

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2021
08-Jun-2021 10:17:08 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		05/28/2021	0.00000 %	6,828,768,232.85	0.00	360,600,099.28	0.00	6,468,168,173.56	360,600,099.28	0.00
1M-1	30711XUS1	06/24/2021	0.74163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	06/24/2021	2.49163 %	10,296,588.62	22,092.05	792,933.73	0.00	9,503,654.88	815,025.78	0.00
1M-AH		05/28/2021	0.00000 %	542,002.14	0.00	41,739.24	0.00	500,262.90	41,739.24	0.00
1M-2B	30711XUU6	06/24/2021	2.49163 %	133,258,000.00	285,914.40	0.00	0.00	133,258,000.00	285,914.40	0.00
1M-BH		05/28/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	06/24/2021	2.49163 %	135,218,000.00	290,119.72	0.00	0.00	135,218,000.00	290,119.72	0.00
1M-CH		05/28/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	06/24/2021	2.49163 %	278,772,588.61	598,126.18	792,933.73	0.00	277,979,654.88	1,391,059.91	0.00
1M-2H		05/28/2021	0.00000 %	14,673,970.14	0.00	41,739.24	0.00	14,632,230.90	41,739.24	0.00
1B-1	30711XUW2	06/24/2021	4.09163 %	97,984,000.00	345,231.74	0.00	0.00	97,984,000.00	345,231.74	0.00
1B-1H		05/28/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		05/28/2021	0.00000 %	102,527,111.76	0.00	0.00	40.00	102,527,071.76	0.00	614,522.24
1A-I1	30711XUY8	06/24/2021	1.80000 %	0.00	15,959.71	0.00	0.00	0.00	15,959.71	0.00
1A-I2	30711XVA9	06/24/2021	1.40000 %	0.00	12,413.11	0.00	0.00	0.00	12,413.11	0.00
1A-I3	30711XVC5	06/24/2021	1.00000 %	0.00	8,866.51	0.00	0.00	0.00	8,866.51	0.00
1A-I4	30711XVE1	06/24/2021	0.60000 %	0.00	5,319.90	0.00	0.00	0.00	5,319.90	0.00
1B-I1	30711XVG6	06/24/2021	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	06/24/2021	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	06/24/2021	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	06/24/2021	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	06/24/2021	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	06/24/2021	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	06/24/2021	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	06/24/2021	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	06/24/2021	0.69163 %	10,296,588.62	6,132.34	792,933.73	0.00	9,503,654.88	799,066.07	0.00
1E-A2	30711XVB7	06/24/2021	1.09163 %	10,296,588.62	9,678.94	792,933.73	0.00	9,503,654.88	802,612.67	0.00
1E-A3	30711XVD3	06/24/2021	1.49163 %	10,296,588.62	13,225.55	792,933.73	0.00	9,503,654.88	806,159.28	0.00
1E-A4	30711XVF8	06/24/2021	1.89163 %	10,296,588.62	16,772.15	792,933.73	0.00	9,503,654.88	809,705.88	0.00
1E-B1	30711XVH4	06/24/2021	0.69163 %	133,258,000.00	79,364.50	0.00	0.00	133,258,000.00	79,364.50	0.00

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Distribution Date: 25-Jun-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	06/24/2021	1.09163 %	133,258,000.00	125,264.48	0.00	0.00	133,258,000.00	125,264.48	0.00
1E-B3	30711XVM3	06/24/2021	1.49163 %	133,258,000.00	171,164.46	0.00	0.00	133,258,000.00	171,164.46	0.00
1E-B4	30711XVP6	06/24/2021	1.89163 %	133,258,000.00	217,064.44	0.00	0.00	133,258,000.00	217,064.44	0.00
1E-C1	30711XVR2	06/24/2021	0.69163 %	135,218,000.00	80,531.82	0.00	0.00	135,218,000.00	80,531.82	0.00
1E-C2	30711XVT8	06/24/2021	1.09163 %	135,218,000.00	127,106.91	0.00	0.00	135,218,000.00	127,106.91	0.00
1E-C3	30711XVV3	06/24/2021	1.49163 %	135,218,000.00	173,682.00	0.00	0.00	135,218,000.00	173,682.00	0.00
1E-C4	30711XVX9	06/24/2021	1.89163 %	135,218,000.00	220,257.09	0.00	0.00	135,218,000.00	220,257.09	0.00
1E-D1	30711XVY7	06/24/2021	0.69163 %	143,554,588.62	85,496.85	792,933.73	0.00	142,761,654.88	878,430.58	0.00
1E-D2	30711XVZ4	06/24/2021	1.09163 %	143,554,588.62	134,943.43	792,933.73	0.00	142,761,654.88	927,877.16	0.00
1E-D3	30711XWA8	06/24/2021	1.49163 %	143,554,588.62	184,390.01	792,933.73	0.00	142,761,654.88	977,323.74	0.00
1E-D4	30711XWB6	06/24/2021	1.89163 %	143,554,588.62	233,836.59	792,933.73	0.00	142,761,654.88	1,026,770.32	0.00
1E-D5	30711XWC4	06/24/2021	2.49163 %	143,554,588.62	308,006.46	792,933.73	0.00	142,761,654.88	1,100,940.19	0.00
1E-F1	30711XWD2	06/24/2021	0.69163 %	268,476,000.00	159,896.33	0.00	0.00	268,476,000.00	159,896.33	0.00
1E-F2	30711XWE0	06/24/2021	1.09163 %	268,476,000.00	252,371.39	0.00	0.00	268,476,000.00	252,371.39	0.00
1E-F3	30711XWF7	06/24/2021	1.49163 %	268,476,000.00	344,846.46	0.00	0.00	268,476,000.00	344,846.46	0.00
1E-F4	30711XWG5	06/24/2021	1.89163 %	268,476,000.00	437,321.53	0.00	0.00	268,476,000.00	437,321.53	0.00
1E-F5	30711XWH3	06/24/2021	2.49163 %	268,476,000.00	576,034.13	0.00	0.00	268,476,000.00	576,034.13	0.00
1X-1	30711XWJ9	06/24/2021	1.80000 %	0.00	222,509.61	0.00	0.00	0.00	222,509.61	0.00
1X-2	30711XWK6	06/24/2021	1.40000 %	0.00	173,063.03	0.00	0.00	0.00	173,063.03	0.00
1X-3	30711XWL4	06/24/2021	1.00000 %	0.00	123,616.45	0.00	0.00	0.00	123,616.45	0.00
1X-4	30711XWM2	06/24/2021	0.60000 %	0.00	74,169.87	0.00	0.00	0.00	74,169.87	0.00
1Y-1	30711XWN0	06/24/2021	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	06/24/2021	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	06/24/2021	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	06/24/2021	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		05/28/2021	0.00000 %	3,998,205,516.29	0.00	246,624,166.84	0.00	3,751,581,349.45	246,624,166.84	0.00
2M-1	30711XWS9	06/24/2021	0.74163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	06/24/2021	2.59163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	06/24/2021	2.59163 %	82,031,558.55	183,068.30	434,717.24	0.00	81,596,841.31	617,785.54	0.00

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2M-BH		05/28/2021	0.00000 %	4,318,288.19	0.00	22,884.29	0.00	4,295,403.89	22,884.29	0.00
2M-2C	30711XWV2	06/24/2021	2.59163 %	101,332,000.00	226,140.74	0.00	0.00	101,332,000.00	226,140.74	0.00
2M-CH		05/28/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	06/24/2021	2.59163 %	183,363,558.55	409,209.04	434,717.24	0.00	182,928,841.31	843,926.28	0.00
2M-2H		05/28/2021	0.00000 %	9,652,586.19	0.00	22,884.29	0.00	9,629,701.89	22,884.29	0.00
2B-1	30711XWW0	06/24/2021	4.54163 %	63,333,000.00	247,685.74	0.00	0.00	63,333,000.00	247,685.74	0.00
2B-1H		05/28/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		05/28/2021	0.00000 %	66,406,662.76	0.00	0.00	(26,952.71)	66,433,615.47	0.00	232,821.53
2A-I1	30711XWY6	06/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	06/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	06/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	06/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	06/24/2021	1.80000 %	0.00	127,148.92	0.00	0.00	0.00	127,148.92	0.00
2B-I2	30711XXH2	06/24/2021	1.40000 %	0.00	98,893.60	0.00	0.00	0.00	98,893.60	0.00
2B-I3	30711XXK5	06/24/2021	1.00000 %	0.00	70,638.29	0.00	0.00	0.00	70,638.29	0.00
2B-I4	30711XXM1	06/24/2021	0.60000 %	0.00	42,382.97	0.00	0.00	0.00	42,382.97	0.00
2C-I1	30711XXP4	06/24/2021	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	06/24/2021	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	06/24/2021	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	06/24/2021	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	06/24/2021	0.79163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	06/24/2021	1.19163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	06/24/2021	1.59163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	06/24/2021	1.99163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	06/24/2021	0.79163 %	82,031,558.55	55,919.39	434,717.24	0.00	81,596,841.31	490,636.63	0.00
2E-B2	30711XXJ8	06/24/2021	1.19163 %	82,031,558.55	84,174.70	434,717.24	0.00	81,596,841.31	518,891.94	0.00
2E-B3	30711XXL3	06/24/2021	1.59163 %	82,031,558.55	112,430.02	434,717.24	0.00	81,596,841.31	547,147.26	0.00
2E-B4	30711XXN9	06/24/2021	1.99163 %	82,031,558.55	140,685.33	434,717.24	0.00	81,596,841.31	575,402.57	0.00
2E-C1	30711XXQ2	06/24/2021	0.79163 %	101,332,000.00	69,076.14	0.00	0.00	101,332,000.00	69,076.14	0.00
2E-C2	30711XXS8	06/24/2021	1.19163 %	101,332,000.00	103,979.38	0.00	0.00	101,332,000.00	103,979.38	0.00
2E-C3	30711XXU3	06/24/2021	1.59163 %	101,332,000.00	138,882.63	0.00	0.00	101,332,000.00	138,882.63	0.00

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2E-C4	30711XXW9	06/24/2021	1.99163 %	101,332,000.00	173,785.87	0.00	0.00	101,332,000.00	173,785.87	0.00
2E-D1	30711XXX7	06/24/2021	0.79163 %	82,031,558.55	55,919.39	434,717.24	0.00	81,596,841.31	490,636.63	0.00
2E-D2	30711XXY5	06/24/2021	1.19163 %	82,031,558.55	84,174.70	434,717.24	0.00	81,596,841.31	518,891.94	0.00
2E-D3	30711XXZ2	06/24/2021	1.59163 %	82,031,558.55	112,430.02	434,717.24	0.00	81,596,841.31	547,147.26	0.00
2E-D4	30711XYA6	06/24/2021	1.99163 %	82,031,558.55	140,685.33	434,717.24	0.00	81,596,841.31	575,402.57	0.00
2E-D5	30711XYB4	06/24/2021	2.59163 %	82,031,558.55	183,068.30	434,717.24	0.00	81,596,841.31	617,785.54	0.00
2E-F1	30711XYC2	06/24/2021	0.79163 %	183,363,558.55	124,995.53	434,717.24	0.00	182,928,841.31	559,712.77	0.00
2E-F2	30711XYD0	06/24/2021	1.19163 %	183,363,558.55	188,154.08	434,717.24	0.00	182,928,841.31	622,871.32	0.00
2E-F3	30711XYE8	06/24/2021	1.59163 %	183,363,558.55	251,312.64	434,717.24	0.00	182,928,841.31	686,029.88	0.00
2E-F4	30711XYF5	06/24/2021	1.99163 %	183,363,558.55	314,471.20	434,717.24	0.00	182,928,841.31	749,188.44	0.00
2E-F5	30711XYG3	06/24/2021	2.59163 %	183,363,558.55	409,209.04	434,717.24	0.00	182,928,841.31	843,926.28	0.00
2X-1	30711XYH1	06/24/2021	1.80000 %	0.00	127,148.92	0.00	0.00	0.00	127,148.92	0.00
2X-2	30711XYJ7	06/24/2021	1.40000 %	0.00	98,893.60	0.00	0.00	0.00	98,893.60	0.00
2X-3	30711XYK4	06/24/2021	1.00000 %	0.00	70,638.29	0.00	0.00	0.00	70,638.29	0.00
2X-4	30711XYL2	06/24/2021	0.60000 %	0.00	42,382.97	0.00	0.00	0.00	42,382.97	0.00
2Y-1	30711XYM0	06/24/2021	1.80000 %	0.00	284,213.52	0.00	0.00	0.00	284,213.52	0.00
2Y-2	30711XYN8	06/24/2021	1.40000 %	0.00	221,054.96	0.00	0.00	0.00	221,054.96	0.00
2Y-3	30711XYP3	06/24/2021	1.00000 %	0.00	157,896.40	0.00	0.00	0.00	157,896.40	0.00
2Y-4	30711XYQ1	06/24/2021	0.60000 %	0.00	94,737.84	0.00	0.00	0.00	94,737.84	0.00
Totals				17,374,314,077.93	14,018,518.46	623,031,260.05	(26,912.71)	16,751,309,770.46	637,049,778.51	847,343.77

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.
NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	6,828,768,232.85	11,419,783.48	349,180,315.80	0.00	0.00	360,600,099.28	6,468,168,173.56	0.32662260	360,600,099.28
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	10,296,588.62	792,933.73	0.00	0.00	0.00	792,933.73	9,503,654.88	0.07131771	792,933.73
1M-AH	7,014,568.00	542,002.14	41,739.24	0.00	0.00	0.00	41,739.24	500,262.90	0.07131771	41,739.24
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	278,772,588.61	792,933.73	0.00	0.00	0.00	792,933.73	277,979,654.88	0.69194954	792,933.73
1M-2H	21,146,536.00	14,673,970.14	41,739.24	0.00	0.00	0.00	41,739.24	14,632,230.90	0.69194458	41,739.24
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	102,527,111.76	0.00	0.00	0.00	40.00	40.00	102,527,071.76	0.99404196	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	10,296,588.62	792,933.73	0.00	0.00	0.00	792,933.73	9,503,654.88	0.07131771	792,933.73
1E-A2	133,258,000.00	10,296,588.62	792,933.73	0.00	0.00	0.00	792,933.73	9,503,654.88	0.07131771	792,933.73
1E-A3	133,258,000.00	10,296,588.62	792,933.73	0.00	0.00	0.00	792,933.73	9,503,654.88	0.07131771	792,933.73
1E-A4	133,258,000.00	10,296,588.62	792,933.73	0.00	0.00	0.00	792,933.73	9,503,654.88	0.07131771	792,933.73
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: 25-Jun-2021
08-Jun-2021 10:17:08 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	143,554,588.62	792,933.73	0.00	0.00	0.00	792,933.73	142,761,654.88	0.53565885	792,933.73
1E-D2	266,516,000.00	143,554,588.62	792,933.73	0.00	0.00	0.00	792,933.73	142,761,654.88	0.53565885	792,933.73
1E-D3	266,516,000.00	143,554,588.62	792,933.73	0.00	0.00	0.00	792,933.73	142,761,654.88	0.53565885	792,933.73
1E-D4	266,516,000.00	143,554,588.62	792,933.73	0.00	0.00	0.00	792,933.73	142,761,654.88	0.53565885	792,933.73
1E-D5	266,516,000.00	143,554,588.62	792,933.73	0.00	0.00	0.00	792,933.73	142,761,654.88	0.53565885	792,933.73
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	3,998,205,516.29	5,610,687.83	241,013,479.01	0.00	0.00	246,624,166.84	3,751,581,349.45	0.29385856	246,624,166.84
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	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.80524258	434,717.24
2M-BH	5,334,298.00	4,318,288.19	22,884.29	0.00	0.00	0.00	22,884.29	4,295,403.89	0.80524258	22,884.29
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	183,363,558.55	434,717.24	0.00	0.00	0.00	434,717.24	182,928,841.31	0.60174753	434,717.24

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2021
08-Jun-2021 10:17:09 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	9,652,586.19	22,884.29	0.00	0.00	0.00	22,884.29	9,629,701.89	0.60174753	22,884.29
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	66,406,662.76	0.00	0.00	0.00	(26,952.71)	(26,952.71)	66,433,615.47	0.99650767	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	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.80524258	434,717.24
2E-B2	101,332,000.00	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.80524258	434,717.24
2E-B3	101,332,000.00	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.80524258	434,717.24
2E-B4	101,332,000.00	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.80524258	434,717.24
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	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.40262129	434,717.24
2E-D2	202,664,000.00	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.40262129	434,717.24
2E-D3	202,664,000.00	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.40262129	434,717.24
2E-D4	202,664,000.00	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.40262129	434,717.24
2E-D5	202,664,000.00	82,031,558.55	434,717.24	0.00	0.00	0.00	434,717.24	81,596,841.31	0.40262129	434,717.24

Contact:
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Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2021
08-Jun-2021 10:17:09 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	183,363,558.55	434,717.24	0.00	0.00	0.00	434,717.24	182,928,841.31	0.90262129	434,717.24
2E-F2	202,664,000.00	183,363,558.55	434,717.24	0.00	0.00	0.00	434,717.24	182,928,841.31	0.90262129	434,717.24
2E-F3	202,664,000.00	183,363,558.55	434,717.24	0.00	0.00	0.00	434,717.24	182,928,841.31	0.90262129	434,717.24
2E-F4	202,664,000.00	183,363,558.55	434,717.24	0.00	0.00	0.00	434,717.24	182,928,841.31	0.90262129	434,717.24
2E-F5	202,664,000.00	183,363,558.55	434,717.24	0.00	0.00	0.00	434,717.24	182,928,841.31	0.90262129	434,717.24
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	17,374,314,077.93	32,837,465.24	590,193,794.81	0.00	(26,912.71)	623,004,347.34	16,751,309,770.46	0.39667782	623,031,260.05

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2021
08-Jun-2021 10:17:09 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	344.83179652	0.57666395	17.63253218	0.00000000	0.00000000	18.20919613	326.62260242	0.32662260	18.20919613
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	77.26807111	5.95036493	0.00000000	0.00000000	0.00000000	5.95036493	71.31770610	0.07131771	5.95036493
1M-AH	7,014,568.00	77.26807125	5.95036501	0.00000000	0.00000000	0.00000000	5.95036501	71.31770624	0.07131771	5.95036501
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	693.92331396	1.97377800	0.00000000	0.00000000	0.00000000	1.97377800	691.94953596	0.69194954	1.97377800
1M-2H	21,146,536.00	693.91838644	1.97380980	0.00000000	0.00000000	0.00000000	1.97380980	691.94457664	0.69194458	1.97380980
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	994.04234300	0.00000000	0.00000000	0.00000000	0.00038782	0.00038782	994.04195518	0.99404196	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	77.26807111	5.95036493	0.00000000	0.00000000	0.00000000	5.95036493	71.31770610	0.07131771	5.95036493
1E-A2	133,258,000.00	77.26807111	5.95036493	0.00000000	0.00000000	0.00000000	5.95036493	71.31770610	0.07131771	5.95036493
1E-A3	133,258,000.00	77.26807111	5.95036493	0.00000000	0.00000000	0.00000000	5.95036493	71.31770610	0.07131771	5.95036493
1E-A4	133,258,000.00	77.26807111	5.95036493	0.00000000	0.00000000	0.00000000	5.95036493	71.31770610	0.07131771	5.95036493
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: 25-Jun-2021
08-Jun-2021 10:17:09 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	538.63403556	2.97518247	0.00000000	0.00000000	0.00000000	2.97518247	535.65885305	0.53565885	2.97518247
1E-D2	266,516,000.00	538.63403556	2.97518247	0.00000000	0.00000000	0.00000000	2.97518247	535.65885305	0.53565885	2.97518247
1E-D3	266,516,000.00	538.63403556	2.97518247	0.00000000	0.00000000	0.00000000	2.97518247	535.65885305	0.53565885	2.97518247
1E-D4	266,516,000.00	538.63403556	2.97518247	0.00000000	0.00000000	0.00000000	2.97518247	535.65885305	0.53565885	2.97518247
1E-D5	266,516,000.00	538.63403556	2.97518247	0.00000000	0.00000000	0.00000000	2.97518247	535.65885305	0.53565885	2.97518247
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	313.17644778	0.43948098	18.87840555	0.00000000	0.00000000	19.31788653	293.85856124	0.29385856	19.31788653
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	809.53261112	4.29002921	0.00000000	0.00000000	0.00000000	4.29002921	805.24258191	0.80524258	4.29002921
2M-BH	5,334,298.00	809.53261141	4.29002842	0.00000000	0.00000000	0.00000000	4.29002842	805.24258112	0.80524258	4.29002842
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	603.17753704	1.43000974	0.00000000	0.00000000	0.00000000	1.43000974	601.74752730	0.60174753	1.43000974

Contact:
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Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
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Series 2017-C07



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	603.17753714	1.43000947	0.00000000	0.00000000	0.00000000	1.43000947	601.74752704	0.60174753	1.43000947
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	996.10337298	0.00000000	0.00000000	0.00000000	(0.40429204)	(0.40429204)	996.50766502	0.99650767	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	809.53261112	4.29002921	0.00000000	0.00000000	0.00000000	4.29002921	805.24258191	0.80524258	4.29002921
2E-B2	101,332,000.00	809.53261112	4.29002921	0.00000000	0.00000000	0.00000000	4.29002921	805.24258191	0.80524258	4.29002921
2E-B3	101,332,000.00	809.53261112	4.29002921	0.00000000	0.00000000	0.00000000	4.29002921	805.24258191	0.80524258	4.29002921
2E-B4	101,332,000.00	809.53261112	4.29002921	0.00000000	0.00000000	0.00000000	4.29002921	805.24258191	0.80524258	4.29002921
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	404.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	402.62129095	0.40262129	2.14501461
2E-D2	202,664,000.00	404.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	402.62129095	0.40262129	2.14501461
2E-D3	202,664,000.00	404.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	402.62129095	0.40262129	2.14501461
2E-D4	202,664,000.00	404.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	402.62129095	0.40262129	2.14501461
2E-D5	202,664,000.00	404.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	402.62129095	0.40262129	2.14501461

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Wells Fargo Bank, N.A.
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Distribution Date: 25-Jun-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	904.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	902.62129095	0.90262129	2.14501461
2E-F2	202,664,000.00	904.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	902.62129095	0.90262129	2.14501461
2E-F3	202,664,000.00	904.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	902.62129095	0.90262129	2.14501461
2E-F4	202,664,000.00	904.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	902.62129095	0.90262129	2.14501461
2E-F5	202,664,000.00	904.76630556	2.14501461	0.00000000	0.00000000	0.00000000	2.14501461	902.62129095	0.90262129	2.14501461
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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8480 Stagecoach Circle
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Distribution Date: 25-Jun-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	6,828,768,232.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,468,168,173.56
1M-1	N/A	N/A	0.74163 %	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	05/25/21 - 06/24/21	31	2.49163 %	10,296,588.62	22,092.05	0.00	0.00	0.00	0.00	22,092.05	0.00	9,503,654.88
1M-AH	N/A	N/A	0.00000 %	542,002.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	500,262.90
1M-2B	05/25/21 - 06/24/21	31	2.49163 %	133,258,000.00	285,914.40	0.00	0.00	0.00	0.00	285,914.40	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	05/25/21 - 06/24/21	31	2.49163 %	135,218,000.00	290,119.72	0.00	0.00	0.00	0.00	290,119.72	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	05/25/21 - 06/24/21	31	2.49163 %	278,772,588.61	598,126.18	0.00	0.00	0.00	0.00	598,126.18	0.00	277,979,654.88
1M-2H	N/A	N/A	0.00000 %	14,673,970.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,632,230.90
1B-1	05/25/21 - 06/24/21	31	4.09163 %	97,984,000.00	345,231.74	0.00	0.00	0.00	0.00	345,231.74	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 %	102,527,111.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,527,071.76
1A-I1	05/25/21 - 06/24/21	31	1.80000 %	10,296,588.62	15,959.71	0.00	0.00	0.00	0.00	15,959.71	0.00	9,503,654.88
1A-I2	05/25/21 - 06/24/21	31	1.40000 %	10,296,588.62	12,413.11	0.00	0.00	0.00	0.00	12,413.11	0.00	9,503,654.88
1A-I3	05/25/21 - 06/24/21	31	1.00000 %	10,296,588.62	8,866.51	0.00	0.00	0.00	0.00	8,866.51	0.00	9,503,654.88
1A-I4	05/25/21 - 06/24/21	31	0.60000 %	10,296,588.62	5,319.90	0.00	0.00	0.00	0.00	5,319.90	0.00	9,503,654.88
1B-I1	05/25/21 - 06/24/21	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	05/25/21 - 06/24/21	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	05/25/21 - 06/24/21	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	05/25/21 - 06/24/21	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	05/25/21 - 06/24/21	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	05/25/21 - 06/24/21	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	05/25/21 - 06/24/21	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	05/25/21 - 06/24/21	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	05/25/21 - 06/24/21	31	0.69163 %	10,296,588.62	6,132.34	0.00	0.00	0.00	0.00	6,132.34	0.00	9,503,654.88
1E-A2	05/25/21 - 06/24/21	31	1.09163 %	10,296,588.62	9,678.94	0.00	0.00	0.00	0.00	9,678.94	0.00	9,503,654.88
1E-A3	05/25/21 - 06/24/21	31	1.49163 %	10,296,588.62	13,225.55	0.00	0.00	0.00	0.00	13,225.55	0.00	9,503,654.88
1E-A4	05/25/21 - 06/24/21	31	1.89163 %	10,296,588.62	16,772.15	0.00	0.00	0.00	0.00	16,772.15	0.00	9,503,654.88
1E-B1	05/25/21 - 06/24/21	31	0.69163 %	133,258,000.00	79,364.50	0.00	0.00	0.00	0.00	79,364.50	0.00	133,258,000.00
1E-B2	05/25/21 - 06/24/21	31	1.09163 %	133,258,000.00	125,264.48	0.00	0.00	0.00	0.00	125,264.48	0.00	133,258,000.00

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Customer Service - CTSLink
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/21 - 06/24/21	31	1.49163 %	133,258,000.00	171,164.46	0.00	0.00	0.00	0.00	171,164.46	0.00	133,258,000.00
1E-B4	05/25/21 - 06/24/21	31	1.89163 %	133,258,000.00	217,064.44	0.00	0.00	0.00	0.00	217,064.44	0.00	133,258,000.00
1E-C1	05/25/21 - 06/24/21	31	0.69163 %	135,218,000.00	80,531.82	0.00	0.00	0.00	0.00	80,531.82	0.00	135,218,000.00
1E-C2	05/25/21 - 06/24/21	31	1.09163 %	135,218,000.00	127,106.91	0.00	0.00	0.00	0.00	127,106.91	0.00	135,218,000.00
1E-C3	05/25/21 - 06/24/21	31	1.49163 %	135,218,000.00	173,682.00	0.00	0.00	0.00	0.00	173,682.00	0.00	135,218,000.00
1E-C4	05/25/21 - 06/24/21	31	1.89163 %	135,218,000.00	220,257.09	0.00	0.00	0.00	0.00	220,257.09	0.00	135,218,000.00
1E-D1	05/25/21 - 06/24/21	31	0.69163 %	143,554,588.62	85,496.85	0.00	0.00	0.00	0.00	85,496.85	0.00	142,761,654.88
1E-D2	05/25/21 - 06/24/21	31	1.09163 %	143,554,588.62	134,943.43	0.00	0.00	0.00	0.00	134,943.43	0.00	142,761,654.88
1E-D3	05/25/21 - 06/24/21	31	1.49163 %	143,554,588.62	184,390.01	0.00	0.00	0.00	0.00	184,390.01	0.00	142,761,654.88
1E-D4	05/25/21 - 06/24/21	31	1.89163 %	143,554,588.62	233,836.59	0.00	0.00	0.00	0.00	233,836.59	0.00	142,761,654.88
1E-D5	05/25/21 - 06/24/21	31	2.49163 %	143,554,588.62	308,006.46	0.00	0.00	0.00	0.00	308,006.46	0.00	142,761,654.88
1E-F1	05/25/21 - 06/24/21	31	0.69163 %	268,476,000.00	159,896.33	0.00	0.00	0.00	0.00	159,896.33	0.00	268,476,000.00
1E-F2	05/25/21 - 06/24/21	31	1.09163 %	268,476,000.00	252,371.39	0.00	0.00	0.00	0.00	252,371.39	0.00	268,476,000.00
1E-F3	05/25/21 - 06/24/21	31	1.49163 %	268,476,000.00	344,846.46	0.00	0.00	0.00	0.00	344,846.46	0.00	268,476,000.00
1E-F4	05/25/21 - 06/24/21	31	1.89163 %	268,476,000.00	437,321.53	0.00	0.00	0.00	0.00	437,321.53	0.00	268,476,000.00
1E-F5	05/25/21 - 06/24/21	31	2.49163 %	268,476,000.00	576,034.13	0.00	0.00	0.00	0.00	576,034.13	0.00	268,476,000.00
1X-1	05/25/21 - 06/24/21	31	1.80000 %	143,554,588.62	222,509.61	0.00	0.00	0.00	0.00	222,509.61	0.00	142,761,654.88
1X-2	05/25/21 - 06/24/21	31	1.40000 %	143,554,588.62	173,063.03	0.00	0.00	0.00	0.00	173,063.03	0.00	142,761,654.88
1X-3	05/25/21 - 06/24/21	31	1.00000 %	143,554,588.62	123,616.45	0.00	0.00	0.00	0.00	123,616.45	0.00	142,761,654.88
1X-4	05/25/21 - 06/24/21	31	0.60000 %	143,554,588.62	74,169.87	0.00	0.00	0.00	0.00	74,169.87	0.00	142,761,654.88
1Y-1	05/25/21 - 06/24/21	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	05/25/21 - 06/24/21	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	05/25/21 - 06/24/21	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	05/25/21 - 06/24/21	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	3,998,205,516.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,751,581,349.45
2M-1	N/A	N/A	0.74163 %	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	2.59163 %	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	05/25/21 - 06/24/21	31	2.59163 %	82,031,558.55	183,068.30	0.00	0.00	0.00	0.00	183,068.30	0.00	81,596,841.31
2M-BH	N/A	N/A	0.00000 %	4,318,288.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,295,403.89
2M-2C	05/25/21 - 06/24/21	31	2.59163 %	101,332,000.00	226,140.74	0.00	0.00	0.00	0.00	226,140.74	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: 25-Jun-2021
08-Jun-2021 10:17:09 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	05/25/21 - 06/24/21	31	2.59163 %	183,363,558.55	409,209.04	0.00	0.00	0.00	0.00	409,209.04	0.00	182,928,841.31
2M-2H	N/A	N/A	0.00000 %	9,652,586.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,629,701.89
2B-1	05/25/21 - 06/24/21	31	4.54163 %	63,333,000.00	247,685.74	0.00	0.00	0.00	0.00	247,685.74	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 %	66,406,662.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,433,615.47
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	05/25/21 - 06/24/21	31	1.80000 %	82,031,558.55	127,148.92	0.00	0.00	0.00	0.00	127,148.92	0.00	81,596,841.31
2B-I2	05/25/21 - 06/24/21	31	1.40000 %	82,031,558.55	98,893.60	0.00	0.00	0.00	0.00	98,893.60	0.00	81,596,841.31
2B-I3	05/25/21 - 06/24/21	31	1.00000 %	82,031,558.55	70,638.29	0.00	0.00	0.00	0.00	70,638.29	0.00	81,596,841.31
2B-I4	05/25/21 - 06/24/21	31	0.60000 %	82,031,558.55	42,382.97	0.00	0.00	0.00	0.00	42,382.97	0.00	81,596,841.31
2C-I1	05/25/21 - 06/24/21	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	05/25/21 - 06/24/21	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	05/25/21 - 06/24/21	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	05/25/21 - 06/24/21	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	0.79163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.19163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.59163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.99163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/21 - 06/24/21	31	0.79163 %	82,031,558.55	55,919.39	0.00	0.00	0.00	0.00	55,919.39	0.00	81,596,841.31
2E-B2	05/25/21 - 06/24/21	31	1.19163 %	82,031,558.55	84,174.70	0.00	0.00	0.00	0.00	84,174.70	0.00	81,596,841.31
2E-B3	05/25/21 - 06/24/21	31	1.59163 %	82,031,558.55	112,430.02	0.00	0.00	0.00	0.00	112,430.02	0.00	81,596,841.31
2E-B4	05/25/21 - 06/24/21	31	1.99163 %	82,031,558.55	140,685.33	0.00	0.00	0.00	0.00	140,685.33	0.00	81,596,841.31
2E-C1	05/25/21 - 06/24/21	31	0.79163 %	101,332,000.00	69,076.14	0.00	0.00	0.00	0.00	69,076.14	0.00	101,332,000.00
2E-C2	05/25/21 - 06/24/21	31	1.19163 %	101,332,000.00	103,979.38	0.00	0.00	0.00	0.00	103,979.38	0.00	101,332,000.00
2E-C3	05/25/21 - 06/24/21	31	1.59163 %	101,332,000.00	138,882.63	0.00	0.00	0.00	0.00	138,882.63	0.00	101,332,000.00
2E-C4	05/25/21 - 06/24/21	31	1.99163 %	101,332,000.00	173,785.87	0.00	0.00	0.00	0.00	173,785.87	0.00	101,332,000.00
2E-D1	05/25/21 - 06/24/21	31	0.79163 %	82,031,558.55	55,919.39	0.00	0.00	0.00	0.00	55,919.39	0.00	81,596,841.31
2E-D2	05/25/21 - 06/24/21	31	1.19163 %	82,031,558.55	84,174.70	0.00	0.00	0.00	0.00	84,174.70	0.00	81,596,841.31

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8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	05/25/21 - 06/24/21	31	1.59163 %	82,031,558.55	112,430.02	0.00	0.00	0.00	0.00	112,430.02	0.00	81,596,841.31
2E-D4	05/25/21 - 06/24/21	31	1.99163 %	82,031,558.55	140,685.33	0.00	0.00	0.00	0.00	140,685.33	0.00	81,596,841.31
2E-D5	05/25/21 - 06/24/21	31	2.59163 %	82,031,558.55	183,068.30	0.00	0.00	0.00	0.00	183,068.30	0.00	81,596,841.31
2E-F1	05/25/21 - 06/24/21	31	0.79163 %	183,363,558.55	124,995.53	0.00	0.00	0.00	0.00	124,995.53	0.00	182,928,841.31
2E-F2	05/25/21 - 06/24/21	31	1.19163 %	183,363,558.55	188,154.08	0.00	0.00	0.00	0.00	188,154.08	0.00	182,928,841.31
2E-F3	05/25/21 - 06/24/21	31	1.59163 %	183,363,558.55	251,312.64	0.00	0.00	0.00	0.00	251,312.64	0.00	182,928,841.31
2E-F4	05/25/21 - 06/24/21	31	1.99163 %	183,363,558.55	314,471.20	0.00	0.00	0.00	0.00	314,471.20	0.00	182,928,841.31
2E-F5	05/25/21 - 06/24/21	31	2.59163 %	183,363,558.55	409,209.04	0.00	0.00	0.00	0.00	409,209.04	0.00	182,928,841.31
2X-1	05/25/21 - 06/24/21	31	1.80000 %	82,031,558.55	127,148.92	0.00	0.00	0.00	0.00	127,148.92	0.00	81,596,841.31
2X-2	05/25/21 - 06/24/21	31	1.40000 %	82,031,558.55	98,893.60	0.00	0.00	0.00	0.00	98,893.60	0.00	81,596,841.31
2X-3	05/25/21 - 06/24/21	31	1.00000 %	82,031,558.55	70,638.29	0.00	0.00	0.00	0.00	70,638.29	0.00	81,596,841.31
2X-4	05/25/21 - 06/24/21	31	0.60000 %	82,031,558.55	42,382.97	0.00	0.00	0.00	0.00	42,382.97	0.00	81,596,841.31
2Y-1	05/25/21 - 06/24/21	31	1.80000 %	183,363,558.55	284,213.52	0.00	0.00	0.00	0.00	284,213.52	0.00	182,928,841.31
2Y-2	05/25/21 - 06/24/21	31	1.40000 %	183,363,558.55	221,054.96	0.00	0.00	0.00	0.00	221,054.96	0.00	182,928,841.31
2Y-3	05/25/21 - 06/24/21	31	1.00000 %	183,363,558.55	157,896.40	0.00	0.00	0.00	0.00	157,896.40	0.00	182,928,841.31
2Y-4	05/25/21 - 06/24/21	31	0.60000 %	183,363,558.55	94,737.84	0.00	0.00	0.00	0.00	94,737.84	0.00	182,928,841.31
Totals					14,018,518.46	0.00	0.00	0.00	0.00	14,018,518.46	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

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Series 2017-C07

**WELLS
FARGO**

Distribution Date: 25-Jun-2021
08-Jun-2021 10:17:09 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 %	344.83179652	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	326.62260242
1M-1	186,170,000.00	0.74163 %	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	2.49163 %	77.26807111	0.16578404	0.00000000	0.00000000	0.00000000	0.00000000	0.16578404	0.00000000	71.31770610
1M-AH	7,014,568.00	0.00000 %	77.26807125	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	71.31770624
1M-2B	133,258,000.00	2.49163 %	1000.00000000	2.14557025	0.00000000	0.00000000	0.00000000	0.00000000	2.14557025	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	2.49163 %	1000.00000000	2.14557026	0.00000000	0.00000000	0.00000000	0.00000000	2.14557026	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	2.49163 %	693.92331396	1.48886124	0.00000000	0.00000000	0.00000000	0.00000000	1.48886124	0.00000000	691.94953596
1M-2H	21,146,536.00	0.00000 %	693.91838644	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	691.94457664
1B-1	97,984,000.00	4.09163 %	1000.00000000	3.52334810	0.00000000	0.00000000	0.00000000	0.00000000	3.52334810	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 %	994.04234300	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.04195518
1A-I1	0.00	1.80000 %	77.26807111	0.11976549	0.00000000	0.00000000	0.00000000	0.00000000	0.11976549	0.00000000	71.31770610
1A-I2	0.00	1.40000 %	77.26807111	0.09315096	0.00000000	0.00000000	0.00000000	0.00000000	0.09315096	0.00000000	71.31770610
1A-I3	0.00	1.00000 %	77.26807111	0.06653642	0.00000000	0.00000000	0.00000000	0.00000000	0.06653642	0.00000000	71.31770610
1A-I4	0.00	0.60000 %	77.26807111	0.03992181	0.00000000	0.00000000	0.00000000	0.00000000	0.03992181	0.00000000	71.31770610
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.69163 %	77.26807111	0.04601855	0.00000000	0.00000000	0.00000000	0.00000000	0.04601855	0.00000000	71.31770610
1E-A2	133,258,000.00	1.09163 %	77.26807111	0.07263309	0.00000000	0.00000000	0.00000000	0.00000000	0.07263309	0.00000000	71.31770610
1E-A3	133,258,000.00	1.49163 %	77.26807111	0.09924770	0.00000000	0.00000000	0.00000000	0.00000000	0.09924770	0.00000000	71.31770610

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

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Series 2017-C07

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	1.89163 %	77.26807111	0.12586224	0.00000000	0.00000000	0.00000000	0.00000000	0.12586224	0.00000000	71.31770610
1E-B1	133,258,000.00	0.69163 %	1000.00000000	0.59557025	0.00000000	0.00000000	0.00000000	0.00000000	0.59557025	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.09163 %	1000.00000000	0.94001471	0.00000000	0.00000000	0.00000000	0.00000000	0.94001471	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.49163 %	1000.00000000	1.28445917	0.00000000	0.00000000	0.00000000	0.00000000	1.28445917	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.89163 %	1000.00000000	1.62890363	0.00000000	0.00000000	0.00000000	0.00000000	1.62890363	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.69163 %	1000.00000000	0.59557026	0.00000000	0.00000000	0.00000000	0.00000000	0.59557026	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.09163 %	1000.00000000	0.94001472	0.00000000	0.00000000	0.00000000	0.00000000	0.94001472	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.49163 %	1000.00000000	1.28445917	0.00000000	0.00000000	0.00000000	0.00000000	1.28445917	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.89163 %	1000.00000000	1.62890362	0.00000000	0.00000000	0.00000000	0.00000000	1.62890362	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.69163 %	538.63403556	0.32079444	0.00000000	0.00000000	0.00000000	0.00000000	0.32079444	0.00000000	535.65885305
1E-D2	266,516,000.00	1.09163 %	538.63403556	0.50632394	0.00000000	0.00000000	0.00000000	0.00000000	0.50632394	0.00000000	535.65885305
1E-D3	266,516,000.00	1.49163 %	538.63403556	0.69185343	0.00000000	0.00000000	0.00000000	0.00000000	0.69185343	0.00000000	535.65885305
1E-D4	266,516,000.00	1.89163 %	538.63403556	0.87738293	0.00000000	0.00000000	0.00000000	0.00000000	0.87738293	0.00000000	535.65885305
1E-D5	266,516,000.00	2.49163 %	538.63403556	1.15567718	0.00000000	0.00000000	0.00000000	0.00000000	1.15567718	0.00000000	535.65885305
1E-F1	268,476,000.00	0.69163 %	1000.00000000	0.59557029	0.00000000	0.00000000	0.00000000	0.00000000	0.59557029	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.09163 %	1000.00000000	0.94001471	0.00000000	0.00000000	0.00000000	0.00000000	0.94001471	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.49163 %	1000.00000000	1.28445917	0.00000000	0.00000000	0.00000000	0.00000000	1.28445917	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.89163 %	1000.00000000	1.62890363	0.00000000	0.00000000	0.00000000	0.00000000	1.62890363	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.49163 %	1000.00000000	2.14557029	0.00000000	0.00000000	0.00000000	0.00000000	2.14557029	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	538.63403556	0.83488275	0.00000000	0.00000000	0.00000000	0.00000000	0.83488275	0.00000000	535.65885305
1X-2	0.00	1.40000 %	538.63403556	0.64935325	0.00000000	0.00000000	0.00000000	0.00000000	0.64935325	0.00000000	535.65885305
1X-3	0.00	1.00000 %	538.63403556	0.46382375	0.00000000	0.00000000	0.00000000	0.00000000	0.46382375	0.00000000	535.65885305
1X-4	0.00	0.60000 %	538.63403556	0.27829425	0.00000000	0.00000000	0.00000000	0.00000000	0.27829425	0.00000000	535.65885305
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	313.17644778	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	293.85856124
2M-1	107,666,000.00	0.74163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.59163 %	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	2.59163 %	809.53261112	1.80661884	0.00000000	0.00000000	0.00000000	0.00000000	1.80661884	0.00000000	805.24258191
2M-BH	5,334,298.00	0.0000 %	809.53261141	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	805.24258112
2M-2C	101,332,000.00	2.59163 %	1000.00000000	2.23168140	0.00000000	0.00000000	0.00000000	0.00000000	2.23168140	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	2.59163 %	603.17753704	1.34610008	0.00000000	0.00000000	0.00000000	0.00000000	1.34610008	0.00000000	601.74752730
2M-2H	16,002,894.00	0.0000 %	603.17753714	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	601.74752704
2B-1	63,333,000.00	4.54163 %	1000.00000000	3.91084806	0.00000000	0.00000000	0.00000000	0.00000000	3.91084806	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 %	996.10337298	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.50766502
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 %	809.53261112	1.25477559	0.00000000	0.00000000	0.00000000	0.00000000	1.25477559	0.00000000	805.24258191
2B-I2	0.00	1.40000 %	809.53261112	0.97593653	0.00000000	0.00000000	0.00000000	0.00000000	0.97593653	0.00000000	805.24258191
2B-I3	0.00	1.00000 %	809.53261112	0.69709756	0.00000000	0.00000000	0.00000000	0.00000000	0.69709756	0.00000000	805.24258191
2B-I4	0.00	0.60000 %	809.53261112	0.41825850	0.00000000	0.00000000	0.00000000	0.00000000	0.41825850	0.00000000	805.24258191
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.79163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.19163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.59163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	1.99163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.79163 %	809.53261112	0.55184335	0.00000000	0.00000000	0.00000000	0.00000000	0.55184335	0.00000000	805.24258191

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	1.19163 %	809.53261112	0.83068231	0.00000000	0.00000000	0.00000000	0.00000000	0.83068231	0.00000000	805.24258191
2E-B3	101,332,000.00	1.59163 %	809.53261112	1.10952138	0.00000000	0.00000000	0.00000000	0.00000000	1.10952138	0.00000000	805.24258191
2E-B4	101,332,000.00	1.99163 %	809.53261112	1.38836034	0.00000000	0.00000000	0.00000000	0.00000000	1.38836034	0.00000000	805.24258191
2E-C1	101,332,000.00	0.79163 %	1000.00000000	0.68168140	0.00000000	0.00000000	0.00000000	0.00000000	0.68168140	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.19163 %	1000.00000000	1.02612580	0.00000000	0.00000000	0.00000000	0.00000000	1.02612580	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.59163 %	1000.00000000	1.37057030	0.00000000	0.00000000	0.00000000	0.00000000	1.37057030	0.00000000	1000.00000000
2E-C4	101,332,000.00	1.99163 %	1000.00000000	1.71501470	0.00000000	0.00000000	0.00000000	0.00000000	1.71501470	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.79163 %	404.76630556	0.27592167	0.00000000	0.00000000	0.00000000	0.00000000	0.27592167	0.00000000	402.62129095
2E-D2	202,664,000.00	1.19163 %	404.76630556	0.41534116	0.00000000	0.00000000	0.00000000	0.00000000	0.41534116	0.00000000	402.62129095
2E-D3	202,664,000.00	1.59163 %	404.76630556	0.55476069	0.00000000	0.00000000	0.00000000	0.00000000	0.55476069	0.00000000	402.62129095
2E-D4	202,664,000.00	1.99163 %	404.76630556	0.69418017	0.00000000	0.00000000	0.00000000	0.00000000	0.69418017	0.00000000	402.62129095
2E-D5	202,664,000.00	2.59163 %	404.76630556	0.90330942	0.00000000	0.00000000	0.00000000	0.00000000	0.90330942	0.00000000	402.62129095
2E-F1	202,664,000.00	0.79163 %	904.76630556	0.61676238	0.00000000	0.00000000	0.00000000	0.00000000	0.61676238	0.00000000	902.62129095
2E-F2	202,664,000.00	1.19163 %	904.76630556	0.92840406	0.00000000	0.00000000	0.00000000	0.00000000	0.92840406	0.00000000	902.62129095
2E-F3	202,664,000.00	1.59163 %	904.76630556	1.24004579	0.00000000	0.00000000	0.00000000	0.00000000	1.24004579	0.00000000	902.62129095
2E-F4	202,664,000.00	1.99163 %	904.76630556	1.55168752	0.00000000	0.00000000	0.00000000	0.00000000	1.55168752	0.00000000	902.62129095
2E-F5	202,664,000.00	2.59163 %	904.76630556	2.01915012	0.00000000	0.00000000	0.00000000	0.00000000	2.01915012	0.00000000	902.62129095
2X-1	0.00	1.80000 %	404.76630556	0.62738779	0.00000000	0.00000000	0.00000000	0.00000000	0.62738779	0.00000000	402.62129095
2X-2	0.00	1.40000 %	404.76630556	0.48796826	0.00000000	0.00000000	0.00000000	0.00000000	0.48796826	0.00000000	402.62129095
2X-3	0.00	1.00000 %	404.76630556	0.34854878	0.00000000	0.00000000	0.00000000	0.00000000	0.34854878	0.00000000	402.62129095
2X-4	0.00	0.60000 %	404.76630556	0.20912925	0.00000000	0.00000000	0.00000000	0.00000000	0.20912925	0.00000000	402.62129095
2Y-1	0.00	1.80000 %	904.76630556	1.40238779	0.00000000	0.00000000	0.00000000	0.00000000	1.40238779	0.00000000	902.62129095
2Y-2	0.00	1.40000 %	904.76630556	1.09074606	0.00000000	0.00000000	0.00000000	0.00000000	1.09074606	0.00000000	902.62129095
2Y-3	0.00	1.00000 %	904.76630556	0.77910433	0.00000000	0.00000000	0.00000000	0.00000000	0.77910433	0.00000000	902.62129095
2Y-4	0.00	0.60000 %	904.76630556	0.46746260	0.00000000	0.00000000	0.00000000	0.00000000	0.46746260	0.00000000	902.62129095

(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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,820,157.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	26,912.71
Total Deposits	2,847,070.33
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,827,903.67
Total Withdrawals (Pool Distribution Amount)	2,847,070.33
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.091630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	361,434,772.25
Total Principal Reduction Cumulative	13,661,870,107.81
Scheduled Principal Current	12,254,456.45
Scheduled Principal Cumulative	1,040,921,757.18
Unscheduled Principal Current	349,180,275.80
Unscheduled Principal Cumulative	12,620,333,828.39
Senior Reduction Amount	360,600,059.28
Subordinate Reduction Amount	834,672.97
Calculated Tranche Write-Down Amount	40.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,019.14
Recovery Principal on Previously Liquidated Loan Current	40.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,382.40
Group 2	
Total Principal Reduction Current	247,054,815.66
Total Principal Reduction Cumulative	9,256,047,365.84
Scheduled Principal Current	6,068,289.36
Scheduled Principal Cumulative	653,923,220.92
Unscheduled Principal Current	241,013,479.01
Unscheduled Principal Cumulative	8,601,891,823.39
Senior Reduction Amount	246,624,166.84
Subordinate Reduction Amount	457,601.53
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	26,952.71
Modification Loss Amount	27,566.23
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	38728
Period Reference Pool Removal Loan Count	1580
Period Ending Loan Count	37148
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	6,966,448,725.84
Period PIF Loan Count Current	1580
PIF Loan Count Cumulative	51210
Period PIF Loan UPB Current	342,814,671.39
PIF Loan UPB Cumulative	12,236,512,190.58
Period Partial Prepayment Amount	7,351,726.88
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	0.00
Credit Event Amount Cumulative	3,304,382.20
Total Active Modified Loan Count	223
Total Active Modified Loan UPB	51,241,803.83
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	22968
Period Reference Pool Removal Loan Count	1112
Period Ending Loan Count	21856
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	4,077,239,945.84
Period PIF Loan Count Current	1110
PIF Loan Count Cumulative	34305
Period PIF Loan UPB Current	238,523,598.26
PIF Loan UPB Cumulative	8,445,056,536.84
Period Partial Prepayment Amount	2,630,587.78
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	488,313.67
Credit Event Amount Cumulative	10,333,894.71
Total Active Modified Loan Count	308
Total Active Modified Loan UPB	73,878,698.72
Structural Reporting	
Group 1	
Senior Percentage	93.188821%
Subordinate Percentage	6.811179%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	92.459135%
Subordinate Percentage	7.540865%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	6.810000 %	7.150000 %
1M-1	0.00	0.00	3.050000 %	6.810000 %	7.150000 %
1M-1H	0.00	0.00	3.050000 %	6.810000 %	7.150000 %
1M-2A	0.00	0.00	2.370000 %	6.660000 %	7.010000 %
1M-2B	0.00	0.00	1.690000 %	4.750000 %	5.000000 %
1M-2C	0.00	0.00	1.000000 %	2.810000 %	2.950000 %
1M-2	0.00	0.00	1.000000 %	2.810000 %	2.950000 %
1M-2H	0.00	0.00	1.000000 %	2.810000 %	2.950000 %
1B-1	0.00	0.00	0.500000 %	1.400000 %	1.470000 %
1B-1H	0.00	0.00	0.500000 %	1.400000 %	1.470000 %
1B-2H	40.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	7.540000 %	7.990000 %
2M-1	0.00	0.00	3.400000 %	7.540000 %	7.990000 %
2M-1H	0.00	0.00	3.400000 %	7.540000 %	7.990000 %
2M-2A	0.00	0.00	2.600000 %	7.540000 %	7.990000 %
2M-2B	0.00	0.00	1.800000 %	5.540000 %	5.880000 %
2M-2C	0.00	0.00	1.000000 %	3.080000 %	3.260000 %
2B-1	0.00	0.00	0.500000 %	1.540000 %	1.630000 %
2B-1H	0.00	0.00	0.500000 %	1.540000 %	1.630000 %
2B-2H	0.00	26,952.71	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	505	94,067,245.12	0.855874 %	0.851774 %
60 Days	195	39,475,767.21	0.330486 %	0.357451 %
90 Days	141	32,548,850.05	0.238967 %	0.294728 %
120 Days	160	33,897,537.76	0.271168 %	0.306940 %
150 Days	130	28,200,556.31	0.220324 %	0.255355 %
180+ Days	2129	511,857,347.59	3.608230 %	4.634840 %
Totals	3260	740,047,304.04	5.525049 %	6.701088 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	287	52,843,581.59	0.772585 %	0.758544 %
60 Days	103	21,363,679.57	0.277269 %	0.306665 %
90 Days	71	18,751,578.30	0.191127 %	0.269170 %
120 Days	88	18,392,748.05	0.236890 %	0.264019 %
150 Days	65	14,599,430.97	0.174976 %	0.209568 %
180+ Days	1197	292,804,518.18	3.222246 %	4.203067 %
Totals	1811	418,755,536.66	4.875094 %	6.011033 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	218	41,223,663.53	0.997438 %	1.011068 %
60 Days	92	18,112,087.64	0.420937 %	0.444224 %
90 Days	70	13,797,271.75	0.320278 %	0.338397 %
120 Days	72	15,504,789.71	0.329429 %	0.380277 %
150 Days	65	13,601,125.34	0.297401 %	0.333587 %
180+ Days	932	219,052,829.41	4.264275 %	5.372576 %
Totals	1449	321,291,767.38	6.629758 %	7.880129 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	6,250,921.88	3,019.14	0.048299
Group 2	183	45,915,002.71	27,566.23	0.060038

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	400,141.70	8.31	0.002077
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	118,585.85	39.07	0.032947
Group 1	0044813561	185,133.78	50.31	0.027175
Group 1	0044814635	167,211.22	7.58	0.004533
Group 1	0044815627	188,006.36	156.67	0.083332
Group 1	0044817798	379,399.85	7.72	0.002035
Group 1	0044827806	166,574.83	121.46	0.072916
Group 1	0044827828	261,385.50	242.87	0.092916
Group 1	0044830027	342,103.07	118.71	0.034700
Group 1	0044831220	98,544.86	25.57	0.025948
Group 1	0044832430	195,074.66	86.07	0.044122
Group 1	0044836184	66,790.55	125.23	0.187497
Group 1	0044838832	372,416.94	295.46	0.079336
Group 1	0044841377	192,263.32	74.16	0.038572
Group 1	0044842578	396,852.95	124.02	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	239,621.56	172.45	0.071968
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	177,725.71	111.08	0.062501
Group 1	0044865099	105,472.21	153.81	0.145830
Group 1	0044869954	434,032.97	107.45	0.024756
Group 1	0044877340	163,500.58	142.28	0.087021

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	139,183.89	63.01	0.045271
Group 1	0044888520	128,042.63	66.69	0.052084
Group 2	0044747820	292,344.54	178.22	0.060962
Group 2	0044748098	284,599.27	154.65	0.054340
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,909.76	122.50	0.114583
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	240,453.24	150.28	0.062499
Group 2	0044749583	252,103.50	262.61	0.104168
Group 2	0044749630	307,559.65	167.16	0.054350
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	450,114.73	163.75	0.036380
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	198,397.22	227.33	0.114583
Group 2	0044750664	230,882.08	138.40	0.059944
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	266,130.86	277.22	0.104167
Group 2	0044750776	274,884.21	80.78	0.029387
Group 2	0044750869	72,613.40	56.05	0.077190
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	414,240.06	258.90	0.062500
Group 2	0044752023	232,002.42	194.38	0.083784
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	136,897.57	19.09	0.013945
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	132,608.08	88.23	0.066534
Group 2	0044753587	293,963.28	214.35	0.072917
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	391,547.14	674.51	0.172268
Group 2	0044755796	387,558.75	103.13	0.026610
Group 2	0044756156	88,492.57	82.96	0.093748
Group 2	0044756304	73,684.86	23.03	0.031255

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	377,020.37	125.04	0.033165
Group 2	0044756773	135,127.19	142.70	0.105604
Group 2	0044757202	174,509.19	60.06	0.034417
Group 2	0044757204	82,540.15	85.98	0.104167
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,864.83	77.91	0.048735
Group 2	0044758371	108,473.17	160.23	0.147714
Group 2	0044758660	185,984.61	77.49	0.041665
Group 2	0044758677	347,942.75	102.70	0.029516
Group 2	0044758724	199,670.78	109.35	0.054765
Group 2	0044759289	188,919.18	78.72	0.041669
Group 2	0044759334	390,510.39	40.68	0.010417
Group 2	0044759604	159,815.17	55.04	0.034440
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	173,481.73	144.57	0.083334
Group 2	0044760074	201,298.84	104.84	0.052082
Group 2	0044760683	288,789.40	232.01	0.080339
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	241,074.31	95.02	0.039415
Group 2	0044761489	176,115.53	118.06	0.067036
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,287.13	43.70	0.050645
Group 2	0044762100	136,725.89	61.63	0.045076
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	326,734.61	102.10	0.031249
Group 2	0044762765	116,957.44	94.80	0.081055
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	398,217.94	44.90	0.011275
Group 2	0044763163	75,828.11	78.99	0.104170
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	336,645.67	171.55	0.050959

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	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
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	300,857.26	250.71	0.083332
Group 2	0044766389	126,155.29	67.04	0.053141
Group 2	0044766790	243,966.82	101.65	0.041666
Group 2	0044767375	146,224.65	213.24	0.145830
Group 2	0044768065	169,188.74	87.11	0.051487
Group 2	0044768172	226,186.58	164.93	0.072918
Group 2	0044768220	254,930.04	212.44	0.083333
Group 2	0044768786	158,015.87	48.07	0.030421
Group 2	0044769181	91,490.39	49.22	0.053798
Group 2	0044769376	277,475.19	57.81	0.020834
Group 2	0044769884	393,926.16	171.88	0.043633
Group 2	0044769991	261,570.49	272.47	0.104167
Group 2	0044770245	305,571.73	159.15	0.052083
Group 2	0044771262	88,425.90	58.84	0.066542
Group 2	0044771364	139,118.65	43.21	0.031060
Group 2	0044771856	297,194.61	158.47	0.053322
Group 2	0044772342	384,263.18	129.70	0.033753
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	240,830.44	145.50	0.060416
Group 2	0044773358	185,698.30	53.03	0.028557
Group 2	0044773412	260,146.54	270.99	0.104168
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	151,381.80	16.20	0.010701
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044775457	181,828.65	151.10	0.083100
Group 2	0044775468	151,617.63	126.35	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	154,873.79	64.87	0.041886
Group 2	0044776233	217,576.13	108.39	0.049817
Group 2	0044776861	207,090.82	129.43	0.062499
Group 2	0044777271	287,232.15	329.12	0.114583
Group 2	0044777714	156,777.25	114.32	0.072919
Group 2	0044777907	346,596.79	68.61	0.019795
Group 2	0044778088	254,288.23	79.47	0.031252
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	110,668.54	92.22	0.083330
Group 2	0044779844	203,691.77	42.99	0.021105
Group 2	0044780048	128,204.93	80.13	0.062501
Group 2	0044780062	87,113.45	63.01	0.072331
Group 2	0044780464	441,559.69	46.34	0.010495
Group 2	0044780495	220,972.69	276.22	0.125002
Group 2	0044781165	226,069.27	150.77	0.066692
Group 2	0044781185	270,668.19	281.95	0.104168
Group 2	0044781195	324,240.11	318.52	0.098236
Group 2	0044781275	234,662.82	97.78	0.041668
Group 2	0044781752	230,474.95	12.12	0.005259
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	359,140.90	247.39	0.068884
Group 2	0044782356	135,790.15	42.43	0.031247
Group 2	0044782683	303,731.71	86.45	0.028463
Group 2	0044782878	151,596.25	92.43	0.060971
Group 2	0044783524	173,532.97	63.82	0.036777
Group 2	0044783732	91,276.04	34.76	0.038082
Group 2	0044785023	233,182.66	98.91	0.042417
Group 2	0044786559	412,913.24	155.39	0.037633
Group 2	0044787049	182,123.97	153.03	0.084025
Group 2	0044787213	325,028.20	234.29	0.072083
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

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	152,931.01	68.10	0.044530
Group 2	0044788704	646,677.41	99.48	0.015383
Group 2	0044788812	186,339.20	75.47	0.040501
Group 2	0044790206	227,607.43	21.81	0.009582
Group 2	0044790382	361,172.82	362.28	0.100307
Group 2	0044791507	260,643.97	162.90	0.062499
Group 2	0044792074	322,090.83	196.88	0.061126
Group 2	0044792593	286,586.29	298.53	0.104168
Group 2	0044792673	247,346.28	28.70	0.011603
Group 2	0044793704	260,736.62	271.60	0.104166
Group 2	0044793831	204,854.08	117.67	0.057441
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	457,048.74	94.45	0.020665
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	95,986.47	54.11	0.056373
Group 2	0044795768	210,583.94	263.23	0.125000
Group 2	0044796134	72,352.67	60.29	0.083328
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	409,358.48	269.49	0.065832
Group 2	0044798616	365,173.16	418.43	0.114584
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	147,646.58	83.41	0.056493
Group 2	0044799300	166,163.88	137.09	0.082503
Group 2	0044799362	414,070.69	156.69	0.037841
Group 2	0044799531	350,905.96	70.08	0.019971
Group 2	0044799812	362,884.19	453.61	0.125001
Group 2	0044799964	225,546.87	70.50	0.031257
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	252,107.57	288.87	0.114582
Group 2	0044800587	189,278.93	177.45	0.093751
Group 2	0044801029	218,617.51	136.64	0.062502
Group 2	0044801084	112,044.92	41.53	0.037065

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801461	125,291.70	44.59	0.035589
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	267,528.18	306.54	0.114582
Group 2	0044801604	290,866.74	273.46	0.094016
Group 2	0044801607	385,957.31	668.85	0.173296
Group 2	0044801610	389,978.08	272.67	0.069919
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	406,836.82	296.65	0.072916
Group 2	0044802184	402,912.19	251.82	0.062500
Group 2	0044802534	136,368.88	29.77	0.021830
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	232,020.96	241.69	0.104167
Group 2	0044804420	104,116.68	9.39	0.009019
Group 2	0044805165	338,441.63	387.80	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	488,313.67	16,573.02	3.394

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044758497	118,149.32	73,824.43	62.484
0044797794	370,164.35	(57,251.41)	(15.466)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	839,537.12	(43,485.73)	27,263.13	3.247

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044764706	236,579.21	136.16	58,087.27	24.553
0044765376	161,134.60	(43,240.34)	(1,598.95)	(0.992)
0044772546	244,358.71	(735.00)	8,105.57	3.317
0044789580	106,331.95	313.45	(52,461.09)	(49.337)
0044868502	91,132.65	40.00	15,130.33	16.603

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jun-2021
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
81	13,638,276.91	847,343.77	6.213

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,738.27	1.157
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
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
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,598.95)	(0.992)
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	8,105.57	3.317
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,461.09)	(49.337)
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
0044797794	370,164.35	(57,251.41)	(15.466)
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)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
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	(11,771.00)	(10.076)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities

Credit-Linked Notes

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	91,132.65	40.00	0.000 %	0	0.00	0.00	0.000 %	1	91,132.65	40.00	0.000 %
Group 2	6	1,236,718.14	(26,952.71)	(0.001 %)	0	0.00	0.00	0.000 %	6	1,236,718.14	(26,952.71)	(0.001 %)
Total	7	1,327,850.79	(26,912.71)	(0.000 %)	0	0.00	0.00	0.000 %	7	1,327,850.79	(26,912.71)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044868502	96,000.00	4.750 %	KY	78.00	360	91,132.65	03/31/2021	40.00	15,130.33
Group 2	0044758497	123,000.00	4.500 %	MN	95.00	360	118,149.32	05/31/2021	73,824.43	73,824.43
Group 2	0044764706	240,000.00	4.375 %	MS	90.00	360	236,579.21	06/30/2020	136.16	58,087.27
Group 2	0044765376	172,000.00	4.625 %	OH	97.00	360	161,134.60	03/31/2021	(43,240.34)	(1,598.95)
Group 2	0044772546	250,000.00	4.500 %	OK	86.00	360	244,358.71	03/31/2021	(735.00)	8,105.57
Group 2	0044789580	109,000.00	4.625 %	CA	95.00	360	106,331.95	04/30/2021	313.45	(52,461.09)
Group 2	0044797794	378,000.00	4.375 %	MI	90.00	360	370,164.35	05/31/2021	(57,251.41)	(57,251.41)

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

* This data is currently not provided for reporting.

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

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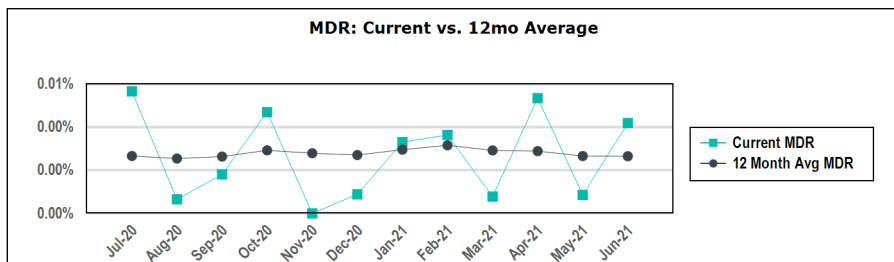
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Realized Loss Report - Collateral

Summary

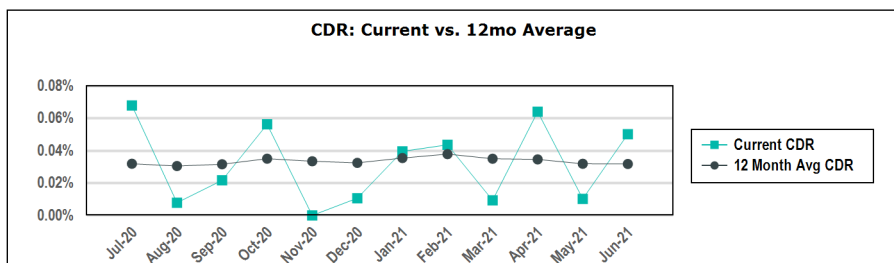
MDR

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



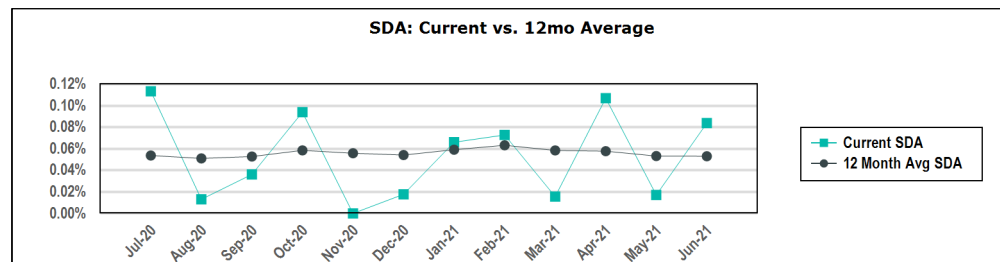
CDR

Current Month 0.050 %
3 Month Average 0.042 %
12 Month Average 0.032 %



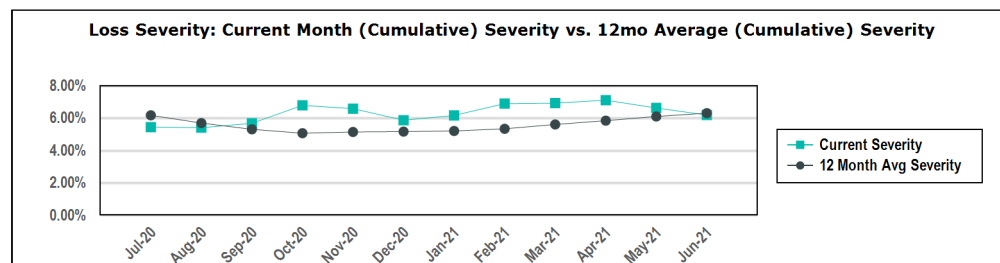
SDA

Current Month 0.084 %
3 Month Average 0.069 %
12 Month Average 0.053 %



Loss Severity

Current Month (Cumulative) 6.213 %
3 Month Average (Cumulative) 6.664 %
12 Month Average (Cumulative) 6.329 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



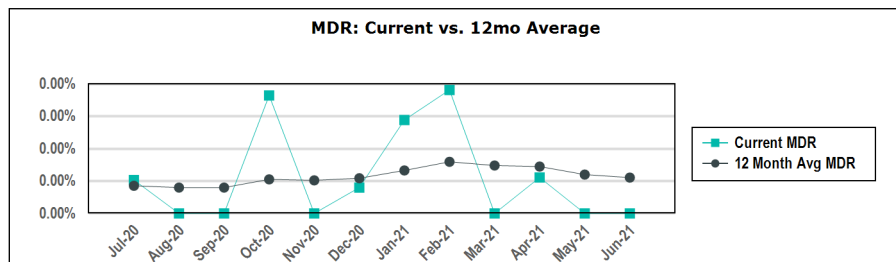
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Realized Loss Report - Collateral

Group 1

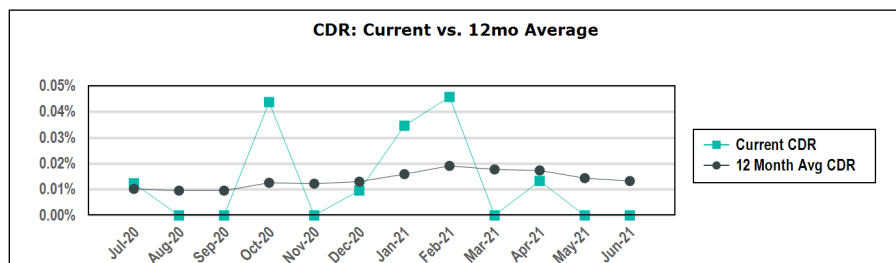
MDR

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



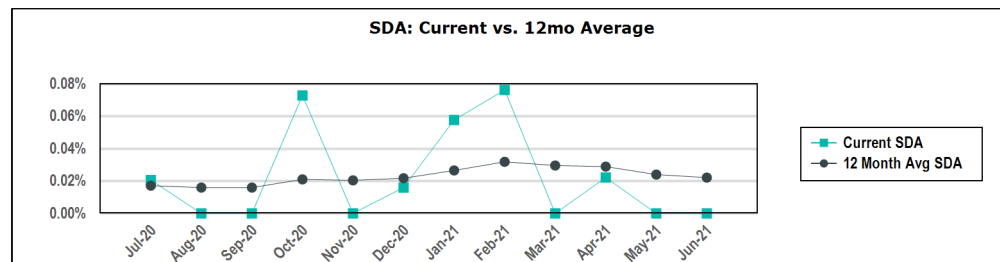
CDR

Current Month 0.000 %
3 Month Average 0.004 %
12 Month Average 0.013 %



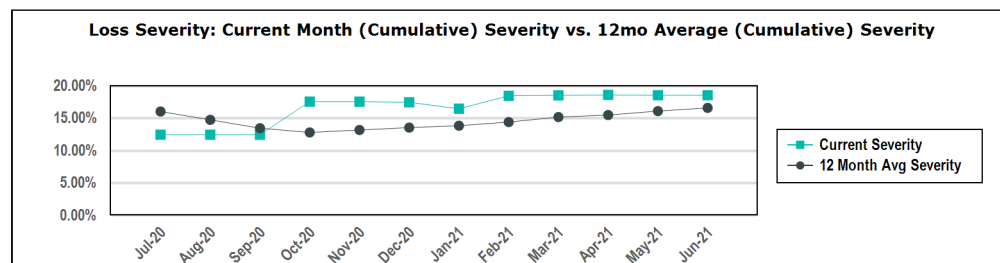
SDA

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 18.597 %
3 Month Average (Cumulative) 18.612 %
12 Month Average (Cumulative) 16.636 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



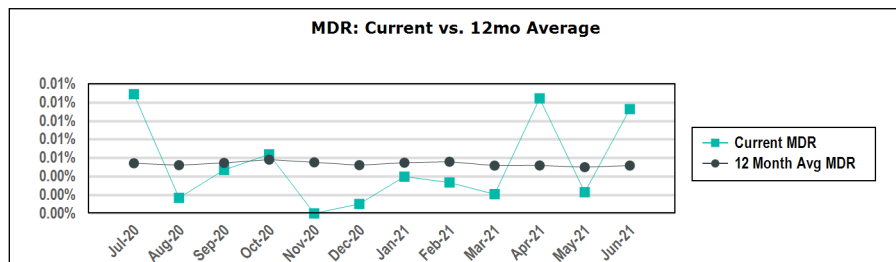
Distribution Date: 25-Jun-2021
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Realized Loss Report - Collateral

Group 2

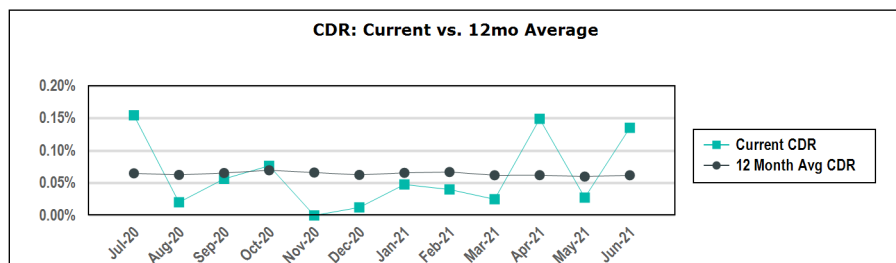
MDR

Current Month 0.011 %
3 Month Average 0.009 %
12 Month Average 0.005 %



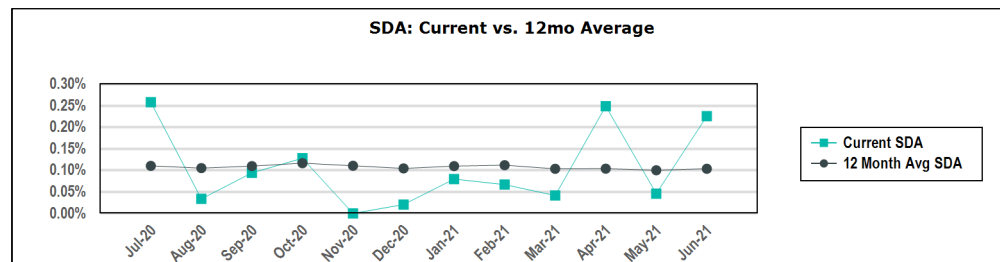
CDR

Current Month 0.135 %
3 Month Average 0.104 %
12 Month Average 0.062 %



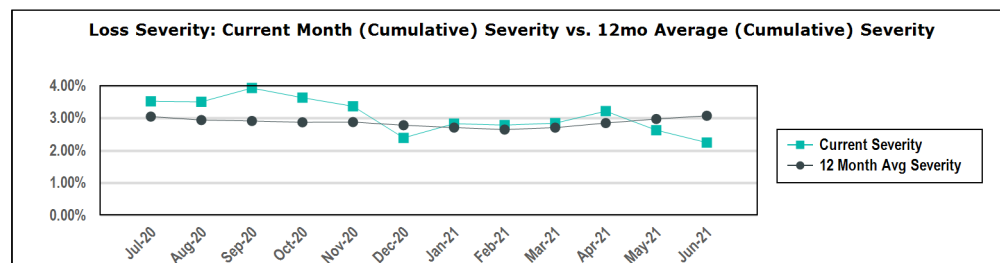
SDA

Current Month 0.226 %
3 Month Average 0.174 %
12 Month Average 0.104 %



Loss Severity

Current Month (Cumulative) 2.253 %
3 Month Average (Cumulative) 2.706 %
12 Month Average (Cumulative) 3.084 %



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

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Prepayment Rates

Summary

SMM

Current Month 5.073 %
3 Month Average 5.370 %
12 Month Average 5.142 %

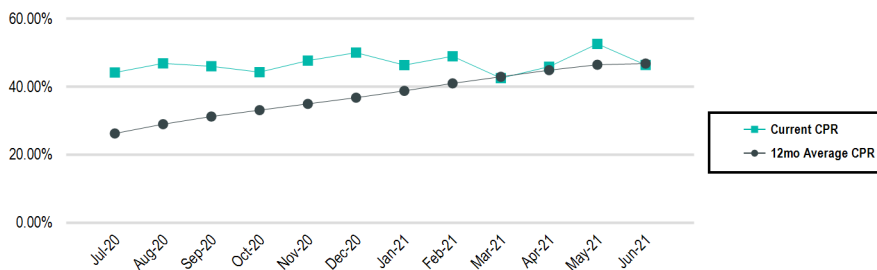
CPR

Current Month 46.459 %
3 Month Average 48.352 %
12 Month Average 46.863 %

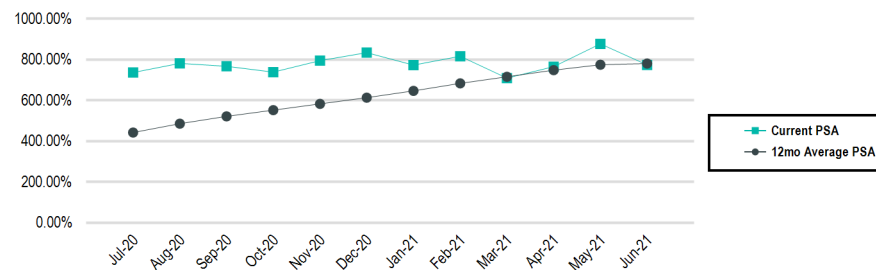
PSA

Current Month 774.318 %
3 Month Average 805.874 %
12 Month Average 781.043 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 4.773 %
3 Month Average 5.133 %
12 Month Average 4.866 %

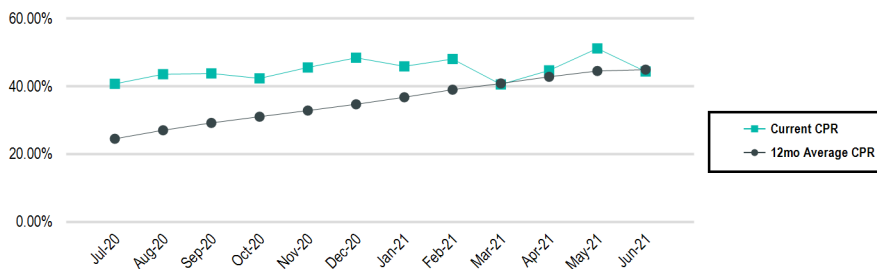
CPR

Current Month 44.395 %
3 Month Average 46.778 %
12 Month Average 44.966 %

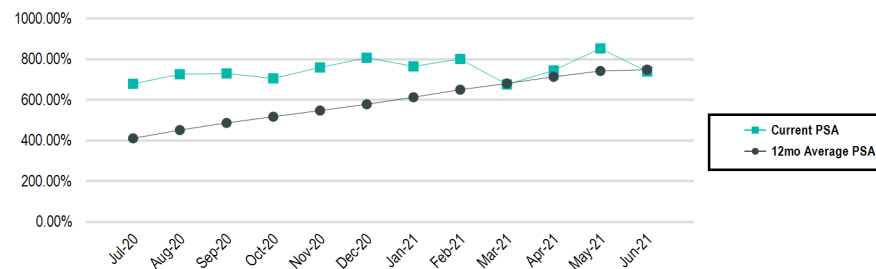
PSA

Current Month 739.909 %
3 Month Average 779.633 %
12 Month Average 749.441 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

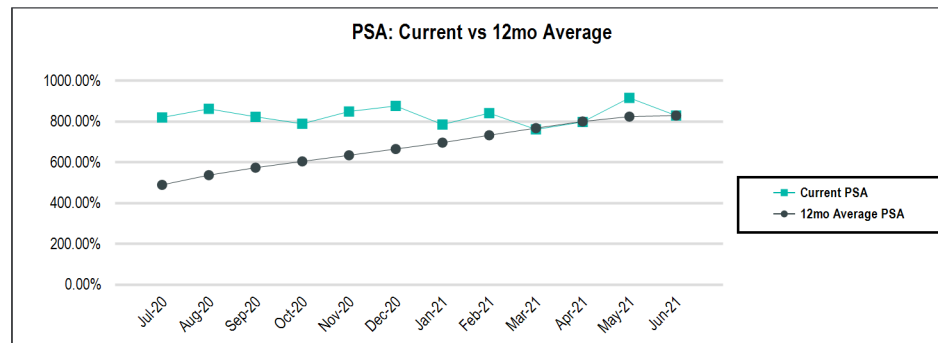
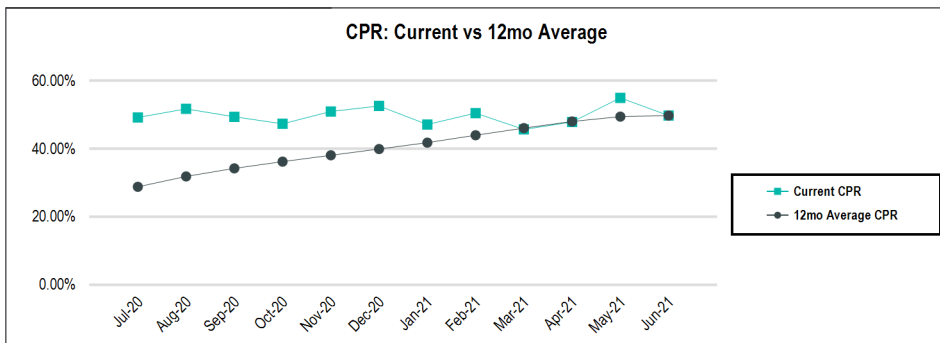
Current Month	5.581 %
3 Month Average	5.770 %
12 Month Average	5.590 %

CPR

Current Month	49.797 %
3 Month Average	50.906 %
12 Month Average	49.798 %

PSA

Current Month	829.949 %
3 Month Average	848.432 %
12 Month Average	829.963 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.