	0.00	0.00	41,843.54	14,718,367.17	0.69601788	41,843.54
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	102,544,602.21	0.00	0.00	0.00	19,060.58	19,060.58	102,525,541.63	0.99402712	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	11,934,928.39	794,915.13	0.00	0.00	0.00	794,915.13	11,140,013.26	0.08359733	794,915.13
1E-A2	133,258,000.00	11,934,928.39	794,915.13	0.00	0.00	0.00	794,915.13	11,140,013.26	0.08359733	794,915.13
1E-A3	133,258,000.00	11,934,928.39	794,915.13	0.00	0.00	0.00	794,915.13	11,140,013.26	0.08359733	794,915.13
1E-A4	133,258,000.00	11,934,928.39	794,915.13	0.00	0.00	0.00	794,915.13	11,140,013.26	0.08359733	794,915.13
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-Apr-2021
07-Apr-2021 11:02:30 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	145,192,928.39	794,915.13	0.00	0.00	0.00	794,915.13	144,398,013.26	0.54179867	794,915.13
1E-D2	266,516,000.00	145,192,928.39	794,915.13	0.00	0.00	0.00	794,915.13	144,398,013.26	0.54179867	794,915.13
1E-D3	266,516,000.00	145,192,928.39	794,915.13	0.00	0.00	0.00	794,915.13	144,398,013.26	0.54179867	794,915.13
1E-D4	266,516,000.00	145,192,928.39	794,915.13	0.00	0.00	0.00	794,915.13	144,398,013.26	0.54179867	794,915.13
1E-D5	266,516,000.00	145,192,928.39	794,915.13	0.00	0.00	0.00	794,915.13	144,398,013.26	0.54179867	794,915.13
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	4,568,063,705.71	6,878,175.49	258,529,859.39	0.00	0.00	265,408,034.88	4,302,655,670.82	0.33702380	265,408,034.88
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	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.81436484	467,881.97
2M-BH	5,334,298.00	4,368,694.90	24,630.15	0.00	0.00	0.00	24,630.15	4,344,064.76	0.81436484	24,630.15
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	184,321,100.33	467,881.97	0.00	0.00	0.00	467,881.97	183,853,218.36	0.60478828	467,881.97

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-Apr-2021
07-Apr-2021 11:02:30 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,702,992.90	24,630.15	0.00	0.00	0.00	24,630.15	9,678,362.76	0.60478828	24,630.15
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	66,405,912.62	0.00	0.00	0.00	53,581.58	53,581.58	66,352,331.04	0.99528839	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	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.81436484	467,881.97
2E-B2	101,332,000.00	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.81436484	467,881.97
2E-B3	101,332,000.00	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.81436484	467,881.97
2E-B4	101,332,000.00	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.81436484	467,881.97
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	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.40718242	467,881.97
2E-D2	202,664,000.00	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.40718242	467,881.97
2E-D3	202,664,000.00	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.40718242	467,881.97
2E-D4	202,664,000.00	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.40718242	467,881.97
2E-D5	202,664,000.00	82,989,100.33	467,881.97	0.00	0.00	0.00	467,881.97	82,521,218.36	0.40718242	467,881.97

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-Apr-2021
 07-Apr-2021 11:02:30 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	184,321,100.33	467,881.97	0.00	0.00	0.00	467,881.97	183,853,218.36	0.90718242	467,881.97
2E-F2	202,664,000.00	184,321,100.33	467,881.97	0.00	0.00	0.00	467,881.97	183,853,218.36	0.90718242	467,881.97
2E-F3	202,664,000.00	184,321,100.33	467,881.97	0.00	0.00	0.00	467,881.97	183,853,218.36	0.90718242	467,881.97
2E-F4	202,664,000.00	184,321,100.33	467,881.97	0.00	0.00	0.00	467,881.97	183,853,218.36	0.90718242	467,881.97
2E-F5	202,664,000.00	184,321,100.33	467,881.97	0.00	0.00	0.00	467,881.97	183,853,218.36	0.90718242	467,881.97
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	18,849,950,637.06	36,106,853.97	653,268,863.52	0.00	72,642.16	689,448,359.65	18,160,502,277.41	0.43004807	689,375,717.49

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-Apr-2021
07-Apr-2021 11:02:30 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	388.87248398	0.64967087	19.93310584	0.00000000	0.00000000	20.58277671	368.28970727	0.36828971	20.58277671
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	89.56256577	5.96523383	0.00000000	0.00000000	0.00000000	5.96523383	83.59733194	0.08359733	5.96523383
1M-AH	7,014,568.00	89.56256608	5.96523407	0.00000000	0.00000000	0.00000000	5.96523407	83.59733201	0.08359733	5.96523407
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	698.00148454	1.97871012	0.00000000	0.00000000	0.00000000	1.97871012	696.02277442	0.69602277	1.97871012
1M-2H	21,146,536.00	697.99662271	1.97874205	0.00000000	0.00000000	0.00000000	1.97874205	696.01788066	0.69601788	1.97874205
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	994.21192007	0.00000000	0.00000000	0.00000000	0.18480013	0.18480013	994.02711994	0.99402712	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	89.56256577	5.96523383	0.00000000	0.00000000	0.00000000	5.96523383	83.59733194	0.08359733	5.96523383
1E-A2	133,258,000.00	89.56256577	5.96523383	0.00000000	0.00000000	0.00000000	5.96523383	83.59733194	0.08359733	5.96523383
1E-A3	133,258,000.00	89.56256577	5.96523383	0.00000000	0.00000000	0.00000000	5.96523383	83.59733194	0.08359733	5.96523383
1E-A4	133,258,000.00	89.56256577	5.96523383	0.00000000	0.00000000	0.00000000	5.96523383	83.59733194	0.08359733	5.96523383
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-Apr-2021
07-Apr-2021 11:02:30 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	544.78128289	2.98261692	0.00000000	0.00000000	0.00000000	2.98261692	541.79866597	0.54179867	2.98261692
1E-D2	266,516,000.00	544.78128289	2.98261692	0.00000000	0.00000000	0.00000000	2.98261692	541.79866597	0.54179867	2.98261692
1E-D3	266,516,000.00	544.78128289	2.98261692	0.00000000	0.00000000	0.00000000	2.98261692	541.79866597	0.54179867	2.98261692
1E-D4	266,516,000.00	544.78128289	2.98261692	0.00000000	0.00000000	0.00000000	2.98261692	541.79866597	0.54179867	2.98261692
1E-D5	266,516,000.00	544.78128289	2.98261692	0.00000000	0.00000000	0.00000000	2.98261692	541.79866597	0.54179867	2.98261692
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	357.81301355	0.53876234	20.25045053	0.00000000	0.00000000	20.78921287	337.02380068	0.33702380	20.78921287
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	818.98216092	4.61731704	0.00000000	0.00000000	0.00000000	4.61731704	814.36484388	0.81436484	4.61731704
2M-BH	5,334,298.00	818.98216035	4.61731797	0.00000000	0.00000000	0.00000000	4.61731797	814.36484426	0.81436484	4.61731797
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	606.32738697	1.53910568	0.00000000	0.00000000	0.00000000	1.53910568	604.78828129	0.60478828	1.53910568

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-Apr-2021
07-Apr-2021 11:02:30 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	606.32738678	1.53910599	0.00000000	0.00000000	0.00000000	1.53910599	604.78828142	0.60478828	1.53910599
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	996.09212084	0.00000000	0.00000000	0.00000000	0.80372647	0.80372647	995.28839437	0.99528839	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	818.98216092	4.61731704	0.00000000	0.00000000	0.00000000	4.61731704	814.36484388	0.81436484	4.61731704
2E-B2	101,332,000.00	818.98216092	4.61731704	0.00000000	0.00000000	0.00000000	4.61731704	814.36484388	0.81436484	4.61731704
2E-B3	101,332,000.00	818.98216092	4.61731704	0.00000000	0.00000000	0.00000000	4.61731704	814.36484388	0.81436484	4.61731704
2E-B4	101,332,000.00	818.98216092	4.61731704	0.00000000	0.00000000	0.00000000	4.61731704	814.36484388	0.81436484	4.61731704
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	409.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	407.18242194	0.40718242	2.30865852
2E-D2	202,664,000.00	409.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	407.18242194	0.40718242	2.30865852
2E-D3	202,664,000.00	409.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	407.18242194	0.40718242	2.30865852
2E-D4	202,664,000.00	409.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	407.18242194	0.40718242	2.30865852
2E-D5	202,664,000.00	409.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	407.18242194	0.40718242	2.30865852

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-Apr-2021
07-Apr-2021 11:02:30 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	909.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	907.18242194	0.90718242	2.30865852
2E-F2	202,664,000.00	909.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	907.18242194	0.90718242	2.30865852
2E-F3	202,664,000.00	909.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	907.18242194	0.90718242	2.30865852
2E-F4	202,664,000.00	909.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	907.18242194	0.90718242	2.30865852
2E-F5	202,664,000.00	909.49108046	2.30865852	0.00000000	0.00000000	0.00000000	2.30865852	907.18242194	0.90718242	2.30865852
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.

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-Apr-2021
07-Apr-2021 11:02:30 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	7,700,914,161.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,293,309,604.44
1M-1	N/A	N/A	0.75863 %	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	03/25/21 - 04/25/21	32	2.50863 %	11,934,928.39	26,613.62	0.00	0.00	0.00	0.00	26,613.62	0.00	11,140,013.26
1M-AH	N/A	N/A	0.00000 %	628,242.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	586,399.17
1M-2B	03/25/21 - 04/25/21	32	2.50863 %	133,258,000.00	297,151.13	0.00	0.00	0.00	0.00	297,151.13	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	03/25/21 - 04/25/21	32	2.50863 %	135,218,000.00	301,521.72	0.00	0.00	0.00	0.00	301,521.72	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	03/25/21 - 04/25/21	32	2.50863 %	280,410,928.39	625,286.46	0.00	0.00	0.00	0.00	625,286.46	0.00	279,616,013.26
1M-2H	N/A	N/A	0.00000 %	14,760,210.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,718,367.17
1B-1	03/25/21 - 04/25/21	32	4.10863 %	97,984,000.00	357,848.89	0.00	0.00	0.00	0.00	357,848.89	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,544,602.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,525,541.63
1A-I1	03/25/21 - 04/25/21	32	1.80000 %	11,934,928.39	19,095.89	0.00	0.00	0.00	0.00	19,095.89	0.00	11,140,013.26
1A-I2	03/25/21 - 04/25/21	32	1.40000 %	11,934,928.39	14,852.36	0.00	0.00	0.00	0.00	14,852.36	0.00	11,140,013.26
1A-I3	03/25/21 - 04/25/21	32	1.00000 %	11,934,928.39	10,608.83	0.00	0.00	0.00	0.00	10,608.83	0.00	11,140,013.26
1A-I4	03/25/21 - 04/25/21	32	0.60000 %	11,934,928.39	6,365.30	0.00	0.00	0.00	0.00	6,365.30	0.00	11,140,013.26
1B-I1	03/25/21 - 04/25/21	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1B-I2	03/25/21 - 04/25/21	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1B-I3	03/25/21 - 04/25/21	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1B-I4	03/25/21 - 04/25/21	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1C-I1	03/25/21 - 04/25/21	32	1.80000 %	135,218,000.00	216,348.80	0.00	0.00	0.00	0.00	216,348.80	0.00	135,218,000.00
1C-I2	03/25/21 - 04/25/21	32	1.40000 %	135,218,000.00	168,271.29	0.00	0.00	0.00	0.00	168,271.29	0.00	135,218,000.00
1C-I3	03/25/21 - 04/25/21	32	1.00000 %	135,218,000.00	120,193.78	0.00	0.00	0.00	0.00	120,193.78	0.00	135,218,000.00
1C-I4	03/25/21 - 04/25/21	32	0.60000 %	135,218,000.00	72,116.27	0.00	0.00	0.00	0.00	72,116.27	0.00	135,218,000.00
1E-A1	03/25/21 - 04/25/21	32	0.70863 %	11,934,928.39	7,517.73	0.00	0.00	0.00	0.00	7,517.73	0.00	11,140,013.26
1E-A2	03/25/21 - 04/25/21	32	1.10863 %	11,934,928.39	11,761.26	0.00	0.00	0.00	0.00	11,761.26	0.00	11,140,013.26
1E-A3	03/25/21 - 04/25/21	32	1.50863 %	11,934,928.39	16,004.79	0.00	0.00	0.00	0.00	16,004.79	0.00	11,140,013.26
1E-A4	03/25/21 - 04/25/21	32	1.90863 %	11,934,928.39	20,248.32	0.00	0.00	0.00	0.00	20,248.32	0.00	11,140,013.26
1E-B1	03/25/21 - 04/25/21	32	0.70863 %	133,258,000.00	83,938.33	0.00	0.00	0.00	0.00	83,938.33	0.00	133,258,000.00
1E-B2	03/25/21 - 04/25/21	32	1.10863 %	133,258,000.00	131,318.95	0.00	0.00	0.00	0.00	131,318.95	0.00	133,258,000.00

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

**WELLS
FARGO**

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:30 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	03/25/21 - 04/25/21	32	1.50863 %	133,258,000.00	178,699.57	0.00	0.00	0.00	0.00	178,699.57	0.00	133,258,000.00
1E-B4	03/25/21 - 04/25/21	32	1.90863 %	133,258,000.00	226,080.19	0.00	0.00	0.00	0.00	226,080.19	0.00	133,258,000.00
1E-C1	03/25/21 - 04/25/21	32	0.70863 %	135,218,000.00	85,172.92	0.00	0.00	0.00	0.00	85,172.92	0.00	135,218,000.00
1E-C2	03/25/21 - 04/25/21	32	1.10863 %	135,218,000.00	133,250.43	0.00	0.00	0.00	0.00	133,250.43	0.00	135,218,000.00
1E-C3	03/25/21 - 04/25/21	32	1.50863 %	135,218,000.00	181,327.94	0.00	0.00	0.00	0.00	181,327.94	0.00	135,218,000.00
1E-C4	03/25/21 - 04/25/21	32	1.90863 %	135,218,000.00	229,405.45	0.00	0.00	0.00	0.00	229,405.45	0.00	135,218,000.00
1E-D1	03/25/21 - 04/25/21	32	0.70863 %	145,192,928.39	91,456.06	0.00	0.00	0.00	0.00	91,456.06	0.00	144,398,013.26
1E-D2	03/25/21 - 04/25/21	32	1.10863 %	145,192,928.39	143,080.21	0.00	0.00	0.00	0.00	143,080.21	0.00	144,398,013.26
1E-D3	03/25/21 - 04/25/21	32	1.50863 %	145,192,928.39	194,704.36	0.00	0.00	0.00	0.00	194,704.36	0.00	144,398,013.26
1E-D4	03/25/21 - 04/25/21	32	1.90863 %	145,192,928.39	246,328.51	0.00	0.00	0.00	0.00	246,328.51	0.00	144,398,013.26
1E-D5	03/25/21 - 04/25/21	32	2.50863 %	145,192,928.39	323,764.74	0.00	0.00	0.00	0.00	323,764.74	0.00	144,398,013.26
1E-F1	03/25/21 - 04/25/21	32	0.70863 %	268,476,000.00	169,111.24	0.00	0.00	0.00	0.00	169,111.24	0.00	268,476,000.00
1E-F2	03/25/21 - 04/25/21	32	1.10863 %	268,476,000.00	264,569.38	0.00	0.00	0.00	0.00	264,569.38	0.00	268,476,000.00
1E-F3	03/25/21 - 04/25/21	32	1.50863 %	268,476,000.00	360,027.51	0.00	0.00	0.00	0.00	360,027.51	0.00	268,476,000.00
1E-F4	03/25/21 - 04/25/21	32	1.90863 %	268,476,000.00	455,485.64	0.00	0.00	0.00	0.00	455,485.64	0.00	268,476,000.00
1E-F5	03/25/21 - 04/25/21	32	2.50863 %	268,476,000.00	598,672.84	0.00	0.00	0.00	0.00	598,672.84	0.00	268,476,000.00
1X-1	03/25/21 - 04/25/21	32	1.80000 %	145,192,928.39	232,308.69	0.00	0.00	0.00	0.00	232,308.69	0.00	144,398,013.26
1X-2	03/25/21 - 04/25/21	32	1.40000 %	145,192,928.39	180,684.53	0.00	0.00	0.00	0.00	180,684.53	0.00	144,398,013.26
1X-3	03/25/21 - 04/25/21	32	1.00000 %	145,192,928.39	129,060.38	0.00	0.00	0.00	0.00	129,060.38	0.00	144,398,013.26
1X-4	03/25/21 - 04/25/21	32	0.60000 %	145,192,928.39	77,436.23	0.00	0.00	0.00	0.00	77,436.23	0.00	144,398,013.26
1Y-1	03/25/21 - 04/25/21	32	1.80000 %	268,476,000.00	429,561.60	0.00	0.00	0.00	0.00	429,561.60	0.00	268,476,000.00
1Y-2	03/25/21 - 04/25/21	32	1.40000 %	268,476,000.00	334,103.47	0.00	0.00	0.00	0.00	334,103.47	0.00	268,476,000.00
1Y-3	03/25/21 - 04/25/21	32	1.00000 %	268,476,000.00	238,645.33	0.00	0.00	0.00	0.00	238,645.33	0.00	268,476,000.00
1Y-4	03/25/21 - 04/25/21	32	0.60000 %	268,476,000.00	143,187.20	0.00	0.00	0.00	0.00	143,187.20	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	4,568,063,705.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,302,655,670.82
2M-1	N/A	N/A	0.75863 %	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	2.60863 %	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	03/25/21 - 04/25/21	32	2.60863 %	82,989,100.33	192,433.65	0.00	0.00	0.00	0.00	192,433.65	0.00	82,521,218.36
2M-BH	N/A	N/A	0.00000 %	4,368,694.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,344,064.76
2M-2C	03/25/21 - 04/25/21	32	2.60863 %	101,332,000.00	234,966.84	0.00	0.00	0.00	0.00	234,966.84	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-Apr-2021
07-Apr-2021 11:02:30 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	03/25/21 - 04/25/21	32	2.60863 %	184,321,100.33	427,400.49	0.00	0.00	0.00	0.00	427,400.49	0.00	183,853,218.36
2M-2H	N/A	N/A	0.00000 %	9,702,992.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,678,362.76
2B-1	03/25/21 - 04/25/21	32	4.55863 %	63,333,000.00	256,632.63	0.00	0.00	0.00	0.00	256,632.63	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 %	66,405,912.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,352,331.04
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	03/25/21 - 04/25/21	32	1.80000 %	82,989,100.33	132,782.56	0.00	0.00	0.00	0.00	132,782.56	0.00	82,521,218.36
2B-I2	03/25/21 - 04/25/21	32	1.40000 %	82,989,100.33	103,275.32	0.00	0.00	0.00	0.00	103,275.32	0.00	82,521,218.36
2B-I3	03/25/21 - 04/25/21	32	1.00000 %	82,989,100.33	73,768.09	0.00	0.00	0.00	0.00	73,768.09	0.00	82,521,218.36
2B-I4	03/25/21 - 04/25/21	32	0.60000 %	82,989,100.33	44,260.85	0.00	0.00	0.00	0.00	44,260.85	0.00	82,521,218.36
2C-I1	03/25/21 - 04/25/21	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2C-I2	03/25/21 - 04/25/21	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2C-I3	03/25/21 - 04/25/21	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2C-I4	03/25/21 - 04/25/21	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2E-A1	N/A	N/A	0.80863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.20863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.60863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.00863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/21 - 04/25/21	32	0.80863 %	82,989,100.33	59,651.09	0.00	0.00	0.00	0.00	59,651.09	0.00	82,521,218.36
2E-B2	03/25/21 - 04/25/21	32	1.20863 %	82,989,100.33	89,158.33	0.00	0.00	0.00	0.00	89,158.33	0.00	82,521,218.36
2E-B3	03/25/21 - 04/25/21	32	1.60863 %	82,989,100.33	118,665.56	0.00	0.00	0.00	0.00	118,665.56	0.00	82,521,218.36
2E-B4	03/25/21 - 04/25/21	32	2.00863 %	82,989,100.33	148,172.80	0.00	0.00	0.00	0.00	148,172.80	0.00	82,521,218.36
2E-C1	03/25/21 - 04/25/21	32	0.80863 %	101,332,000.00	72,835.64	0.00	0.00	0.00	0.00	72,835.64	0.00	101,332,000.00
2E-C2	03/25/21 - 04/25/21	32	1.20863 %	101,332,000.00	108,864.80	0.00	0.00	0.00	0.00	108,864.80	0.00	101,332,000.00
2E-C3	03/25/21 - 04/25/21	32	1.60863 %	101,332,000.00	144,893.95	0.00	0.00	0.00	0.00	144,893.95	0.00	101,332,000.00
2E-C4	03/25/21 - 04/25/21	32	2.00863 %	101,332,000.00	180,923.11	0.00	0.00	0.00	0.00	180,923.11	0.00	101,332,000.00
2E-D1	03/25/21 - 04/25/21	32	0.80863 %	82,989,100.33	59,651.09	0.00	0.00	0.00	0.00	59,651.09	0.00	82,521,218.36
2E-D2	03/25/21 - 04/25/21	32	1.20863 %	82,989,100.33	89,158.33	0.00	0.00	0.00	0.00	89,158.33	0.00	82,521,218.36

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-Apr-2021
07-Apr-2021 11:02:30 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	03/25/21 - 04/25/21	32	1.60863 %	82,989,100.33	118,665.56	0.00	0.00	0.00	0.00	118,665.56	0.00	82,521,218.36
2E-D4	03/25/21 - 04/25/21	32	2.00863 %	82,989,100.33	148,172.80	0.00	0.00	0.00	0.00	148,172.80	0.00	82,521,218.36
2E-D5	03/25/21 - 04/25/21	32	2.60863 %	82,989,100.33	192,433.65	0.00	0.00	0.00	0.00	192,433.65	0.00	82,521,218.36
2E-F1	03/25/21 - 04/25/21	32	0.80863 %	184,321,100.33	132,486.73	0.00	0.00	0.00	0.00	132,486.73	0.00	183,853,218.36
2E-F2	03/25/21 - 04/25/21	32	1.20863 %	184,321,100.33	198,023.12	0.00	0.00	0.00	0.00	198,023.12	0.00	183,853,218.36
2E-F3	03/25/21 - 04/25/21	32	1.60863 %	184,321,100.33	263,559.51	0.00	0.00	0.00	0.00	263,559.51	0.00	183,853,218.36
2E-F4	03/25/21 - 04/25/21	32	2.00863 %	184,321,100.33	329,095.90	0.00	0.00	0.00	0.00	329,095.90	0.00	183,853,218.36
2E-F5	03/25/21 - 04/25/21	32	2.60863 %	184,321,100.33	427,400.49	0.00	0.00	0.00	0.00	427,400.49	0.00	183,853,218.36
2X-1	03/25/21 - 04/25/21	32	1.80000 %	82,989,100.33	132,782.56	0.00	0.00	0.00	0.00	132,782.56	0.00	82,521,218.36
2X-2	03/25/21 - 04/25/21	32	1.40000 %	82,989,100.33	103,275.32	0.00	0.00	0.00	0.00	103,275.32	0.00	82,521,218.36
2X-3	03/25/21 - 04/25/21	32	1.00000 %	82,989,100.33	73,768.09	0.00	0.00	0.00	0.00	73,768.09	0.00	82,521,218.36
2X-4	03/25/21 - 04/25/21	32	0.60000 %	82,989,100.33	44,260.85	0.00	0.00	0.00	0.00	44,260.85	0.00	82,521,218.36
2Y-1	03/25/21 - 04/25/21	32	1.80000 %	184,321,100.33	294,913.76	0.00	0.00	0.00	0.00	294,913.76	0.00	183,853,218.36
2Y-2	03/25/21 - 04/25/21	32	1.40000 %	184,321,100.33	229,377.37	0.00	0.00	0.00	0.00	229,377.37	0.00	183,853,218.36
2Y-3	03/25/21 - 04/25/21	32	1.00000 %	184,321,100.33	163,840.98	0.00	0.00	0.00	0.00	163,840.98	0.00	183,853,218.36
2Y-4	03/25/21 - 04/25/21	32	0.60000 %	184,321,100.33	98,304.59	0.00	0.00	0.00	0.00	98,304.59	0.00	183,853,218.36
Totals					14,641,961.88	0.00	0.00	0.00	0.00	14,641,961.88	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

**WELLS
FARGO**

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:30 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 %	388.87248398	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	368.28970727
1M-1	186,170,000.00	0.75863 %	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	2.50863 %	89.56256577	0.19971499	0.00000000	0.00000000	0.00000000	0.00000000	0.19971499	0.00000000	83.59733194
1M-AH	7,014,568.00	0.00000 %	89.56256608	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	83.59733201
1M-2B	133,258,000.00	2.50863 %	1000.00000000	2.22989336	0.00000000	0.00000000	0.00000000	0.00000000	2.22989336	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	2.50863 %	1000.00000000	2.22989336	0.00000000	0.00000000	0.00000000	0.00000000	2.22989336	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	2.50863 %	698.00148454	1.55646886	0.00000000	0.00000000	0.00000000	0.00000000	1.55646886	0.00000000	696.02277442
1M-2H	21,146,536.00	0.00000 %	697.99662271	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	696.01788066
1B-1	97,984,000.00	4.10863 %	1000.00000000	3.65211555	0.00000000	0.00000000	0.00000000	0.00000000	3.65211555	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 %	994.21192007	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.02711994
1A-I1	0.00	1.80000 %	89.56256577	0.14330014	0.00000000	0.00000000	0.00000000	0.00000000	0.14330014	0.00000000	83.59733194
1A-I2	0.00	1.40000 %	89.56256577	0.11145567	0.00000000	0.00000000	0.00000000	0.00000000	0.11145567	0.00000000	83.59733194
1A-I3	0.00	1.00000 %	89.56256577	0.07961121	0.00000000	0.00000000	0.00000000	0.00000000	0.07961121	0.00000000	83.59733194
1A-I4	0.00	0.60000 %	89.56256577	0.04776674	0.00000000	0.00000000	0.00000000	0.00000000	0.04776674	0.00000000	83.59733194
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.70863 %	89.56256577	0.05641485	0.00000000	0.00000000	0.00000000	0.00000000	0.05641485	0.00000000	83.59733194
1E-A2	133,258,000.00	1.10863 %	89.56256577	0.08825932	0.00000000	0.00000000	0.00000000	0.00000000	0.08825932	0.00000000	83.59733194
1E-A3	133,258,000.00	1.50863 %	89.56256577	0.12010378	0.00000000	0.00000000	0.00000000	0.00000000	0.12010378	0.00000000	83.59733194

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:30 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.90863 %	89.56256577	0.15194825	0.00000000	0.00000000	0.00000000	0.00000000	0.15194825	0.00000000	83.59733194
1E-B1	133,258,000.00	0.70863 %	1000.00000000	0.62989336	0.00000000	0.00000000	0.00000000	0.00000000	0.62989336	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.10863 %	1000.00000000	0.98544890	0.00000000	0.00000000	0.00000000	0.00000000	0.98544890	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.50863 %	1000.00000000	1.34100444	0.00000000	0.00000000	0.00000000	0.00000000	1.34100444	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.90863 %	1000.00000000	1.69655998	0.00000000	0.00000000	0.00000000	0.00000000	1.69655998	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.70863 %	1000.00000000	0.62989336	0.00000000	0.00000000	0.00000000	0.00000000	0.62989336	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.10863 %	1000.00000000	0.98544890	0.00000000	0.00000000	0.00000000	0.00000000	0.98544890	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.50863 %	1000.00000000	1.34100445	0.00000000	0.00000000	0.00000000	0.00000000	1.34100445	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.90863 %	1000.00000000	1.69656000	0.00000000	0.00000000	0.00000000	0.00000000	1.69656000	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.70863 %	544.78128289	0.34315411	0.00000000	0.00000000	0.00000000	0.00000000	0.34315411	0.00000000	541.79866597
1E-D2	266,516,000.00	1.10863 %	544.78128289	0.53685411	0.00000000	0.00000000	0.00000000	0.00000000	0.53685411	0.00000000	541.79866597
1E-D3	266,516,000.00	1.50863 %	544.78128289	0.73055411	0.00000000	0.00000000	0.00000000	0.00000000	0.73055411	0.00000000	541.79866597
1E-D4	266,516,000.00	1.90863 %	544.78128289	0.92425412	0.00000000	0.00000000	0.00000000	0.00000000	0.92425412	0.00000000	541.79866597
1E-D5	266,516,000.00	2.50863 %	544.78128289	1.21480414	0.00000000	0.00000000	0.00000000	0.00000000	1.21480414	0.00000000	541.79866597
1E-F1	268,476,000.00	0.70863 %	1000.00000000	0.62989332	0.00000000	0.00000000	0.00000000	0.00000000	0.62989332	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.10863 %	1000.00000000	0.98544890	0.00000000	0.00000000	0.00000000	0.00000000	0.98544890	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.50863 %	1000.00000000	1.34100445	0.00000000	0.00000000	0.00000000	0.00000000	1.34100445	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.90863 %	1000.00000000	1.69655999	0.00000000	0.00000000	0.00000000	0.00000000	1.69655999	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.50863 %	1000.00000000	2.22989332	0.00000000	0.00000000	0.00000000	0.00000000	2.22989332	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	544.78128289	0.87165007	0.00000000	0.00000000	0.00000000	0.00000000	0.87165007	0.00000000	541.79866597
1X-2	0.00	1.40000 %	544.78128289	0.67795003	0.00000000	0.00000000	0.00000000	0.00000000	0.67795003	0.00000000	541.79866597
1X-3	0.00	1.00000 %	544.78128289	0.48425003	0.00000000	0.00000000	0.00000000	0.00000000	0.48425003	0.00000000	541.79866597
1X-4	0.00	0.60000 %	544.78128289	0.29055002	0.00000000	0.00000000	0.00000000	0.00000000	0.29055002	0.00000000	541.79866597
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	357.81301355	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	337.02380068
2M-1	107,666,000.00	0.75863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	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-Apr-2021
07-Apr-2021 11:02:30 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
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	2.60863 %	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	2.60863 %	818.98216092	1.89904127	0.00000000	0.00000000	0.00000000	0.00000000	1.89904127	0.00000000	814.36484388
2M-BH	5,334,298.00	0.0000 %	818.98216035	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	814.36484426
2M-2C	101,332,000.00	2.60863 %	1000.00000000	2.31878222	0.00000000	0.00000000	0.00000000	0.00000000	2.31878222	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	2.60863 %	606.32738697	1.40594116	0.00000000	0.00000000	0.00000000	0.00000000	1.40594116	0.00000000	604.78828129
2M-2H	16,002,894.00	0.0000 %	606.32738678	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	604.78828142
2B-1	63,333,000.00	4.55863 %	1000.00000000	4.05211548	0.00000000	0.00000000	0.00000000	0.00000000	4.05211548	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 %	996.09212084	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.28839437
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 %	818.98216092	1.31037145	0.00000000	0.00000000	0.00000000	0.00000000	1.31037145	0.00000000	814.36484388
2B-I2	0.00	1.40000 %	818.98216092	1.01917775	0.00000000	0.00000000	0.00000000	0.00000000	1.01917775	0.00000000	814.36484388
2B-I3	0.00	1.00000 %	818.98216092	0.72798415	0.00000000	0.00000000	0.00000000	0.00000000	0.72798415	0.00000000	814.36484388
2B-I4	0.00	0.60000 %	818.98216092	0.43679045	0.00000000	0.00000000	0.00000000	0.00000000	0.43679045	0.00000000	814.36484388
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.80863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.20863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.60863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.00863 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.80863 %	818.98216092	0.58866982	0.00000000	0.00000000	0.00000000	0.00000000	0.58866982	0.00000000	814.36484388

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-Apr-2021
07-Apr-2021 11:02:30 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.20863 %	818.98216092	0.87986352	0.00000000	0.00000000	0.00000000	0.00000000	0.87986352	0.00000000	814.36484388
2E-B3	101,332,000.00	1.60863 %	818.98216092	1.17105712	0.00000000	0.00000000	0.00000000	0.00000000	1.17105712	0.00000000	814.36484388
2E-B4	101,332,000.00	2.00863 %	818.98216092	1.46225082	0.00000000	0.00000000	0.00000000	0.00000000	1.46225082	0.00000000	814.36484388
2E-C1	101,332,000.00	0.80863 %	1000.00000000	0.71878222	0.00000000	0.00000000	0.00000000	0.00000000	0.71878222	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.20863 %	1000.00000000	1.07433782	0.00000000	0.00000000	0.00000000	0.00000000	1.07433782	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.60863 %	1000.00000000	1.42989332	0.00000000	0.00000000	0.00000000	0.00000000	1.42989332	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.00863 %	1000.00000000	1.78544892	0.00000000	0.00000000	0.00000000	0.00000000	1.78544892	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.80863 %	409.49108046	0.29433491	0.00000000	0.00000000	0.00000000	0.00000000	0.29433491	0.00000000	407.18242194
2E-D2	202,664,000.00	1.20863 %	409.49108046	0.43993176	0.00000000	0.00000000	0.00000000	0.00000000	0.43993176	0.00000000	407.18242194
2E-D3	202,664,000.00	1.60863 %	409.49108046	0.58552856	0.00000000	0.00000000	0.00000000	0.00000000	0.58552856	0.00000000	407.18242194
2E-D4	202,664,000.00	2.00863 %	409.49108046	0.73112541	0.00000000	0.00000000	0.00000000	0.00000000	0.73112541	0.00000000	407.18242194
2E-D5	202,664,000.00	2.60863 %	409.49108046	0.94952064	0.00000000	0.00000000	0.00000000	0.00000000	0.94952064	0.00000000	407.18242194
2E-F1	202,664,000.00	0.80863 %	909.49108046	0.65372602	0.00000000	0.00000000	0.00000000	0.00000000	0.65372602	0.00000000	907.18242194
2E-F2	202,664,000.00	1.20863 %	909.49108046	0.97710062	0.00000000	0.00000000	0.00000000	0.00000000	0.97710062	0.00000000	907.18242194
2E-F3	202,664,000.00	1.60863 %	909.49108046	1.30047522	0.00000000	0.00000000	0.00000000	0.00000000	1.30047522	0.00000000	907.18242194
2E-F4	202,664,000.00	2.00863 %	909.49108046	1.62384982	0.00000000	0.00000000	0.00000000	0.00000000	1.62384982	0.00000000	907.18242194
2E-F5	202,664,000.00	2.60863 %	909.49108046	2.10891175	0.00000000	0.00000000	0.00000000	0.00000000	2.10891175	0.00000000	907.18242194
2X-1	0.00	1.80000 %	409.49108046	0.65518573	0.00000000	0.00000000	0.00000000	0.00000000	0.65518573	0.00000000	407.18242194
2X-2	0.00	1.40000 %	409.49108046	0.50958888	0.00000000	0.00000000	0.00000000	0.00000000	0.50958888	0.00000000	407.18242194
2X-3	0.00	1.00000 %	409.49108046	0.36399208	0.00000000	0.00000000	0.00000000	0.00000000	0.36399208	0.00000000	407.18242194
2X-4	0.00	0.60000 %	409.49108046	0.21839523	0.00000000	0.00000000	0.00000000	0.00000000	0.21839523	0.00000000	407.18242194
2Y-1	0.00	1.80000 %	909.49108046	1.45518573	0.00000000	0.00000000	0.00000000	0.00000000	1.45518573	0.00000000	907.18242194
2Y-2	0.00	1.40000 %	909.49108046	1.13181113	0.00000000	0.00000000	0.00000000	0.00000000	1.13181113	0.00000000	907.18242194
2Y-3	0.00	1.00000 %	909.49108046	0.80843653	0.00000000	0.00000000	0.00000000	0.00000000	0.80843653	0.00000000	907.18242194
2Y-4	0.00	0.60000 %	909.49108046	0.48506193	0.00000000	0.00000000	0.00000000	0.00000000	0.48506193	0.00000000	907.18242194

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

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

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 11:02:30 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,021,774.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(72,642.16)
Total Deposits	2,949,132.23
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,929,965.57
Total Withdrawals (Pool Distribution Amount)	2,949,132.23
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

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.108630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	408,460,376.53
Total Principal Reduction Cumulative	12,835,007,712.43
Scheduled Principal Current	13,702,311.82
Scheduled Principal Cumulative	1,014,829,201.66
Unscheduled Principal Current	394,739,004.13
Unscheduled Principal Cumulative	11,819,562,458.40
Senior Reduction Amount	407,604,557.28
Subordinate Reduction Amount	836,758.67
Calculated Tranche Write-Down Amount	19,060.58
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,673.55
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,342.40
Group 2	
Total Principal Reduction Current	265,954,128.58
Total Principal Reduction Cumulative	8,704,081,290.99
Scheduled Principal Current	7,370,687.61
Scheduled Principal Cumulative	640,548,060.85
Unscheduled Principal Current	258,529,859.39
Unscheduled Principal Cumulative	8,063,219,624.18
Senior Reduction Amount	265,408,034.88
Subordinate Reduction Amount	492,512.12
Calculated Tranche Write-Down Amount	53,581.58
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	26,163.73
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	42552
Period Reference Pool Removal Loan Count	1752
Period Ending Loan Count	40800
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	7,793,311,121.22
Period PIF Loan Count Current	1751
PIF Loan Count Cumulative	47558
Period PIF Loan UPB Current	389,692,148.18
PIF Loan UPB Cumulative	11,447,655,361.28
Period Partial Prepayment Amount	6,025,900.35
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	91,132.65
Credit Event Amount Cumulative	3,304,382.20
Total Active Modified Loan Count	217
Total Active Modified Loan UPB	50,183,922.78
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	25439
Period Reference Pool Removal Loan Count	1121
Period Ending Loan Count	24318
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	4,629,206,020.69
Period PIF Loan Count Current	1118
PIF Loan Count Cumulative	31846
Period PIF Loan UPB Current	256,600,462.95
PIF Loan UPB Cumulative	7,910,814,807.34
Period Partial Prepayment Amount	2,031,210.18
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	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

Distribution Date: 26-Apr-2021
 07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	609,598.72
Credit Event Amount Cumulative	9,739,249.09
Total Active Modified Loan Count	303
Total Active Modified Loan UPB	72,992,384.13
Structural Reporting	
Group 1	
Senior Percentage	93.893303%
Subordinate Percentage	6.106697%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	93.317962%
Subordinate Percentage	6.682038%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	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-Apr-2021
07-Apr-2021 11:02:31 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	6.110000 %	6.420000 %
1M-1	0.00	0.00	3.050000 %	6.110000 %	6.420000 %
1M-1H	0.00	0.00	3.050000 %	6.110000 %	6.420000 %
1M-2A	0.00	0.00	2.370000 %	5.950000 %	6.270000 %
1M-2B	0.00	0.00	1.690000 %	4.240000 %	4.470000 %
1M-2C	0.00	0.00	1.000000 %	2.510000 %	2.640000 %
1M-2	0.00	0.00	1.000000 %	2.510000 %	2.640000 %
1M-2H	0.00	0.00	1.000000 %	2.510000 %	2.640000 %
1B-1	0.00	0.00	0.500000 %	1.250000 %	1.320000 %
1B-1H	0.00	0.00	0.500000 %	1.250000 %	1.320000 %
1B-2H	19,060.58	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	6.680000 %	7.050000 %
2M-1	0.00	0.00	3.400000 %	6.680000 %	7.050000 %
2M-1H	0.00	0.00	3.400000 %	6.680000 %	7.050000 %
2M-2A	0.00	0.00	2.600000 %	6.680000 %	7.050000 %
2M-2B	0.00	0.00	1.800000 %	4.900000 %	5.180000 %
2M-2C	0.00	0.00	1.000000 %	2.720000 %	2.870000 %
2B-1	0.00	0.00	0.500000 %	1.360000 %	1.430000 %
2B-1H	0.00	0.00	0.500000 %	1.360000 %	1.430000 %
2B-2H	53,581.58	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	847	167,039,324.34	1.300716 %	1.344650 %
60 Days	303	60,659,314.05	0.465309 %	0.488301 %
90 Days	224	48,347,667.94	0.343991 %	0.389194 %
120 Days	191	40,834,295.16	0.293314 %	0.328712 %
150 Days	204	40,708,963.66	0.313277 %	0.327703 %
180+ Days	2381	580,815,200.20	3.656439 %	4.675503 %
Totals	4150	938,404,765.35	6.373046 %	7.554063 %

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-Apr-2021
 07-Apr-2021 11:02:31 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	482	96,650,069.83	1.181373 %	1.240167 %
60 Days	165	34,807,650.17	0.404412 %	0.446635 %
90 Days	113	24,524,560.60	0.276961 %	0.314687 %
120 Days	99	20,568,875.24	0.242647 %	0.263930 %
150 Days	99	21,194,589.85	0.242647 %	0.271959 %
180+ Days	1346	333,716,303.92	3.299020 %	4.282086 %
Totals	2304	531,462,049.61	5.647059 %	6.819464 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	365	70,389,254.51	1.500946 %	1.520547 %
60 Days	138	25,851,663.88	0.567481 %	0.558447 %
90 Days	111	23,823,107.34	0.456452 %	0.514626 %
120 Days	92	20,265,419.92	0.378321 %	0.437773 %
150 Days	105	19,514,373.81	0.431779 %	0.421549 %
180+ Days	1035	247,098,896.28	4.256107 %	5.337825 %
Totals	1846	406,942,715.74	7.591085 %	8.790767 %

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

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	25	6,172,125.78	2,673.55	0.043317
Group 2	179	45,268,285.99	26,163.73	0.057797

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	400,952.83	8.31	0.002073
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	118,666.16	39.07	0.032924
Group 1	0044813561	185,403.67	50.31	0.027135
Group 1	0044814635	167,457.03	7.58	0.004527
Group 1	0044815627	178,033.45	148.36	0.083333
Group 1	0044817798	380,084.21	7.72	0.002031
Group 1	0044827806	167,171.24	121.90	0.072919
Group 1	0044827828	261,870.56	243.32	0.092916
Group 1	0044830027	343,217.18	118.71	0.034587
Group 1	0044832430	195,536.38	86.17	0.044069
Group 1	0044838659	147,187.86	5.57	0.003784
Group 1	0044838832	373,049.73	295.92	0.079325
Group 1	0044841377	192,745.79	74.31	0.038553
Group 1	0044842578	397,933.81	124.35	0.031249
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	239,890.12	172.45	0.071887
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	178,035.14	111.27	0.062499
Group 1	0044869954	434,715.52	107.45	0.024717
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044888520	128,572.69	66.96	0.052079

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-Apr-2021
 07-Apr-2021 11:02:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044893296	185,244.94	22.38	0.012081
Group 2	0044747820	292,712.46	178.22	0.060886
Group 2	0044748098	285,022.55	154.74	0.054290
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	241,583.38	150.99	0.062500
Group 2	0044749583	252,103.50	262.61	0.104168
Group 2	0044749630	308,065.47	167.32	0.054313
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	450,114.73	163.75	0.036380
Group 2	0044750426	183,822.30	60.89	0.033124
Group 2	0044750655	198,770.42	227.76	0.114584
Group 2	0044750664	217,041.56	132.63	0.061108
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	266,485.38	277.59	0.104167
Group 2	0044750776	275,317.40	80.87	0.029373
Group 2	0044750869	72,729.87	56.12	0.077162
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	415,010.04	259.38	0.062500
Group 2	0044752023	232,412.56	194.57	0.083718
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	137,139.56	19.09	0.013920
Group 2	0044753109	63,026.60	18.59	0.029495
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	132,776.17	88.23	0.066450
Group 2	0044753587	295,143.48	215.21	0.072917
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	391,892.65	674.98	0.172236
Group 2	0044755796	387,558.75	103.13	0.026610
Group 2	0044756156	88,667.43	83.13	0.093755
Group 2	0044756304	73,947.44	23.11	0.031252
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	377,020.37	125.04	0.033165
Group 2	0044756773	135,359.14	142.90	0.105571

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044757202	174,773.77	60.06	0.034364
Group 2	0044757204	82,621.24	86.06	0.104162
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,977.35	77.91	0.048701
Group 2	0044758371	108,673.19	160.50	0.147691
Group 2	0044758660	186,530.86	77.72	0.041666
Group 2	0044758677	348,476.16	102.70	0.029471
Group 2	0044758724	200,047.15	109.51	0.054742
Group 2	0044759289	189,608.10	79.00	0.041665
Group 2	0044759334	382,262.70	39.82	0.010417
Group 2	0044759604	160,046.83	55.04	0.034390
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	173,770.78	144.81	0.083334
Group 2	0044760074	201,675.97	105.04	0.052084
Group 2	0044760683	289,566.49	232.58	0.080320
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	241,715.89	95.22	0.039393
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	86,434.09	43.71	0.050570
Group 2	0044762100	136,992.08	61.74	0.045068
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	328,639.01	102.70	0.031250
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	398,880.97	44.90	0.011256
Group 2	0044763163	76,525.71	79.71	0.104161
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	336,890.07	171.63	0.050945
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	271,405.05	374.57	0.138011
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	448,891.21	288.55	0.064281

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-Apr-2021
 07-Apr-2021 11:02:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044765207	361,854.79	122.86	0.033953
Group 2	0044765396	254,498.72	99.56	0.039120
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	301,406.38	251.17	0.083333
Group 2	0044766389	126,256.05	67.08	0.053130
Group 2	0044766790	243,743.73	101.56	0.041667
Group 2	0044768065	169,433.33	87.14	0.051430
Group 2	0044768172	226,186.58	164.93	0.072918
Group 2	0044768220	255,420.30	212.85	0.083333
Group 2	0044768786	158,445.30	48.12	0.030370
Group 2	0044769181	91,934.29	49.45	0.053788
Group 2	0044769376	278,499.94	58.02	0.020833
Group 2	0044769884	394,425.89	171.88	0.043577
Group 2	0044769991	262,630.18	273.57	0.104165
Group 2	0044770245	306,896.98	159.84	0.052083
Group 2	0044771262	88,546.63	58.84	0.066451
Group 2	0044771364	139,348.05	43.21	0.031009
Group 2	0044771856	297,194.61	158.47	0.053322
Group 2	0044772342	384,874.70	129.70	0.033699
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	240,988.73	145.50	0.060376
Group 2	0044773358	186,019.37	53.10	0.028545
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	151,615.00	16.20	0.010685
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044775457	182,152.73	151.10	0.082952
Group 2	0044775468	152,334.70	126.95	0.083336
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044775807	243,151.56	22.78	0.009369
Group 2	0044776032	155,104.69	64.87	0.041823
Group 2	0044776233	217,902.90	108.45	0.049770
Group 2	0044776861	207,992.84	130.00	0.062502
Group 2	0044777271	288,171.36	330.20	0.114585

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-Apr-2021
 07-Apr-2021 11:02:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044777714	157,237.17	114.65	0.072915
Group 2	0044777907	330,210.42	106.69	0.032310
Group 2	0044778088	255,262.57	79.77	0.031250
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	111,428.44	92.86	0.083336
Group 2	0044779844	204,033.52	42.99	0.021070
Group 2	0044780048	128,568.80	80.36	0.062504
Group 2	0044780464	442,361.83	46.34	0.010476
Group 2	0044780495	221,418.74	276.77	0.124998
Group 2	0044781165	226,539.56	151.06	0.066682
Group 2	0044781185	271,200.88	282.50	0.104166
Group 2	0044781195	324,779.96	318.86	0.098177
Group 2	0044781275	235,588.89	98.16	0.041666
Group 2	0044781752	230,820.72	12.12	0.005251
Group 2	0044781928	334,020.38	44.50	0.013323
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	359,796.81	247.74	0.068856
Group 2	0044782356	136,005.79	42.50	0.031249
Group 2	0044782683	304,264.05	86.45	0.028413
Group 2	0044782878	151,838.95	92.48	0.060907
Group 2	0044783524	173,800.53	63.85	0.036738
Group 2	0044783732	91,437.33	34.79	0.038048
Group 2	0044785023	233,590.32	99.00	0.042382
Group 2	0044786559	413,511.05	155.45	0.037593
Group 2	0044787049	182,544.72	153.30	0.083979
Group 2	0044787060	266,154.37	108.59	0.040800
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	153,145.78	68.12	0.044480
Group 2	0044788704	621,500.36	99.48	0.016006
Group 2	0044788812	186,339.20	75.47	0.040501
Group 2	0044790206	227,607.43	21.81	0.009582

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-Apr-2021
07-Apr-2021 11:02:31 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044790382	361,600.28	362.28	0.100188
Group 2	0044791507	262,306.16	163.94	0.062499
Group 2	0044792074	322,501.44	197.01	0.061088
Group 2	0044792673	248,030.92	28.77	0.011599
Group 2	0044793704	260,736.62	271.60	0.104166
Group 2	0044793831	204,547.99	117.54	0.057463
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	457,793.53	94.53	0.020649
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	96,155.68	54.18	0.056346
Group 2	0044795768	210,998.00	263.75	0.125001
Group 2	0044796134	72,554.87	60.46	0.083330
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	410,143.68	270.01	0.065833
Group 2	0044798616	366,362.96	419.79	0.114583
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	147,907.55	83.50	0.056454
Group 2	0044799300	166,746.81	137.57	0.082502
Group 2	0044799362	414,724.48	156.75	0.037796
Group 2	0044799394	217,874.25	115.42	0.052976
Group 2	0044799531	350,905.96	70.08	0.019971
Group 2	0044799964	226,228.91	70.50	0.031163
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	252,858.68	289.73	0.114582
Group 2	0044800587	189,634.99	177.78	0.093749
Group 2	0044801029	219,533.99	137.21	0.062501
Group 2	0044801084	112,267.51	41.53	0.036992
Group 2	0044801461	125,479.69	44.59	0.035536
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	268,257.68	307.38	0.114584
Group 2	0044801604	291,258.72	273.67	0.093961
Group 2	0044801607	386,774.43	670.21	0.173282
Group 2	0044801610	390,604.98	273.06	0.069907

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	407,622.88	297.23	0.072918
Group 2	0044802184	403,744.88	252.34	0.062500
Group 2	0044802534	136,589.02	29.82	0.021832
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	162,620.93	56.66	0.034842
Group 2	0044804224	232,472.54	242.16	0.104167
Group 2	0044804420	104,287.42	9.39	0.009004
Group 2	0044805165	339,156.08	388.62	0.114584

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

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:31 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	700,731.37	68,667.92	9.799

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044761042	204,105.41	3,450.77	1.691
0044765376	161,134.60	41,288.02	25.623
0044772546	244,358.71	8,840.57	3.618
0044868502	91,132.65	15,088.56	16.557

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	535,814.54	3,974.24	108,497.95	20.249

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044799336	107,230.22	2.22	8,412.28	7.845
0044820498	95,599.70	2.23	90,559.61	94.728
0044842073	145,232.38	(437.16)	(201.11)	(0.138)
0044864037	70,926.29	2.22	21,502.43	30.317
0044884842	116,825.95	4,404.73	(11,775.26)	(10.079)

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-Apr-2021
07-Apr-2021 11:02:31 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
78	13,043,631.29	930,158.33	7.131

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,857.67	1.208
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	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,450.77	1.691
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	59,746.16	25.254

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-Apr-2021
 07-Apr-2021 11:02:31 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044765376	161,134.60	41,288.02	25.623
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044772546	244,358.71	8,840.57	3.618
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044790866	390,757.15	3,328.64	0.852
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797808	214,719.53	14,578.56	6.790
0044799336	107,230.22	8,412.28	7.845
0044800412	97,366.08	384.59	0.395
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895

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-Apr-2021
 07-Apr-2021 11:02:31 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044812677	34,976.14	11,531.95	32.971
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	21,502.43	30.317
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,756.83	22.350
0044868502	91,132.65	15,088.56	16.557
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	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,775.26)	(10.079)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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-Apr-2021
07-Apr-2021 11:02:31 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	5	519,716.97	19,060.58	0.000 %	0	0.00	0.00	0.000 %	5	519,716.97	19,060.58	0.000 %
Group 2	4	716,828.94	53,581.58	0.001 %	0	0.00	0.00	0.000 %	4	716,828.94	53,581.58	0.001 %
Total	9	1,236,545.91	72,642.16	0.001 %	0	0.00	0.00	0.000 %	9	1,236,545.91	72,642.16	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	0044820498	97,000.00	4.625 %	MD	76.00	360	95,599.70	01/31/2021	2.23	90,559.61
Group 1	0044842073	146,000.00	5.250 %	NJ	75.00	360	145,232.38	01/31/2021	(437.16)	(201.11)
Group 1	0044864037	73,000.00	5.125 %	OH	80.00	360	70,926.29	01/31/2021	2.22	21,502.43
Group 1	0044868502	96,000.00	4.750 %	KY	78.00	360	91,132.65	03/31/2021	15,088.56	15,088.56
Group 1	0044884842	120,000.00	4.375 %	AL	80.00	360	116,825.95	12/31/2020	4,404.73	(11,775.26)
Group 2	0044761042	212,000.00	4.500 %	IL	95.00	360	204,105.41	03/31/2021	3,450.77	3,450.77
Group 2	0044765376	172,000.00	4.625 %	OH	97.00	360	161,134.60	03/31/2021	41,288.02	41,288.02
Group 2	0044772546	250,000.00	4.500 %	OK	86.00	360	244,358.71	03/31/2021	8,840.57	8,840.57
Group 2	0044799336	111,000.00	4.500 %	IA	93.00	360	107,230.22	02/28/2021	2.22	8,412.28

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



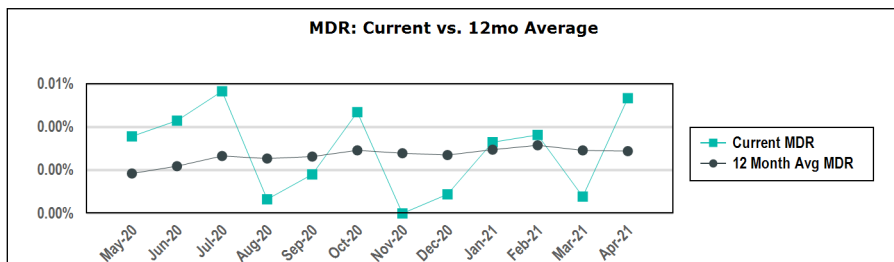
Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:31 AM

Realized Loss Report - Collateral

Summary

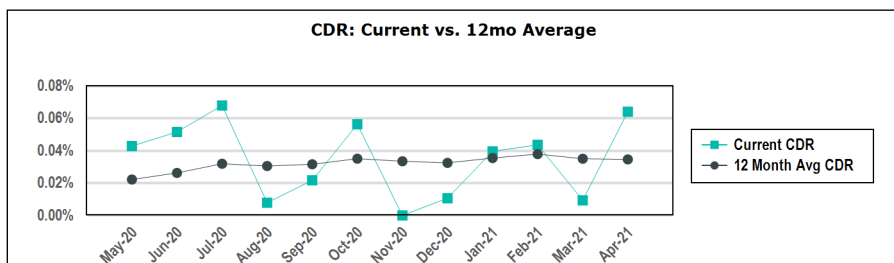
MDR

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



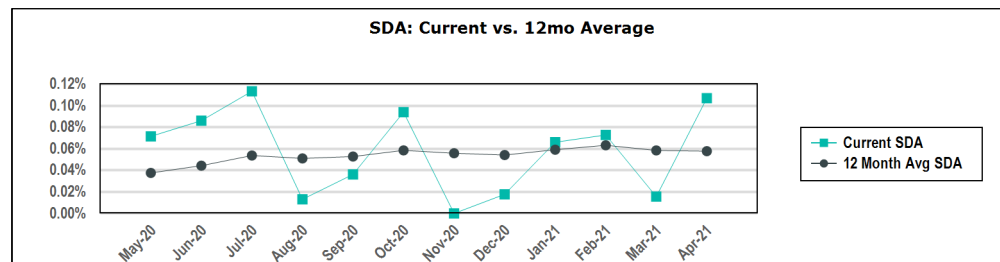
CDR

Current Month 0.064 %
3 Month Average 0.039 %
12 Month Average 0.035 %



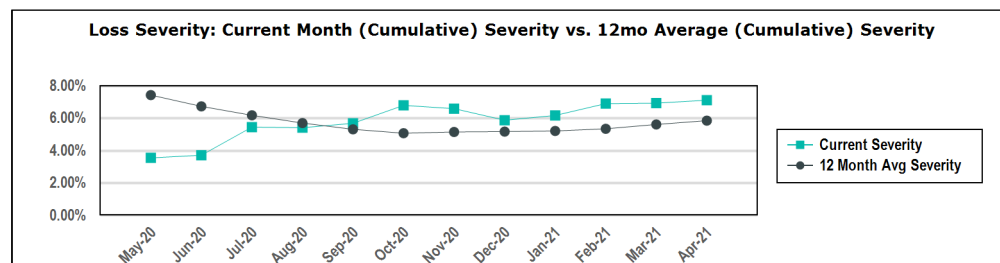
SDA

Current Month 0.107 %
3 Month Average 0.065 %
12 Month Average 0.058 %



Loss Severity

Current Month (Cumulative) 7.131 %
3 Month Average (Cumulative) 7.000 %
12 Month Average (Cumulative) 5.865 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



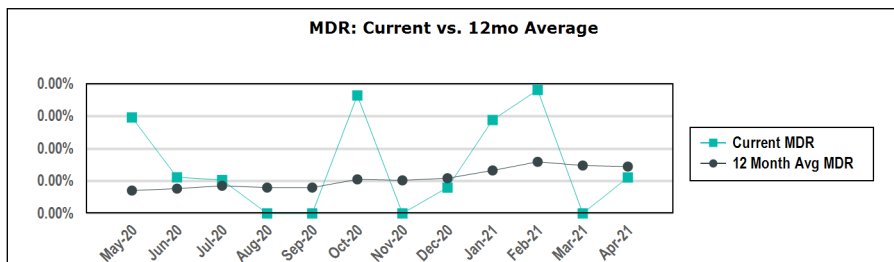
Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:32 AM

Realized Loss Report - Collateral

Group 1

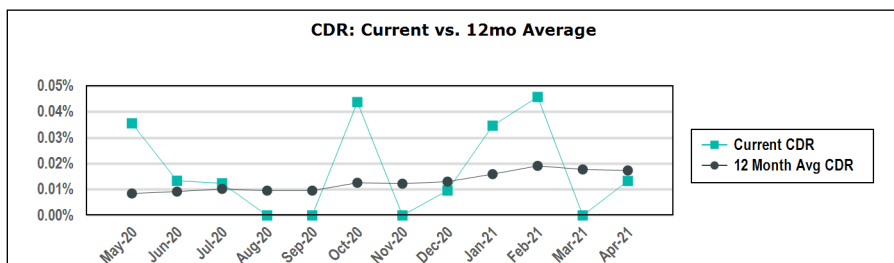
MDR

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



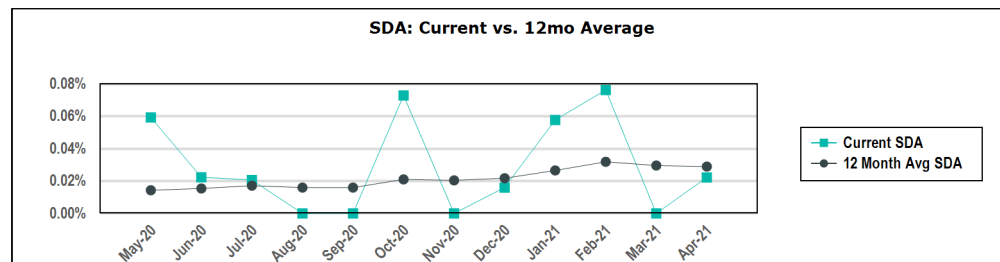
CDR

Current Month 0.013 %
3 Month Average 0.020 %
12 Month Average 0.017 %



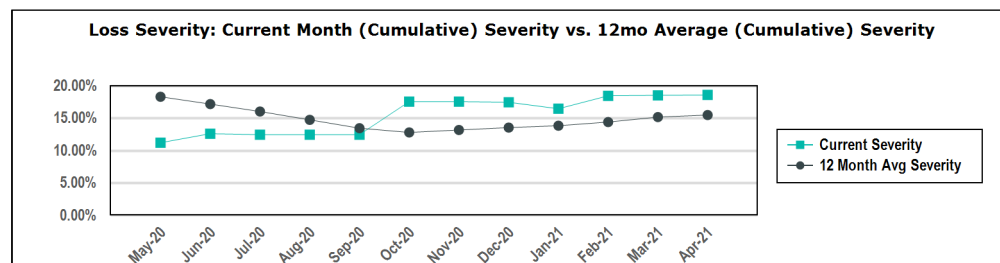
SDA

Current Month 0.022 %
3 Month Average 0.033 %
12 Month Average 0.029 %



Loss Severity

Current Month (Cumulative) 18.643 %
3 Month Average (Cumulative) 18.576 %
12 Month Average (Cumulative) 15.528 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



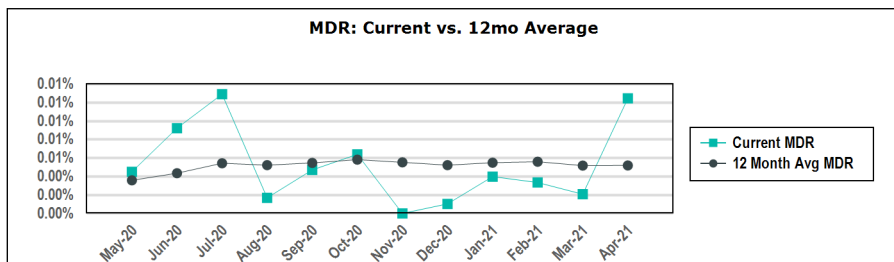
Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:33 AM

Realized Loss Report - Collateral

Group 2

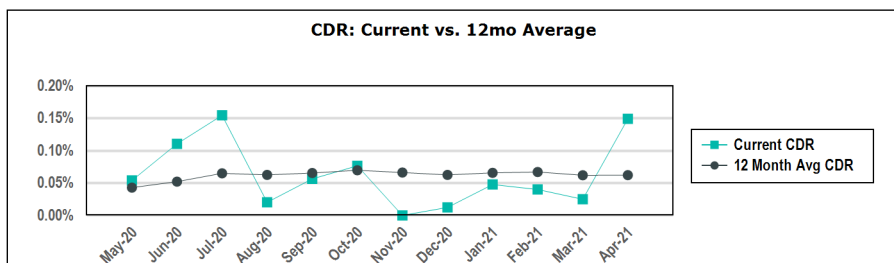
MDR

Current Month 0.012 %
3 Month Average 0.006 %
12 Month Average 0.005 %



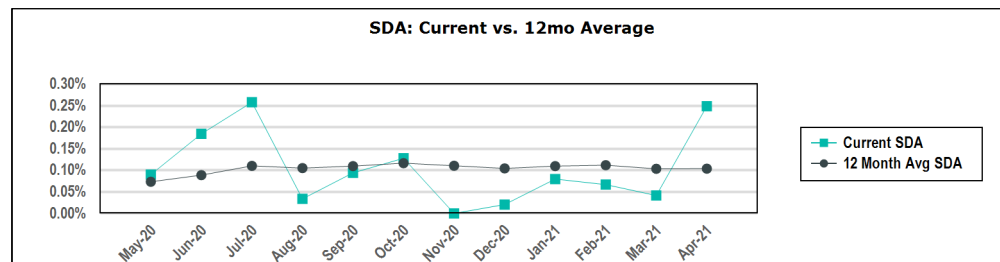
CDR

Current Month 0.149 %
3 Month Average 0.071 %
12 Month Average 0.062 %



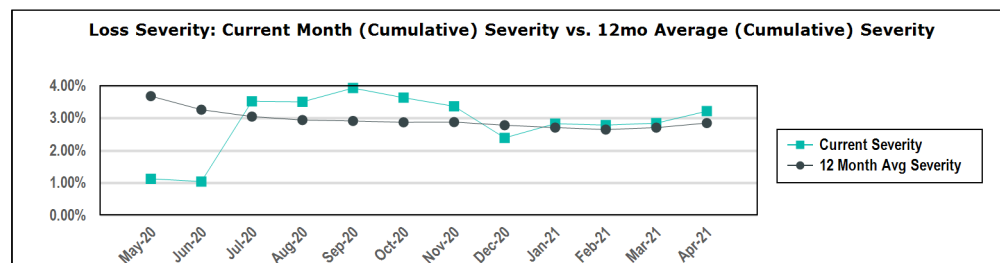
SDA

Current Month 0.249 %
3 Month Average 0.119 %
12 Month Average 0.104 %



Loss Severity

Current Month (Cumulative) 3.225 %
3 Month Average (Cumulative) 2.958 %
12 Month Average (Cumulative) 2.858 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Prepayment Rates

Summary

SMM

Current Month	4.997 %
3 Month Average	4.990 %
12 Month Average	4.867 %

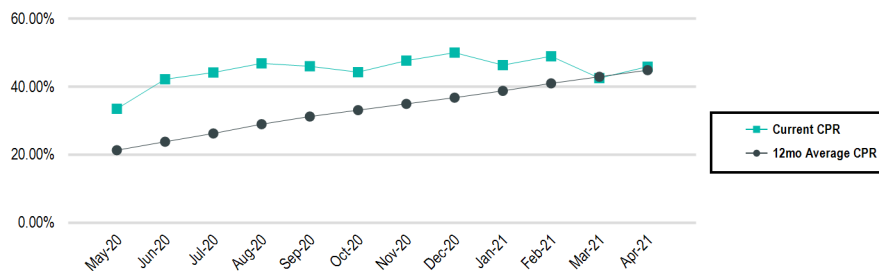
CPR

Current Month	45.940 %
3 Month Average	45.840 %
12 Month Average	44.918 %

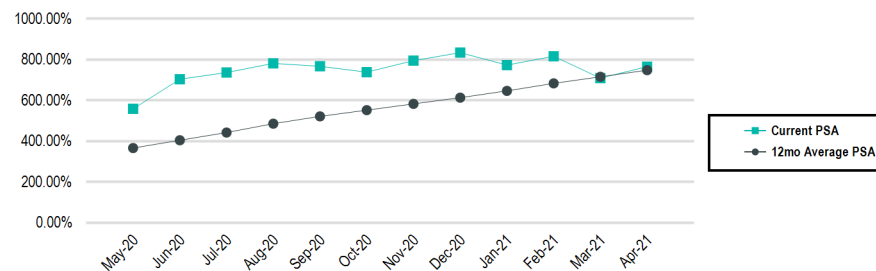
PSA

Current Month	765.674 %
3 Month Average	764.008 %
12 Month Average	748.628 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	4.821 %
3 Month Average	4.795 %
12 Month Average	4.578 %

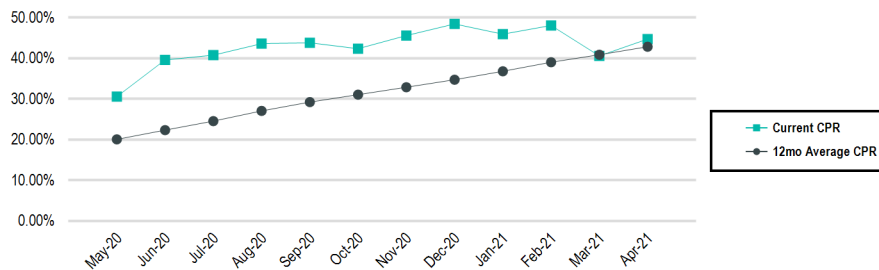
CPR

Current Month	44.730 %
3 Month Average	44.469 %
12 Month Average	42.851 %

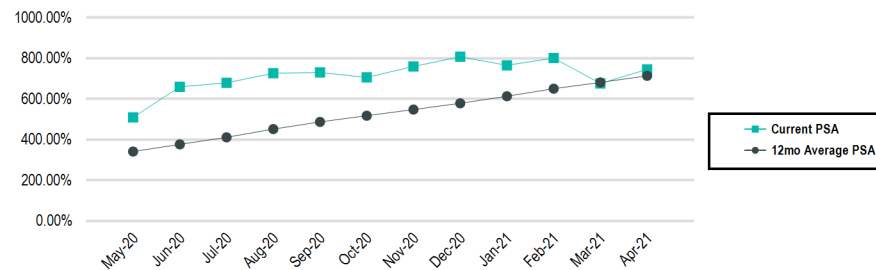
PSA

Current Month	745.507 %
3 Month Average	741.151 %
12 Month Average	714.176 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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-Apr-2021
 07-Apr-2021 11:02:35 AM

Prepayment Rates

Group 2

SMM

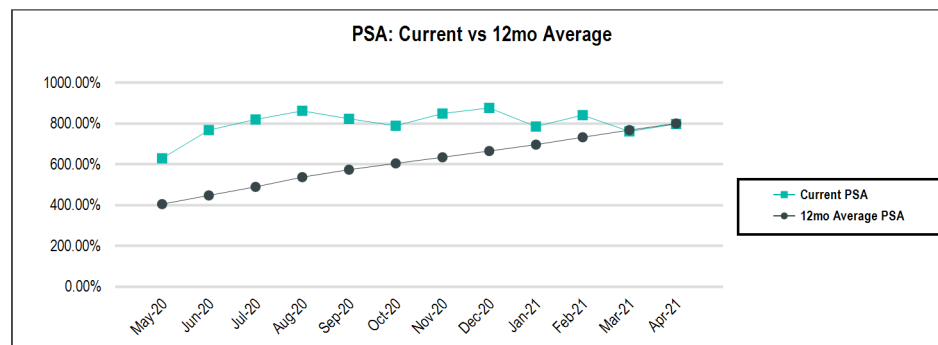
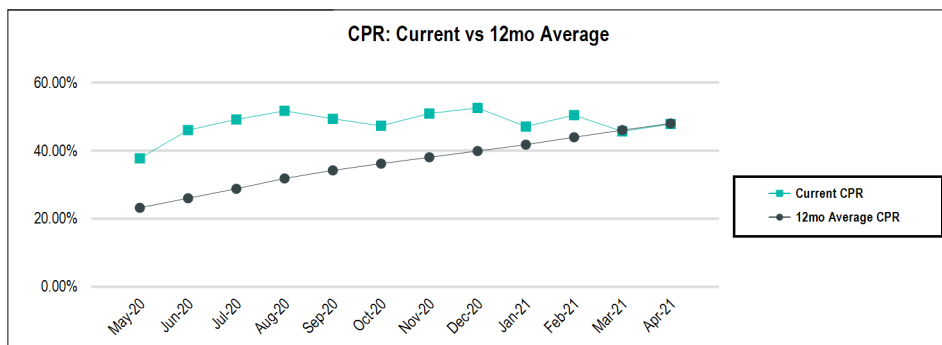
Current Month	5.290 %
3 Month Average	5.316 %
12 Month Average	5.330 %

CPR

Current Month	47.913 %
3 Month Average	48.051 %
12 Month Average	48.057 %

PSA

Current Month	798.552 %
3 Month Average	800.843 %
12 Month Average	800.956 %



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

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

Distribution Date: 26-Apr-2021
 07-Apr-2021 11:02:35 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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

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

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:35 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 26-Apr-2021
07-Apr-2021 11:02:35 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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