

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

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-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
1A-H		08/31/2021	0.00000 %	5,887,776,450.56	0.00	237,153,128.51	0.00	5,650,647,686.70	237,153,128.51	0.00
1M-1	30711XUS1	09/24/2021	0.73438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	09/24/2021	2.48438 %	7,933,327.00	18,066.95	801,239.90	0.00	7,132,087.10	819,306.85	0.00
1M-AH		08/31/2021	0.00000 %	417,602.41	0.00	42,176.47	0.00	375,425.94	42,176.47	0.00
1M-2B	30711XUU6	09/24/2021	2.48438 %	133,258,000.00	303,474.88	0.00	0.00	133,258,000.00	303,474.88	0.00
1M-BH		08/31/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	09/24/2021	2.48438 %	135,218,000.00	307,938.49	0.00	0.00	135,218,000.00	307,938.49	0.00
1M-CH		08/31/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	09/24/2021	2.48438 %	276,409,327.00	629,480.32	801,239.90	0.00	275,608,087.10	1,430,720.22	0.00
1M-2H		08/31/2021	0.00000 %	14,549,570.41	0.00	42,176.47	0.00	14,507,393.94	42,176.47	0.00
1B-1	30711XUW2	09/24/2021	4.08438 %	97,984,000.00	366,853.57	0.00	0.00	97,984,000.00	366,853.57	0.00
1B-1H		08/31/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		08/31/2021	0.00000 %	102,433,034.17	0.00	0.00	111,038.60	102,321,995.57	0.00	819,598.43
1A-I1	30711XUY8	09/24/2021	1.80000 %	0.00	13,089.99	0.00	0.00	0.00	13,089.99	0.00
1A-I2	30711XVA9	09/24/2021	1.40000 %	0.00	10,181.10	0.00	0.00	0.00	10,181.10	0.00
1A-I3	30711XVC5	09/24/2021	1.00000 %	0.00	7,272.22	0.00	0.00	0.00	7,272.22	0.00
1A-I4	30711XVE1	09/24/2021	0.60000 %	0.00	4,363.33	0.00	0.00	0.00	4,363.33	0.00
1B-I1	30711XVG6	09/24/2021	1.80000 %	0.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00
1B-I2	30711XVJ0	09/24/2021	1.40000 %	0.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00
1B-I3	30711XVL5	09/24/2021	1.00000 %	0.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00
1B-I4	30711XVN1	09/24/2021	0.60000 %	0.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00
1C-I1	30711XVQ4	09/24/2021	1.80000 %	0.00	223,109.70	0.00	0.00	0.00	223,109.70	0.00
1C-I2	30711XVS0	09/24/2021	1.40000 %	0.00	173,529.77	0.00	0.00	0.00	173,529.77	0.00
1C-I3	30711XVU5	09/24/2021	1.00000 %	0.00	123,949.83	0.00	0.00	0.00	123,949.83	0.00
1C-I4	30711XVW1	09/24/2021	0.60000 %	0.00	74,369.90	0.00	0.00	0.00	74,369.90	0.00
1E-A1	30711XUZ5	09/24/2021	0.68438 %	7,933,327.00	4,976.96	801,239.90	0.00	7,132,087.10	806,216.86	0.00
1E-A2	30711XVB7	09/24/2021	1.08438 %	7,933,327.00	7,885.85	801,239.90	0.00	7,132,087.10	809,125.75	0.00
1E-A3	30711XVD3	09/24/2021	1.48438 %	7,933,327.00	10,794.73	801,239.90	0.00	7,132,087.10	812,034.63	0.00
1E-A4	30711XVF8	09/24/2021	1.88438 %	7,933,327.00	13,703.62	801,239.90	0.00	7,132,087.10	814,943.52	0.00
1E-B1	30711XVH4	09/24/2021	0.68438 %	133,258,000.00	83,599.18	0.00	0.00	133,258,000.00	83,599.18	0.00

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Distribution Date: 27-Sep-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	09/24/2021	1.08438 %	133,258,000.00	132,460.45	0.00	0.00	133,258,000.00	132,460.45	0.00
1E-B3	30711XVM3	09/24/2021	1.48438 %	133,258,000.00	181,321.72	0.00	0.00	133,258,000.00	181,321.72	0.00
1E-B4	30711XVP6	09/24/2021	1.88438 %	133,258,000.00	230,182.98	0.00	0.00	133,258,000.00	230,182.98	0.00
1E-C1	30711XVR2	09/24/2021	0.68438 %	135,218,000.00	84,828.79	0.00	0.00	135,218,000.00	84,828.79	0.00
1E-C2	30711XVT8	09/24/2021	1.08438 %	135,218,000.00	134,408.72	0.00	0.00	135,218,000.00	134,408.72	0.00
1E-C3	30711XVV3	09/24/2021	1.48438 %	135,218,000.00	183,988.65	0.00	0.00	135,218,000.00	183,988.65	0.00
1E-C4	30711XVX9	09/24/2021	1.88438 %	135,218,000.00	233,568.59	0.00	0.00	135,218,000.00	233,568.59	0.00
1E-D1	30711XVY7	09/24/2021	0.68438 %	141,191,327.00	88,576.14	801,239.90	0.00	140,390,087.10	889,816.04	0.00
1E-D2	30711XVZ4	09/24/2021	1.08438 %	141,191,327.00	140,346.30	801,239.90	0.00	140,390,087.10	941,586.20	0.00
1E-D3	30711XWA8	09/24/2021	1.48438 %	141,191,327.00	192,116.45	801,239.90	0.00	140,390,087.10	993,356.35	0.00
1E-D4	30711XWB6	09/24/2021	1.88438 %	141,191,327.00	243,886.60	801,239.90	0.00	140,390,087.10	1,045,126.50	0.00
1E-D5	30711XWC4	09/24/2021	2.48438 %	141,191,327.00	321,541.83	801,239.90	0.00	140,390,087.10	1,122,781.73	0.00
1E-F1	30711XWD2	09/24/2021	0.68438 %	268,476,000.00	168,427.97	0.00	0.00	268,476,000.00	168,427.97	0.00
1E-F2	30711XWE0	09/24/2021	1.08438 %	268,476,000.00	266,869.17	0.00	0.00	268,476,000.00	266,869.17	0.00
1E-F3	30711XWF7	09/24/2021	1.48438 %	268,476,000.00	365,310.37	0.00	0.00	268,476,000.00	365,310.37	0.00
1E-F4	30711XWG5	09/24/2021	1.88438 %	268,476,000.00	463,751.57	0.00	0.00	268,476,000.00	463,751.57	0.00
1E-F5	30711XWH3	09/24/2021	2.48438 %	268,476,000.00	611,413.37	0.00	0.00	268,476,000.00	611,413.37	0.00
1X-1	30711XWJ9	09/24/2021	1.80000 %	0.00	232,965.69	0.00	0.00	0.00	232,965.69	0.00
1X-2	30711XWK6	09/24/2021	1.40000 %	0.00	181,195.54	0.00	0.00	0.00	181,195.54	0.00
1X-3	30711XWL4	09/24/2021	1.00000 %	0.00	129,425.38	0.00	0.00	0.00	129,425.38	0.00
1X-4	30711XWM2	09/24/2021	0.60000 %	0.00	77,655.23	0.00	0.00	0.00	77,655.23	0.00
1Y-1	30711XWN0	09/24/2021	1.80000 %	0.00	442,985.40	0.00	0.00	0.00	442,985.40	0.00
1Y-2	30711XWP5	09/24/2021	1.40000 %	0.00	344,544.20	0.00	0.00	0.00	344,544.20	0.00
1Y-3	30711XWQ3	09/24/2021	1.00000 %	0.00	246,103.00	0.00	0.00	0.00	246,103.00	0.00
1Y-4	30711XWR1	09/24/2021	0.60000 %	0.00	147,661.80	0.00	0.00	0.00	147,661.80	0.00
2A-H		08/31/2021	0.00000 %	3,333,200,898.18	0.00	167,152,114.63	0.00	3,166,048,783.56	167,152,114.63	0.00
2M-1	30711XWS9	09/24/2021	0.73438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	09/24/2021	2.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	09/24/2021	2.58438 %	80,678,950.30	191,129.64	465,922.95	0.00	80,213,027.34	657,052.59	0.00

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2M-BH		08/31/2021	0.00000 %	4,247,084.47	0.00	24,527.02	0.00	4,222,557.45	24,527.02	0.00
2M-2C	30711XWV2	09/24/2021	2.58438 %	101,332,000.00	240,057.03	0.00	0.00	101,332,000.00	240,057.03	0.00
2M-CH		08/31/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	09/24/2021	2.58438 %	182,010,950.30	431,186.67	465,922.95	0.00	181,545,027.34	897,109.62	0.00
2M-2H		08/31/2021	0.00000 %	9,581,382.47	0.00	24,527.02	0.00	9,556,855.45	24,527.02	0.00
2B-1	30711XWW0	09/24/2021	4.53438 %	63,333,000.00	263,244.56	0.00	0.00	63,333,000.00	263,244.56	0.00
2B-1H		08/31/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		08/31/2021	0.00000 %	66,334,560.43	0.00	0.00	(187,169.06)	66,521,729.49	0.00	144,707.51
2A-I1	30711XWY6	09/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	09/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	09/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	09/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	09/24/2021	1.80000 %	0.00	133,120.27	0.00	0.00	0.00	133,120.27	0.00
2B-I2	30711XXH2	09/24/2021	1.40000 %	0.00	103,537.99	0.00	0.00	0.00	103,537.99	0.00
2B-I3	30711XXK5	09/24/2021	1.00000 %	0.00	73,955.70	0.00	0.00	0.00	73,955.70	0.00
2B-I4	30711XXM1	09/24/2021	0.60000 %	0.00	44,373.42	0.00	0.00	0.00	44,373.42	0.00
2C-I1	30711XXP4	09/24/2021	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2C-I2	30711XXR0	09/24/2021	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2C-I3	30711XXT6	09/24/2021	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2C-I4	30711XXV1	09/24/2021	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2E-A1	30711XWZ3	09/24/2021	0.78438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	09/24/2021	1.18438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	09/24/2021	1.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	09/24/2021	1.98438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	09/24/2021	0.78438 %	80,678,950.30	58,009.38	465,922.95	0.00	80,213,027.34	523,932.33	0.00
2E-B2	30711XXJ8	09/24/2021	1.18438 %	80,678,950.30	87,591.66	465,922.95	0.00	80,213,027.34	553,514.61	0.00
2E-B3	30711XXL3	09/24/2021	1.58438 %	80,678,950.30	117,173.94	465,922.95	0.00	80,213,027.34	583,096.89	0.00
2E-B4	30711XXN9	09/24/2021	1.98438 %	80,678,950.30	146,756.22	465,922.95	0.00	80,213,027.34	612,679.17	0.00
2E-C1	30711XXQ2	09/24/2021	0.78438 %	101,332,000.00	72,859.23	0.00	0.00	101,332,000.00	72,859.23	0.00
2E-C2	30711XXS8	09/24/2021	1.18438 %	101,332,000.00	110,014.29	0.00	0.00	101,332,000.00	110,014.29	0.00
2E-C3	30711XXU3	09/24/2021	1.58438 %	101,332,000.00	147,169.36	0.00	0.00	101,332,000.00	147,169.36	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	09/24/2021	1.98438 %	101,332,000.00	184,324.43	0.00	0.00	101,332,000.00	184,324.43	0.00
2E-D1	30711XX7	09/24/2021	0.78438 %	80,678,950.30	58,009.38	465,922.95	0.00	80,213,027.34	523,932.33	0.00
2E-D2	30711XX5	09/24/2021	1.18438 %	80,678,950.30	87,591.66	465,922.95	0.00	80,213,027.34	553,514.61	0.00
2E-D3	30711XXZ2	09/24/2021	1.58438 %	80,678,950.30	117,173.94	465,922.95	0.00	80,213,027.34	583,096.89	0.00
2E-D4	30711XYA6	09/24/2021	1.98438 %	80,678,950.30	146,756.22	465,922.95	0.00	80,213,027.34	612,679.17	0.00
2E-D5	30711XYB4	09/24/2021	2.58438 %	80,678,950.30	191,129.64	465,922.95	0.00	80,213,027.34	657,052.59	0.00
2E-F1	30711XYC2	09/24/2021	0.78438 %	182,010,950.30	130,868.60	465,922.95	0.00	181,545,027.34	596,791.55	0.00
2E-F2	30711XYD0	09/24/2021	1.18438 %	182,010,950.30	197,605.95	465,922.95	0.00	181,545,027.34	663,528.90	0.00
2E-F3	30711XYE8	09/24/2021	1.58438 %	182,010,950.30	264,343.30	465,922.95	0.00	181,545,027.34	730,266.25	0.00
2E-F4	30711XYF5	09/24/2021	1.98438 %	182,010,950.30	331,080.65	465,922.95	0.00	181,545,027.34	797,003.60	0.00
2E-F5	30711XYG3	09/24/2021	2.58438 %	182,010,950.30	431,186.67	465,922.95	0.00	181,545,027.34	897,109.62	0.00
2X-1	30711XYH1	09/24/2021	1.80000 %	0.00	133,120.27	0.00	0.00	0.00	133,120.27	0.00
2X-2	30711XYJ7	09/24/2021	1.40000 %	0.00	103,537.99	0.00	0.00	0.00	103,537.99	0.00
2X-3	30711XYK4	09/24/2021	1.00000 %	0.00	73,955.70	0.00	0.00	0.00	73,955.70	0.00
2X-4	30711XYL2	09/24/2021	0.60000 %	0.00	44,373.42	0.00	0.00	0.00	44,373.42	0.00
2Y-1	30711XYM0	09/24/2021	1.80000 %	0.00	300,318.07	0.00	0.00	0.00	300,318.07	0.00
2Y-2	30711XYN8	09/24/2021	1.40000 %	0.00	233,580.72	0.00	0.00	0.00	233,580.72	0.00
2Y-3	30711XYP3	09/24/2021	1.00000 %	0.00	166,843.37	0.00	0.00	0.00	166,843.37	0.00
2Y-4	30711XYQ1	09/24/2021	0.60000 %	0.00	100,106.02	0.00	0.00	0.00	100,106.02	0.00
Totals				15,720,122,680.90	14,770,457.66	420,707,056.22	(76,130.46)	15,299,516,119.64	435,477,513.88	964,305.94

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	5,887,776,450.56	10,001,030.65	227,152,097.86	0.00	0.00	237,153,128.51	5,650,647,686.70	0.28534033	237,153,128.51
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	7,933,327.00	801,239.90	0.00	0.00	0.00	801,239.90	7,132,087.10	0.05352089	801,239.90
1M-AH	7,014,568.00	417,602.41	42,176.47	0.00	0.00	0.00	42,176.47	375,425.94	0.05352089	42,176.47
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	276,409,327.00	801,239.90	0.00	0.00	0.00	801,239.90	275,608,087.10	0.68604621	801,239.90
1M-2H	21,146,536.00	14,549,570.41	42,176.47	0.00	0.00	0.00	42,176.47	14,507,393.94	0.68604115	42,176.47
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	102,433,034.17	0.00	0.00	0.00	111,038.60	111,038.60	102,321,995.57	0.99205366	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	7,933,327.00	801,239.90	0.00	0.00	0.00	801,239.90	7,132,087.10	0.05352089	801,239.90
1E-A2	133,258,000.00	7,933,327.00	801,239.90	0.00	0.00	0.00	801,239.90	7,132,087.10	0.05352089	801,239.90
1E-A3	133,258,000.00	7,933,327.00	801,239.90	0.00	0.00	0.00	801,239.90	7,132,087.10	0.05352089	801,239.90
1E-A4	133,258,000.00	7,933,327.00	801,239.90	0.00	0.00	0.00	801,239.90	7,132,087.10	0.05352089	801,239.90
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-2021
14-Sep-2021 12:51:15 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	141,191,327.00	801,239.90	0.00	0.00	0.00	801,239.90	140,390,087.10	0.52676045	801,239.90
1E-D2	266,516,000.00	141,191,327.00	801,239.90	0.00	0.00	0.00	801,239.90	140,390,087.10	0.52676045	801,239.90
1E-D3	266,516,000.00	141,191,327.00	801,239.90	0.00	0.00	0.00	801,239.90	140,390,087.10	0.52676045	801,239.90
1E-D4	266,516,000.00	141,191,327.00	801,239.90	0.00	0.00	0.00	801,239.90	140,390,087.10	0.52676045	801,239.90
1E-D5	266,516,000.00	141,191,327.00	801,239.90	0.00	0.00	0.00	801,239.90	140,390,087.10	0.52676045	801,239.90
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	3,333,200,898.18	5,036,358.25	162,115,756.38	0.00	0.00	167,152,114.63	3,166,048,783.56	0.24799423	167,152,114.63
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	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.79158634	465,922.95
2M-BH	5,334,298.00	4,247,084.47	24,527.02	0.00	0.00	0.00	24,527.02	4,222,557.45	0.79158634	24,527.02
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	182,010,950.30	465,922.95	0.00	0.00	0.00	465,922.95	181,545,027.34	0.59719545	465,922.95

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,581,382.47	24,527.02	0.00	0.00	0.00	24,527.02	9,556,855.45	0.59719545	24,527.02
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	66,334,560.43	0.00	0.00	0.00	(187,169.06)	(187,169.06)	66,521,729.49	0.99782938	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	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.79158634	465,922.95
2E-B2	101,332,000.00	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.79158634	465,922.95
2E-B3	101,332,000.00	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.79158634	465,922.95
2E-B4	101,332,000.00	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.79158634	465,922.95
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	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.39579317	465,922.95
2E-D2	202,664,000.00	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.39579317	465,922.95
2E-D3	202,664,000.00	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.39579317	465,922.95
2E-D4	202,664,000.00	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.39579317	465,922.95
2E-D5	202,664,000.00	80,678,950.30	465,922.95	0.00	0.00	0.00	465,922.95	80,213,027.34	0.39579317	465,922.95

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	182,010,950.30	465,922.95	0.00	0.00	0.00	465,922.95	181,545,027.34	0.89579317	465,922.95
2E-F2	202,664,000.00	182,010,950.30	465,922.95	0.00	0.00	0.00	465,922.95	181,545,027.34	0.89579317	465,922.95
2E-F3	202,664,000.00	182,010,950.30	465,922.95	0.00	0.00	0.00	465,922.95	181,545,027.34	0.89579317	465,922.95
2E-F4	202,664,000.00	182,010,950.30	465,922.95	0.00	0.00	0.00	465,922.95	181,545,027.34	0.89579317	465,922.95
2E-F5	202,664,000.00	182,010,950.30	465,922.95	0.00	0.00	0.00	465,922.95	181,545,027.34	0.89579317	465,922.95
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	15,720,122,680.90	31,439,201.98	389,267,854.24	0.00	(76,130.46)	420,630,925.76	15,299,516,119.64	0.36229875	420,707,056.22

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-2021
14-Sep-2021 12:51:16 PM

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	297.31460517	0.50502129	11.47048242	0.00000000	0.00000000	11.97550372	285.34033180	0.28534033	11.97550372
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	59.53358898	6.01269642	0.00000000	0.00000000	0.00000000	6.01269642	53.52089255	0.05352089	6.01269642
1M-AH	7,014,568.00	59.53358924	6.01269672	0.00000000	0.00000000	0.00000000	6.01269672	53.52089252	0.05352089	6.01269672
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	688.04066123	1.99445379	0.00000000	0.00000000	0.00000000	1.99445379	686.04620744	0.68604621	1.99445379
1M-2H	21,146,536.00	688.03563903	1.99448600	0.00000000	0.00000000	0.00000000	1.99448600	686.04115303	0.68604115	1.99448600
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	993.13022223	0.00000000	0.00000000	0.00000000	1.07656471	1.07656471	992.05365752	0.99205366	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	59.53358898	6.01269642	0.00000000	0.00000000	0.00000000	6.01269642	53.52089255	0.05352089	6.01269642
1E-A2	133,258,000.00	59.53358898	6.01269642	0.00000000	0.00000000	0.00000000	6.01269642	53.52089255	0.05352089	6.01269642
1E-A3	133,258,000.00	59.53358898	6.01269642	0.00000000	0.00000000	0.00000000	6.01269642	53.52089255	0.05352089	6.01269642
1E-A4	133,258,000.00	59.53358898	6.01269642	0.00000000	0.00000000	0.00000000	6.01269642	53.52089255	0.05352089	6.01269642
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Series 2017-C07



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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	529.76679449	3.00634821	0.00000000	0.00000000	0.00000000	3.00634821	526.76044628	0.52676045	3.00634821
1E-D2	266,516,000.00	529.76679449	3.00634821	0.00000000	0.00000000	0.00000000	3.00634821	526.76044628	0.52676045	3.00634821
1E-D3	266,516,000.00	529.76679449	3.00634821	0.00000000	0.00000000	0.00000000	3.00634821	526.76044628	0.52676045	3.00634821
1E-D4	266,516,000.00	529.76679449	3.00634821	0.00000000	0.00000000	0.00000000	3.00634821	526.76044628	0.52676045	3.00634821
1E-D5	266,516,000.00	529.76679449	3.00634821	0.00000000	0.00000000	0.00000000	3.00634821	526.76044628	0.52676045	3.00634821
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	261.08713341	0.39449417	12.69840595	0.00000000	0.00000000	13.09290012	247.99423328	0.24799423	13.09290012
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	796.18432775	4.59798435	0.00000000	0.00000000	0.00000000	4.59798435	791.58634331	0.79158634	4.59798435
2M-BH	5,334,298.00	796.18432828	4.59798459	0.00000000	0.00000000	0.00000000	4.59798459	791.58634370	0.79158634	4.59798459
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	598.72810925	1.53266145	0.00000000	0.00000000	0.00000000	1.53266145	597.19544777	0.59719545	1.53266145

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Principal Distribution Factors Statement

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2M-2H	16,002,894.00	598.72810943	1.53266153	0.00000000	0.00000000	0.00000000	1.53266153	597.19544790	0.59719545	1.53266153
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	995.02183430	0.00000000	0.00000000	0.00000000	(2.80754557)	(2.80754557)	997.82937987	0.99782938	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	796.18432775	4.59798435	0.00000000	0.00000000	0.00000000	4.59798435	791.58634331	0.79158634	4.59798435
2E-B2	101,332,000.00	796.18432775	4.59798435	0.00000000	0.00000000	0.00000000	4.59798435	791.58634331	0.79158634	4.59798435
2E-B3	101,332,000.00	796.18432775	4.59798435	0.00000000	0.00000000	0.00000000	4.59798435	791.58634331	0.79158634	4.59798435
2E-B4	101,332,000.00	796.18432775	4.59798435	0.00000000	0.00000000	0.00000000	4.59798435	791.58634331	0.79158634	4.59798435
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	398.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	395.79317165	0.39579317	2.29899217
2E-D2	202,664,000.00	398.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	395.79317165	0.39579317	2.29899217
2E-D3	202,664,000.00	398.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	395.79317165	0.39579317	2.29899217
2E-D4	202,664,000.00	398.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	395.79317165	0.39579317	2.29899217
2E-D5	202,664,000.00	398.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	395.79317165	0.39579317	2.29899217

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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	898.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	895.79317165	0.89579317	2.29899217
2E-F2	202,664,000.00	898.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	895.79317165	0.89579317	2.29899217
2E-F3	202,664,000.00	898.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	895.79317165	0.89579317	2.29899217
2E-F4	202,664,000.00	898.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	895.79317165	0.89579317	2.29899217
2E-F5	202,664,000.00	898.09216388	2.29899217	0.00000000	0.00000000	0.00000000	2.29899217	895.79317165	0.89579317	2.29899217
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,887,776,450.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,650,647,686.70
1M-1	N/A	N/A	0.73438 %	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	08/25/21 - 09/26/21	33	2.48438 %	7,933,327.00	18,066.95	0.00	0.00	0.00	0.00	18,066.95	0.00	7,132,087.10
1M-AH	N/A	N/A	0.00000 %	417,602.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	375,425.94
1M-2B	08/25/21 - 09/26/21	33	2.48438 %	133,258,000.00	303,474.88	0.00	0.00	0.00	0.00	303,474.88	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	08/25/21 - 09/26/21	33	2.48438 %	135,218,000.00	307,938.49	0.00	0.00	0.00	0.00	307,938.49	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	08/25/21 - 09/26/21	33	2.48438 %	276,409,327.00	629,480.32	0.00	0.00	0.00	0.00	629,480.32	0.00	275,608,087.10
1M-2H	N/A	N/A	0.00000 %	14,549,570.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,507,393.94
1B-1	08/25/21 - 09/26/21	33	4.08438 %	97,984,000.00	366,853.57	0.00	0.00	0.00	0.00	366,853.57	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 %	102,433,034.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,321,995.57
1A-I1	08/25/21 - 09/26/21	33	1.80000 %	7,933,327.00	13,089.99	0.00	0.00	0.00	0.00	13,089.99	0.00	7,132,087.10
1A-I2	08/25/21 - 09/26/21	33	1.40000 %	7,933,327.00	10,181.10	0.00	0.00	0.00	0.00	10,181.10	0.00	7,132,087.10
1A-I3	08/25/21 - 09/26/21	33	1.00000 %	7,933,327.00	7,272.22	0.00	0.00	0.00	0.00	7,272.22	0.00	7,132,087.10
1A-I4	08/25/21 - 09/26/21	33	0.60000 %	7,933,327.00	4,363.33	0.00	0.00	0.00	0.00	4,363.33	0.00	7,132,087.10
1B-I1	08/25/21 - 09/26/21	33	1.80000 %	133,258,000.00	219,875.70	0.00	0.00	0.00	0.00	219,875.70	0.00	133,258,000.00
1B-I2	08/25/21 - 09/26/21	33	1.40000 %	133,258,000.00	171,014.43	0.00	0.00	0.00	0.00	171,014.43	0.00	133,258,000.00
1B-I3	08/25/21 - 09/26/21	33	1.00000 %	133,258,000.00	122,153.17	0.00	0.00	0.00	0.00	122,153.17	0.00	133,258,000.00
1B-I4	08/25/21 - 09/26/21	33	0.60000 %	133,258,000.00	73,291.90	0.00	0.00	0.00	0.00	73,291.90	0.00	133,258,000.00
1C-I1	08/25/21 - 09/26/21	33	1.80000 %	135,218,000.00	223,109.70	0.00	0.00	0.00	0.00	223,109.70	0.00	135,218,000.00
1C-I2	08/25/21 - 09/26/21	33	1.40000 %	135,218,000.00	173,529.77	0.00	0.00	0.00	0.00	173,529.77	0.00	135,218,000.00
1C-I3	08/25/21 - 09/26/21	33	1.00000 %	135,218,000.00	123,949.83	0.00	0.00	0.00	0.00	123,949.83	0.00	135,218,000.00
1C-I4	08/25/21 - 09/26/21	33	0.60000 %	135,218,000.00	74,369.90	0.00	0.00	0.00	0.00	74,369.90	0.00	135,218,000.00
1E-A1	08/25/21 - 09/26/21	33	0.68438 %	7,933,327.00	4,976.96	0.00	0.00	0.00	0.00	4,976.96	0.00	7,132,087.10
1E-A2	08/25/21 - 09/26/21	33	1.08438 %	7,933,327.00	7,885.85	0.00	0.00	0.00	0.00	7,885.85	0.00	7,132,087.10
1E-A3	08/25/21 - 09/26/21	33	1.48438 %	7,933,327.00	10,794.73	0.00	0.00	0.00	0.00	10,794.73	0.00	7,132,087.10
1E-A4	08/25/21 - 09/26/21	33	1.88438 %	7,933,327.00	13,703.62	0.00	0.00	0.00	0.00	13,703.62	0.00	7,132,087.10
1E-B1	08/25/21 - 09/26/21	33	0.68438 %	133,258,000.00	83,599.18	0.00	0.00	0.00	0.00	83,599.18	0.00	133,258,000.00
1E-B2	08/25/21 - 09/26/21	33	1.08438 %	133,258,000.00	132,460.45	0.00	0.00	0.00	0.00	132,460.45	0.00	133,258,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	08/25/21 - 09/26/21	33	1.48438 %	133,258,000.00	181,321.72	0.00	0.00	0.00	0.00	181,321.72	0.00	133,258,000.00
1E-B4	08/25/21 - 09/26/21	33	1.88438 %	133,258,000.00	230,182.98	0.00	0.00	0.00	0.00	230,182.98	0.00	133,258,000.00
1E-C1	08/25/21 - 09/26/21	33	0.68438 %	135,218,000.00	84,828.79	0.00	0.00	0.00	0.00	84,828.79	0.00	135,218,000.00
1E-C2	08/25/21 - 09/26/21	33	1.08438 %	135,218,000.00	134,408.72	0.00	0.00	0.00	0.00	134,408.72	0.00	135,218,000.00
1E-C3	08/25/21 - 09/26/21	33	1.48438 %	135,218,000.00	183,988.65	0.00	0.00	0.00	0.00	183,988.65	0.00	135,218,000.00
1E-C4	08/25/21 - 09/26/21	33	1.88438 %	135,218,000.00	233,568.59	0.00	0.00	0.00	0.00	233,568.59	0.00	135,218,000.00
1E-D1	08/25/21 - 09/26/21	33	0.68438 %	141,191,327.00	88,576.14	0.00	0.00	0.00	0.00	88,576.14	0.00	140,390,087.10
1E-D2	08/25/21 - 09/26/21	33	1.08438 %	141,191,327.00	140,346.30	0.00	0.00	0.00	0.00	140,346.30	0.00	140,390,087.10
1E-D3	08/25/21 - 09/26/21	33	1.48438 %	141,191,327.00	192,116.45	0.00	0.00	0.00	0.00	192,116.45	0.00	140,390,087.10
1E-D4	08/25/21 - 09/26/21	33	1.88438 %	141,191,327.00	243,886.60	0.00	0.00	0.00	0.00	243,886.60	0.00	140,390,087.10
1E-D5	08/25/21 - 09/26/21	33	2.48438 %	141,191,327.00	321,541.83	0.00	0.00	0.00	0.00	321,541.83	0.00	140,390,087.10
1E-F1	08/25/21 - 09/26/21	33	0.68438 %	268,476,000.00	168,427.97	0.00	0.00	0.00	0.00	168,427.97	0.00	268,476,000.00
1E-F2	08/25/21 - 09/26/21	33	1.08438 %	268,476,000.00	266,869.17	0.00	0.00	0.00	0.00	266,869.17	0.00	268,476,000.00
1E-F3	08/25/21 - 09/26/21	33	1.48438 %	268,476,000.00	365,310.37	0.00	0.00	0.00	0.00	365,310.37	0.00	268,476,000.00
1E-F4	08/25/21 - 09/26/21	33	1.88438 %	268,476,000.00	463,751.57	0.00	0.00	0.00	0.00	463,751.57	0.00	268,476,000.00
1E-F5	08/25/21 - 09/26/21	33	2.48438 %	268,476,000.00	611,413.37	0.00	0.00	0.00	0.00	611,413.37	0.00	268,476,000.00
1X-1	08/25/21 - 09/26/21	33	1.80000 %	141,191,327.00	232,965.69	0.00	0.00	0.00	0.00	232,965.69	0.00	140,390,087.10
1X-2	08/25/21 - 09/26/21	33	1.40000 %	141,191,327.00	181,195.54	0.00	0.00	0.00	0.00	181,195.54	0.00	140,390,087.10
1X-3	08/25/21 - 09/26/21	33	1.00000 %	141,191,327.00	129,425.38	0.00	0.00	0.00	0.00	129,425.38	0.00	140,390,087.10
1X-4	08/25/21 - 09/26/21	33	0.60000 %	141,191,327.00	77,655.23	0.00	0.00	0.00	0.00	77,655.23	0.00	140,390,087.10
1Y-1	08/25/21 - 09/26/21	33	1.80000 %	268,476,000.00	442,985.40	0.00	0.00	0.00	0.00	442,985.40	0.00	268,476,000.00
1Y-2	08/25/21 - 09/26/21	33	1.40000 %	268,476,000.00	344,544.20	0.00	0.00	0.00	0.00	344,544.20	0.00	268,476,000.00
1Y-3	08/25/21 - 09/26/21	33	1.00000 %	268,476,000.00	246,103.00	0.00	0.00	0.00	0.00	246,103.00	0.00	268,476,000.00
1Y-4	08/25/21 - 09/26/21	33	0.60000 %	268,476,000.00	147,661.80	0.00	0.00	0.00	0.00	147,661.80	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	3,333,200,898.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,166,048,783.56
2M-1	N/A	N/A	0.73438 %	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	2.58438 %	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	08/25/21 - 09/26/21	33	2.58438 %	80,678,950.30	191,129.64	0.00	0.00	0.00	0.00	191,129.64	0.00	80,213,027.34
2M-BH	N/A	N/A	0.00000 %	4,247,084.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,222,557.45
2M-2C	08/25/21 - 09/26/21	33	2.58438 %	101,332,000.00	240,057.03	0.00	0.00	0.00	0.00	240,057.03	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-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
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	08/25/21 - 09/26/21	33	2.58438 %	182,010,950.30	431,186.67	0.00	0.00	0.00	0.00	431,186.67	0.00	181,545,027.34
2M-2H	N/A	N/A	0.00000 %	9,581,382.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,556,855.45
2B-1	08/25/21 - 09/26/21	33	4.53438 %	63,333,000.00	263,244.56	0.00	0.00	0.00	0.00	263,244.56	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 %	66,334,560.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,521,729.49
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	08/25/21 - 09/26/21	33	1.80000 %	80,678,950.30	133,120.27	0.00	0.00	0.00	0.00	133,120.27	0.00	80,213,027.34
2B-I2	08/25/21 - 09/26/21	33	1.40000 %	80,678,950.30	103,537.99	0.00	0.00	0.00	0.00	103,537.99	0.00	80,213,027.34
2B-I3	08/25/21 - 09/26/21	33	1.00000 %	80,678,950.30	73,955.70	0.00	0.00	0.00	0.00	73,955.70	0.00	80,213,027.34
2B-I4	08/25/21 - 09/26/21	33	0.60000 %	80,678,950.30	44,373.42	0.00	0.00	0.00	0.00	44,373.42	0.00	80,213,027.34
2C-I1	08/25/21 - 09/26/21	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2C-I2	08/25/21 - 09/26/21	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2C-I3	08/25/21 - 09/26/21	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2C-I4	08/25/21 - 09/26/21	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2E-A1	N/A	N/A	0.78438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.18438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.58438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	1.98438 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/21 - 09/26/21	33	0.78438 %	80,678,950.30	58,009.38	0.00	0.00	0.00	0.00	58,009.38	0.00	80,213,027.34
2E-B2	08/25/21 - 09/26/21	33	1.18438 %	80,678,950.30	87,591.66	0.00	0.00	0.00	0.00	87,591.66	0.00	80,213,027.34
2E-B3	08/25/21 - 09/26/21	33	1.58438 %	80,678,950.30	117,173.94	0.00	0.00	0.00	0.00	117,173.94	0.00	80,213,027.34
2E-B4	08/25/21 - 09/26/21	33	1.98438 %	80,678,950.30	146,756.22	0.00	0.00	0.00	0.00	146,756.22	0.00	80,213,027.34
2E-C1	08/25/21 - 09/26/21	33	0.78438 %	101,332,000.00	72,859.23	0.00	0.00	0.00	0.00	72,859.23	0.00	101,332,000.00
2E-C2	08/25/21 - 09/26/21	33	1.18438 %	101,332,000.00	110,014.29	0.00	0.00	0.00	0.00	110,014.29	0.00	101,332,000.00
2E-C3	08/25/21 - 09/26/21	33	1.58438 %	101,332,000.00	147,169.36	0.00	0.00	0.00	0.00	147,169.36	0.00	101,332,000.00
2E-C4	08/25/21 - 09/26/21	33	1.98438 %	101,332,000.00	184,324.43	0.00	0.00	0.00	0.00	184,324.43	0.00	101,332,000.00
2E-D1	08/25/21 - 09/26/21	33	0.78438 %	80,678,950.30	58,009.38	0.00	0.00	0.00	0.00	58,009.38	0.00	80,213,027.34
2E-D2	08/25/21 - 09/26/21	33	1.18438 %	80,678,950.30	87,591.66	0.00	0.00	0.00	0.00	87,591.66	0.00	80,213,027.34

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-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	08/25/21 - 09/26/21	33	1.58438 %	80,678,950.30	117,173.94	0.00	0.00	0.00	0.00	117,173.94	0.00	80,213,027.34
2E-D4	08/25/21 - 09/26/21	33	1.98438 %	80,678,950.30	146,756.22	0.00	0.00	0.00	0.00	146,756.22	0.00	80,213,027.34
2E-D5	08/25/21 - 09/26/21	33	2.58438 %	80,678,950.30	191,129.64	0.00	0.00	0.00	0.00	191,129.64	0.00	80,213,027.34
2E-F1	08/25/21 - 09/26/21	33	0.78438 %	182,010,950.30	130,868.60	0.00	0.00	0.00	0.00	130,868.60	0.00	181,545,027.34
2E-F2	08/25/21 - 09/26/21	33	1.18438 %	182,010,950.30	197,605.95	0.00	0.00	0.00	0.00	197,605.95	0.00	181,545,027.34
2E-F3	08/25/21 - 09/26/21	33	1.58438 %	182,010,950.30	264,343.30	0.00	0.00	0.00	0.00	264,343.30	0.00	181,545,027.34
2E-F4	08/25/21 - 09/26/21	33	1.98438 %	182,010,950.30	331,080.65	0.00	0.00	0.00	0.00	331,080.65	0.00	181,545,027.34
2E-F5	08/25/21 - 09/26/21	33	2.58438 %	182,010,950.30	431,186.67	0.00	0.00	0.00	0.00	431,186.67	0.00	181,545,027.34
2X-1	08/25/21 - 09/26/21	33	1.80000 %	80,678,950.30	133,120.27	0.00	0.00	0.00	0.00	133,120.27	0.00	80,213,027.34
2X-2	08/25/21 - 09/26/21	33	1.40000 %	80,678,950.30	103,537.99	0.00	0.00	0.00	0.00	103,537.99	0.00	80,213,027.34
2X-3	08/25/21 - 09/26/21	33	1.00000 %	80,678,950.30	73,955.70	0.00	0.00	0.00	0.00	73,955.70	0.00	80,213,027.34
2X-4	08/25/21 - 09/26/21	33	0.60000 %	80,678,950.30	44,373.42	0.00	0.00	0.00	0.00	44,373.42	0.00	80,213,027.34
2Y-1	08/25/21 - 09/26/21	33	1.80000 %	182,010,950.30	300,318.07	0.00	0.00	0.00	0.00	300,318.07	0.00	181,545,027.34
2Y-2	08/25/21 - 09/26/21	33	1.40000 %	182,010,950.30	233,580.72	0.00	0.00	0.00	0.00	233,580.72	0.00	181,545,027.34
2Y-3	08/25/21 - 09/26/21	33	1.00000 %	182,010,950.30	166,843.37	0.00	0.00	0.00	0.00	166,843.37	0.00	181,545,027.34
2Y-4	08/25/21 - 09/26/21	33	0.60000 %	182,010,950.30	100,106.02	0.00	0.00	0.00	0.00	100,106.02	0.00	181,545,027.34
Totals					14,770,457.66	0.00	0.00	0.00	0.00	14,770,457.66	0.00	

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

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Distribution Date: 27-Sep-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	297.31460517	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	285.34033180
1M-1	186,170,000.00	0.73438 %	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	2.48438 %	59.53358898	0.13557873	0.00000000	0.00000000	0.00000000	0.00000000	0.13557873	0.00000000	53.52089255
1M-AH	7,014,568.00	0.00000 %	59.53358924	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	53.52089252
1M-2B	133,258,000.00	2.48438 %	1000.00000000	2.27734830	0.00000000	0.00000000	0.00000000	0.00000000	2.27734830	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	2.48438 %	1000.00000000	2.27734836	0.00000000	0.00000000	0.00000000	0.00000000	2.27734836	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	2.48438 %	688.04066123	1.56690825	0.00000000	0.00000000	0.00000000	0.00000000	1.56690825	0.00000000	686.04620744
1M-2H	21,146,536.00	0.00000 %	688.03563903	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	686.04115303
1B-1	97,984,000.00	4.08438 %	1000.00000000	3.74401504	0.00000000	0.00000000	0.00000000	0.00000000	3.74401504	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	993.13022223	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.05365752
1A-I1	0.00	1.80000 %	59.53358898	0.09823043	0.00000000	0.00000000	0.00000000	0.00000000	0.09823043	0.00000000	53.52089255
1A-I2	0.00	1.40000 %	59.53358898	0.07640142	0.00000000	0.00000000	0.00000000	0.00000000	0.07640142	0.00000000	53.52089255
1A-I3	0.00	1.00000 %	59.53358898	0.05457248	0.00000000	0.00000000	0.00000000	0.00000000	0.05457248	0.00000000	53.52089255
1A-I4	0.00	0.60000 %	59.53358898	0.03274348	0.00000000	0.00000000	0.00000000	0.00000000	0.03274348	0.00000000	53.52089255
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333331	0.00000000	0.00000000	0.00000000	0.00000000	1.28333331	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666669	0.00000000	0.00000000	0.00000000	0.00000000	0.91666669	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.68438 %	59.53358898	0.03734830	0.00000000	0.00000000	0.00000000	0.00000000	0.03734830	0.00000000	53.52089255
1E-A2	133,258,000.00	1.08438 %	59.53358898	0.05917731	0.00000000	0.00000000	0.00000000	0.00000000	0.05917731	0.00000000	53.52089255
1E-A3	133,258,000.00	1.48438 %	59.53358898	0.08100624	0.00000000	0.00000000	0.00000000	0.00000000	0.08100624	0.00000000	53.52089255

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Sep-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	1.88438 %	59.53358898	0.10283525	0.00000000	0.00000000	0.00000000	0.00000000	0.10283525	0.00000000	53.52089255
1E-B1	133,258,000.00	0.68438 %	1000.00000000	0.62734830	0.00000000	0.00000000	0.00000000	0.00000000	0.62734830	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.08438 %	1000.00000000	0.99401499	0.00000000	0.00000000	0.00000000	0.00000000	0.99401499	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.48438 %	1000.00000000	1.36068169	0.00000000	0.00000000	0.00000000	0.00000000	1.36068169	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.88438 %	1000.00000000	1.72734830	0.00000000	0.00000000	0.00000000	0.00000000	1.72734830	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.68438 %	1000.00000000	0.62734836	0.00000000	0.00000000	0.00000000	0.00000000	0.62734836	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.08438 %	1000.00000000	0.99401500	0.00000000	0.00000000	0.00000000	0.00000000	0.99401500	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.48438 %	1000.00000000	1.36068164	0.00000000	0.00000000	0.00000000	0.00000000	1.36068164	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.88438 %	1000.00000000	1.72734836	0.00000000	0.00000000	0.00000000	0.00000000	1.72734836	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.68438 %	529.76679449	0.33234830	0.00000000	0.00000000	0.00000000	0.00000000	0.33234830	0.00000000	526.76044628
1E-D2	266,516,000.00	1.08438 %	529.76679449	0.52659615	0.00000000	0.00000000	0.00000000	0.00000000	0.52659615	0.00000000	526.76044628
1E-D3	266,516,000.00	1.48438 %	529.76679449	0.72084396	0.00000000	0.00000000	0.00000000	0.00000000	0.72084396	0.00000000	526.76044628
1E-D4	266,516,000.00	1.88438 %	529.76679449	0.91509178	0.00000000	0.00000000	0.00000000	0.00000000	0.91509178	0.00000000	526.76044628
1E-D5	266,516,000.00	2.48438 %	529.76679449	1.20646351	0.00000000	0.00000000	0.00000000	0.00000000	1.20646351	0.00000000	526.76044628
1E-F1	268,476,000.00	0.68438 %	1000.00000000	0.62734833	0.00000000	0.00000000	0.00000000	0.00000000	0.62734833	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.08438 %	1000.00000000	0.99401500	0.00000000	0.00000000	0.00000000	0.00000000	0.99401500	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.48438 %	1000.00000000	1.36068166	0.00000000	0.00000000	0.00000000	0.00000000	1.36068166	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.88438 %	1000.00000000	1.72734833	0.00000000	0.00000000	0.00000000	0.00000000	1.72734833	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.48438 %	1000.00000000	2.27734833	0.00000000	0.00000000	0.00000000	0.00000000	2.27734833	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	529.76679449	0.87411521	0.00000000	0.00000000	0.00000000	0.00000000	0.87411521	0.00000000	526.76044628
1X-2	0.00	1.40000 %	529.76679449	0.67986740	0.00000000	0.00000000	0.00000000	0.00000000	0.67986740	0.00000000	526.76044628
1X-3	0.00	1.00000 %	529.76679449	0.48561955	0.00000000	0.00000000	0.00000000	0.00000000	0.48561955	0.00000000	526.76044628
1X-4	0.00	0.60000 %	529.76679449	0.29137174	0.00000000	0.00000000	0.00000000	0.00000000	0.29137174	0.00000000	526.76044628
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	261.08713341	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	247.99423328
2M-1	107,666,000.00	0.73438 %	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	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.58438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.58438 %	796.18432775	1.88617258	0.00000000	0.00000000	0.00000000	0.00000000	1.88617258	0.00000000	791.58634331
2M-BH	5,334,298.00	0.00000 %	796.18432828	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	791.58634370
2M-2C	101,332,000.00	2.58438 %	1000.00000000	2.36901502	0.00000000	0.00000000	0.00000000	0.00000000	2.36901502	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.58438 %	598.72810925	1.41839587	0.00000000	0.00000000	0.00000000	0.00000000	1.41839587	0.00000000	597.19544777
2M-2H	16,002,894.00	0.00000 %	598.72810943	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	597.19544790
2B-1	63,333,000.00	4.53438 %	1000.00000000	4.15651493	0.00000000	0.00000000	0.00000000	0.00000000	4.15651493	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	995.02183430	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.82937987
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 %	796.18432775	1.31370416	0.00000000	0.00000000	0.00000000	0.00000000	1.31370416	0.00000000	791.58634331
2B-I2	0.00	1.40000 %	796.18432775	1.02176992	0.00000000	0.00000000	0.00000000	0.00000000	1.02176992	0.00000000	791.58634331
2B-I3	0.00	1.00000 %	796.18432775	0.72983559	0.00000000	0.00000000	0.00000000	0.00000000	0.72983559	0.00000000	791.58634331
2B-I4	0.00	0.60000 %	796.18432775	0.43790135	0.00000000	0.00000000	0.00000000	0.00000000	0.43790135	0.00000000	791.58634331
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.78438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.18438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.58438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	1.98438 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.78438 %	796.18432775	0.57246852	0.00000000	0.00000000	0.00000000	0.00000000	0.57246852	0.00000000	791.58634331

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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	1.18438 %	796.18432775	0.86440276	0.00000000	0.00000000	0.00000000	0.00000000	0.86440276	0.00000000	791.58634331
2E-B3	101,332,000.00	1.58438 %	796.18432775	1.15633699	0.00000000	0.00000000	0.00000000	0.00000000	1.15633699	0.00000000	791.58634331
2E-B4	101,332,000.00	1.98438 %	796.18432775	1.44827123	0.00000000	0.00000000	0.00000000	0.00000000	1.44827123	0.00000000	791.58634331
2E-C1	101,332,000.00	0.78438 %	1000.00000000	0.71901502	0.00000000	0.00000000	0.00000000	0.00000000	0.71901502	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.18438 %	1000.00000000	1.08568162	0.00000000	0.00000000	0.00000000	0.00000000	1.08568162	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.58438 %	1000.00000000	1.45234832	0.00000000	0.00000000	0.00000000	0.00000000	1.45234832	0.00000000	1000.00000000
2E-C4	101,332,000.00	1.98438 %	1000.00000000	1.81901502	0.00000000	0.00000000	0.00000000	0.00000000	1.81901502	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.78438 %	398.09216388	0.28623426	0.00000000	0.00000000	0.00000000	0.00000000	0.28623426	0.00000000	395.79317165
2E-D2	202,664,000.00	1.18438 %	398.09216388	0.43220138	0.00000000	0.00000000	0.00000000	0.00000000	0.43220138	0.00000000	395.79317165
2E-D3	202,664,000.00	1.58438 %	398.09216388	0.57816850	0.00000000	0.00000000	0.00000000	0.00000000	0.57816850	0.00000000	395.79317165
2E-D4	202,664,000.00	1.98438 %	398.09216388	0.72413561	0.00000000	0.00000000	0.00000000	0.00000000	0.72413561	0.00000000	395.79317165
2E-D5	202,664,000.00	2.58438 %	398.09216388	0.94308629	0.00000000	0.00000000	0.00000000	0.00000000	0.94308629	0.00000000	395.79317165
2E-F1	202,664,000.00	0.78438 %	898.09216388	0.64574172	0.00000000	0.00000000	0.00000000	0.00000000	0.64574172	0.00000000	895.79317165
2E-F2	202,664,000.00	1.18438 %	898.09216388	0.97504219	0.00000000	0.00000000	0.00000000	0.00000000	0.97504219	0.00000000	895.79317165
2E-F3	202,664,000.00	1.58438 %	898.09216388	1.30434266	0.00000000	0.00000000	0.00000000	0.00000000	1.30434266	0.00000000	895.79317165
2E-F4	202,664,000.00	1.98438 %	898.09216388	1.63364312	0.00000000	0.00000000	0.00000000	0.00000000	1.63364312	0.00000000	895.79317165
2E-F5	202,664,000.00	2.58438 %	898.09216388	2.12759380	0.00000000	0.00000000	0.00000000	0.00000000	2.12759380	0.00000000	895.79317165
2X-1	0.00	1.80000 %	398.09216388	0.65685208	0.00000000	0.00000000	0.00000000	0.00000000	0.65685208	0.00000000	395.79317165
2X-2	0.00	1.40000 %	398.09216388	0.51088496	0.00000000	0.00000000	0.00000000	0.00000000	0.51088496	0.00000000	395.79317165
2X-3	0.00	1.00000 %	398.09216388	0.36491779	0.00000000	0.00000000	0.00000000	0.00000000	0.36491779	0.00000000	395.79317165
2X-4	0.00	0.60000 %	398.09216388	0.21895068	0.00000000	0.00000000	0.00000000	0.00000000	0.21895068	0.00000000	395.79317165
2Y-1	0.00	1.80000 %	898.09216388	1.48185208	0.00000000	0.00000000	0.00000000	0.00000000	1.48185208	0.00000000	895.79317165
2Y-2	0.00	1.40000 %	898.09216388	1.15255161	0.00000000	0.00000000	0.00000000	0.00000000	1.15255161	0.00000000	895.79317165
2Y-3	0.00	1.00000 %	898.09216388	0.82325114	0.00000000	0.00000000	0.00000000	0.00000000	0.82325114	0.00000000	895.79317165
2Y-4	0.00	0.60000 %	898.09216388	0.49395068	0.00000000	0.00000000	0.00000000	0.00000000	0.49395068	0.00000000	895.79317165

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,900,964.17
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	76,130.46
Total Deposits	2,977,094.63
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,957,927.97
Total Withdrawals (Pool Distribution Amount)	2,977,094.63
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	0.084380%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	238,083,218.83
Total Principal Reduction Cumulative	14,482,092,076.34
Scheduled Principal Current	10,844,447.01
Scheduled Principal Cumulative	1,074,397,243.96
Unscheduled Principal Current	227,127,733.22
Unscheduled Principal Cumulative	13,406,875,233.21
Senior Reduction Amount	237,128,763.87
Subordinate Reduction Amount	843,416.36
Calculated Tranche Write-Down Amount	111,038.60
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,296.20
Recovery Principal on Previously Liquidated Loan Current	24,364.64
Recovery Principal on Previously Liquidated Loan Cumulative	28,747.04
Group 2	
Total Principal Reduction Current	167,455,395.54
Total Principal Reduction Cumulative	9,842,948,479.84
Scheduled Principal Current	5,526,808.22
Scheduled Principal Cumulative	671,211,741.71
Unscheduled Principal Current	162,115,756.38
Unscheduled Principal Cumulative	9,171,592,528.90
Senior Reduction Amount	167,152,114.63
Subordinate Reduction Amount	490,449.97
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	187,169.06
Modification Loss Amount	31,961.98
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	34562
Period Reference Pool Removal Loan Count	1075
Period Ending Loan Count	33487
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	6,146,226,757.31
Period PIF Loan Count Current	1074
PIF Loan Count Cumulative	54867
Period PIF Loan UPB Current	221,987,674.52
PIF Loan UPB Cumulative	13,006,777,709.00
Period Partial Prepayment Amount	5,785,188.73
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	86,673.96
Credit Event Amount Cumulative	3,885,621.98
Total Active Modified Loan Count	249
Total Active Modified Loan UPB	57,275,801.17
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	19973
Period Reference Pool Removal Loan Count	790
Period Ending Loan Count	19183
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	3,490,338,831.84
Period PIF Loan Count Current	786
PIF Loan Count Cumulative	36968
Period PIF Loan UPB Current	159,772,503.13
PIF Loan UPB Cumulative	9,008,922,148.18
Period Partial Prepayment Amount	1,891,380.25
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	685,134.05
Credit Event Amount Cumulative	12,309,207.29
Total Active Modified Loan Count	319
Total Active Modified Loan UPB	76,404,731.95
Structural Reporting	
Group 1	
Senior Percentage	92.222597%
Subordinate Percentage	7.777403%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	91.125982%
Subordinate Percentage	8.874018%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	7.780000 %	8.060000 %
1M-1	0.00	0.00	3.050000 %	7.780000 %	8.060000 %
1M-1H	0.00	0.00	3.050000 %	7.780000 %	8.060000 %
1M-2A	0.00	0.00	2.370000 %	7.650000 %	7.940000 %
1M-2B	0.00	0.00	1.690000 %	5.450000 %	5.660000 %
1M-2C	0.00	0.00	1.000000 %	3.220000 %	3.340000 %
1M-2	0.00	0.00	1.000000 %	3.220000 %	3.340000 %
1M-2H	0.00	0.00	1.000000 %	3.220000 %	3.340000 %
1B-1	0.00	0.00	0.500000 %	1.600000 %	1.660000 %
1B-1H	0.00	0.00	0.500000 %	1.600000 %	1.660000 %
1B-2H	111,038.60	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	8.870000 %	9.290000 %
2M-1	0.00	0.00	3.400000 %	8.870000 %	9.290000 %
2M-1H	0.00	0.00	3.400000 %	8.870000 %	9.290000 %
2M-2A	0.00	0.00	2.600000 %	8.870000 %	9.290000 %
2M-2B	0.00	0.00	1.800000 %	6.550000 %	6.870000 %
2M-2C	0.00	0.00	1.000000 %	3.640000 %	3.820000 %
2B-1	0.00	0.00	0.500000 %	1.810000 %	1.910000 %
2B-1H	0.00	0.00	0.500000 %	1.810000 %	1.910000 %
2B-2H	0.00	187,169.06	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	510	100,953,616.85	0.968293 %	1.047610 %
60 Days	176	36,482,282.68	0.334156 %	0.378582 %
90 Days	97	19,041,367.22	0.184166 %	0.197595 %
120 Days	93	19,061,988.93	0.176571 %	0.197809 %
150 Days	81	17,143,845.50	0.153788 %	0.177904 %
180+ Days	1742	415,011,074.73	3.307386 %	4.306628 %
Totals	2699	607,694,175.91	5.124359 %	6.306128 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	287	57,094,472.70	0.857049 %	0.928935 %
60 Days	93	20,694,337.68	0.277720 %	0.336700 %
90 Days	52	10,076,547.06	0.155284 %	0.163947 %
120 Days	51	10,716,886.78	0.152298 %	0.174365 %
150 Days	39	8,691,127.77	0.116463 %	0.141406 %
180+ Days	956	230,896,595.22	2.854839 %	3.756721 %
Totals	1478	338,169,967.21	4.413653 %	5.502074 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	223	43,859,144.15	1.162488 %	1.256587 %
60 Days	83	15,787,945.00	0.432675 %	0.452333 %
90 Days	45	8,964,820.16	0.234583 %	0.256847 %
120 Days	42	8,345,102.15	0.218944 %	0.239091 %
150 Days	42	8,452,717.73	0.218944 %	0.242175 %
180+ Days	786	184,114,479.51	4.097378 %	5.274974 %
Totals	1221	269,524,208.70	6.365011 %	7.722007 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	30	6,958,296.81	4,296.20	0.061742
Group 2	186	46,362,549.60	31,961.98	0.068939

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	397,656.48	418.51	0.105244
Group 1	0044810253	398,915.47	8.31	0.002083
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813232	118,343.06	39.07	0.033014
Group 1	0044813561	184,725.25	50.31	0.027235
Group 1	0044814635	166,716.45	7.58	0.004547
Group 1	0044815627	186,707.12	155.59	0.083334
Group 1	0044817798	378,338.61	7.72	0.002041
Group 1	0044818277	243,503.36	405.84	0.166667
Group 1	0044819478	191,301.44	61.01	0.031892
Group 1	0044827806	165,672.73	120.80	0.072915
Group 1	0044827828	260,652.03	242.19	0.092917
Group 1	0044828810	249,737.46	338.19	0.135418
Group 1	0044830027	341,257.21	118.71	0.034786
Group 1	0044831220	98,355.73	25.57	0.025997
Group 1	0044832430	194,763.96	86.01	0.044161
Group 1	0044836184	66,572.86	124.82	0.187494
Group 1	0044838832	371,459.57	294.76	0.079352
Group 1	0044841377	192,101.32	74.11	0.038579
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	239,214.52	172.45	0.072090
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	177,257.68	110.79	0.062502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044865099	105,241.68	153.48	0.145836
Group 1	0044869954	433,000.06	107.45	0.024815
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	138,775.79	252.99	0.182301
Group 1	0044888520	127,210.06	66.26	0.052087
Group 2	0044747820	291,787.33	178.22	0.061079
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	106,560.05	122.10	0.114583
Group 2	0044749531	265,518.13	138.29	0.052083
Group 2	0044749543	369,664.39	500.59	0.135417
Group 2	0044749560	239,996.22	150.00	0.062501
Group 2	0044749583	252,103.50	262.61	0.104168
Group 2	0044749630	306,793.98	166.92	0.054408
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	197,833.03	226.68	0.114581
Group 2	0044750664	230,404.66	138.20	0.059981
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	265,103.53	276.15	0.104167
Group 2	0044750776	274,228.32	80.65	0.029410
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751437	367,551.58	536.01	0.145833
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	413,075.73	258.17	0.062499
Group 2	0044752023	231,382.22	194.09	0.083883
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	136,531.65	19.09	0.013982
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	132,276.25	88.23	0.066701
Group 2	0044753587	292,180.51	213.05	0.072917
Group 2	0044754139	357,702.59	409.87	0.114584
Group 2	0044754446	316,244.93	131.54	0.041594

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044755211	390,505.00	673.10	0.172367
Group 2	0044755796	415,965.70	103.13	0.024793
Group 2	0044756156	88,228.29	82.71	0.093745
Group 2	0044756304	73,287.72	22.90	0.031247
Group 2	0044756498	265,453.47	553.03	0.208334
Group 2	0044756747	377,020.37	125.04	0.033165
Group 2	0044756773	134,776.44	142.41	0.105664
Group 2	0044757202	174,108.58	60.06	0.034496
Group 2	0044757204	82,213.35	85.64	0.104168
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,524.74	77.91	0.048839
Group 2	0044758371	108,170.88	159.82	0.147748
Group 2	0044758660	185,158.38	77.15	0.041667
Group 2	0044758724	199,101.50	109.12	0.054806
Group 2	0044759289	187,876.89	78.28	0.041666
Group 2	0044759604	159,581.83	55.04	0.034490
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	172,897.29	144.08	0.083333
Group 2	0044760074	200,728.71	104.55	0.052085
Group 2	0044760683	288,037.63	231.46	0.080358
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	240,859.07	94.96	0.039426
Group 2	0044761339	344,837.83	538.81	0.156250
Group 2	0044761489	175,728.86	117.86	0.067069
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,089.04	43.68	0.050738
Group 2	0044762100	136,323.58	61.46	0.045084
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	325,454.42	101.70	0.031249
Group 2	0044762765	116,511.81	94.80	0.081365
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	397,214.56	44.90	0.011304

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763163	76,089.58	79.26	0.104167
Group 2	0044763692	235,250.94	343.07	0.145832
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	344,363.66	656.65	0.190685
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	286,339.16	380.79	0.132986
Group 2	0044764661	317,429.76	96.59	0.030429
Group 2	0044764724	448,891.21	288.55	0.064281
Group 2	0044764825	280,049.66	379.23	0.135415
Group 2	0044765396	254,498.72	99.56	0.039120
Group 2	0044765513	346,984.01	151.25	0.043590
Group 2	0044766135	308,770.90	257.31	0.083334
Group 2	0044766389	125,850.85	66.95	0.053198
Group 2	0044766790	243,747.19	101.56	0.041666
Group 2	0044767375	145,905.48	212.78	0.145834
Group 2	0044768065	168,818.32	87.08	0.051582
Group 2	0044768220	254,189.09	211.82	0.083332
Group 2	0044768338	136,121.42	254.09	0.186664
Group 2	0044768786	157,215.88	47.99	0.030525
Group 2	0044769181	91,310.94	49.12	0.053794
Group 2	0044769376	275,404.46	57.38	0.020835
Group 2	0044769884	392,717.96	171.88	0.043767
Group 2	0044769991	259,970.16	270.80	0.104166
Group 2	0044770245	303,567.25	158.11	0.052084
Group 2	0044771262	88,243.10	58.84	0.066679
Group 2	0044771364	138,771.49	43.21	0.031138
Group 2	0044771856	296,435.31	158.08	0.053327
Group 2	0044772342	383,291.57	129.70	0.033838
Group 2	0044772744	155,164.27	185.98	0.119860
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	255,713.59	145.50	0.056900
Group 2	0044773358	185,213.19	52.93	0.028578
Group 2	0044773412	259,295.62	270.10	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	151,028.81	16.20	0.010726
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044775457	181,500.81	151.10	0.083250
Group 2	0044775468	151,327.75	126.11	0.083336
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	154,641.20	64.87	0.041949
Group 2	0044776233	217,411.82	108.35	0.049836
Group 2	0044776861	205,726.48	128.58	0.062500
Group 2	0044777271	286,602.08	328.40	0.114584
Group 2	0044777714	156,313.30	113.98	0.072918
Group 2	0044777907	345,497.55	544.38	0.157564
Group 2	0044778088	253,307.39	79.16	0.031251
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	109,900.77	91.58	0.083330
Group 2	0044779844	203,212.59	42.99	0.021155
Group 2	0044780048	127,960.45	79.98	0.062504
Group 2	0044780062	86,966.81	63.01	0.072453
Group 2	0044780464	440,774.75	46.34	0.010513
Group 2	0044780495	220,298.91	275.37	0.124998
Group 2	0044781165	225,358.50	150.32	0.066703
Group 2	0044781185	269,863.32	281.11	0.104168
Group 2	0044781195	323,424.20	318.01	0.098326
Group 2	0044781275	233,261.73	97.19	0.041666
Group 2	0044781752	229,951.41	12.12	0.005271
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	358,149.58	246.88	0.068932
Group 2	0044782356	135,337.20	42.29	0.031248
Group 2	0044782683	302,925.69	86.45	0.028538
Group 2	0044782878	151,230.85	92.36	0.061072
Group 2	0044783524	173,127.96	63.78	0.036840
Group 2	0044783732	91,032.20	34.71	0.038129
Group 2	0044785023	232,565.89	98.78	0.042474
Group 2	0044785725	349,860.20	400.88	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044786559	412,007.85	155.29	0.037691
Group 2	0044787049	181,840.77	152.86	0.084063
Group 2	0044787213	323,965.05	233.52	0.072082
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	152,605.66	68.06	0.044599
Group 2	0044788704	645,696.79	99.48	0.015407
Group 2	0044788812	186,032.90	75.37	0.040514
Group 2	0044790206	224,136.35	21.48	0.009583
Group 2	0044790382	360,525.77	362.28	0.100487
Group 2	0044791507	259,064.40	161.92	0.062502
Group 2	0044792074	322,090.83	196.88	0.061126
Group 2	0044792593	285,652.24	297.55	0.104165
Group 2	0044792673	246,654.98	28.62	0.011603
Group 2	0044793704	264,414.81	275.43	0.104166
Group 2	0044793831	204,138.83	117.37	0.057495
Group 2	0044793994	439,935.82	143.26	0.032564
Group 2	0044794099	455,921.34	94.33	0.020690
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	95,730.59	54.00	0.056408
Group 2	0044795081	194,043.26	375.35	0.193436
Group 2	0044795768	209,958.31	262.45	0.125001
Group 2	0044796134	72,216.82	60.18	0.083332
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	408,171.14	268.71	0.065833
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	415,466.32	151.98	0.036581
Group 2	0044799173	147,251.75	83.26	0.056543
Group 2	0044799300	165,282.18	136.36	0.082501
Group 2	0044799362	413,033.34	156.58	0.037910
Group 2	0044799812	361,697.18	452.12	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799964	225,202.10	70.50	0.031305
Group 2	0044800035	334,135.74	174.03	0.052084
Group 2	0044800110	251,583.75	288.27	0.114582
Group 2	0044800587	188,740.67	176.94	0.093748
Group 2	0044801029	217,231.30	135.77	0.062500
Group 2	0044801084	111,783.04	41.53	0.037152
Group 2	0044801461	125,007.08	44.59	0.035670
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	266,522.31	305.39	0.114583
Group 2	0044801604	290,272.77	273.15	0.094101
Group 2	0044801607	384,723.94	666.80	0.173319
Group 2	0044801610	389,028.64	272.08	0.069938
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	400,397.42	250.25	0.062500
Group 2	0044802338	208,230.24	216.91	0.104168
Group 2	0044802534	136,035.48	29.70	0.021833
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	177,957.65	56.66	0.031839
Group 2	0044804224	231,338.46	240.98	0.104168
Group 2	0044804420	103,858.16	9.39	0.009041
Group 2	0044805165	337,362.96	386.56	0.114583

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	771,808.01	(64,739.34)	(8.388)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	15,483.02	6.966
0044772371	72,696.72	6,979.86	9.601
0044790997	0.00	(152,056.18)	0.000
0044792367	62,639.20	30,014.48	47.916
0044799743	327,537.49	(76,196.12)	(23.263)
0044820772	86,673.96	111,035.60	128.107

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	941,227.61	(11,391.12)	65,419.39	6.950

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	96.46	2,834.73	1.198
0044751509	55,464.43	6,142.68	7,053.66	12.717
0044755334	219,393.60	(17,819.26)	15,176.79	6.918
0044765376	161,134.60	106.00	(1,480.95)	(0.919)
0044772546	244,358.71	80.00	8,185.57	3.350
0044870236	24,260.08	3.00	33,649.59	138.704

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
95	16,066,491.76	964,308.40	6.002

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	7,053.66	12.717
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	15,176.79	6.918
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
0044762167	222,260.64	15,483.02	6.966

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772371	72,696.72	6,979.86	9.601
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(152,056.18)	(1.185)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820772	86,673.96	111,035.60	128.107
0044825727	415,508.11	(250.97)	(0.060)
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	33,649.59	138.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	110,934.04	111,038.60	0.002 %	0	0.00	0.00	0.000 %	2	110,934.04	111,038.60	0.002 %
Group 2	10	1,730,439.09	(187,169.06)	(0.005 %)	0	0.00	0.00	0.000 %	10	1,730,439.09	(187,169.06)	(0.005 %)
Total	12	1,841,373.13	(76,130.46)	(0.001 %)	0	0.00	0.00	0.000 %	12	1,841,373.13	(76,130.46)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044820772	90,000.00	5.000 %	OH	70.00	360	86,673.96	08/31/2021	111,035.60	111,035.60
Group 1	0044870236	25,000.00	4.500 %	OK	63.00	360	24,260.08	06/30/2021	3.00	33,649.59
Group 2	0044749681	247,000.00	4.250 %	FL	95.00	360	236,616.19	08/31/2020	96.46	2,834.73
Group 2	0044751509	58,000.00	4.500 %	OH	91.00	360	55,464.43	07/31/2021	6,142.68	7,053.66
Group 2	0044755334	227,000.00	4.375 %	OH	95.00	360	219,393.60	07/31/2021	(17,819.26)	15,176.79
Group 2	0044762167	228,000.00	4.250 %	FL	97.00	360	222,260.64	08/31/2021	15,483.02	15,483.02
Group 2	0044765376	172,000.00	4.625 %	OH	97.00	360	161,134.60	03/31/2021	106.00	(1,480.95)
Group 2	0044772371	76,000.00	4.500 %	NJ	95.00	360	72,696.72	08/31/2021	6,979.86	6,979.86
Group 2	0044772546	250,000.00	4.500 %	OK	86.00	360	244,358.71	03/31/2021	80.00	8,185.57
Group 2	0044790997	133,000.00	4.625 %	MO	95.00	360	128,337.51	06/30/2021	(152,056.18)	(152,056.18)
Group 2	0044792367	64,000.00	4.375 %	IL	89.00	360	62,639.20	08/31/2021	30,014.48	30,014.48
Group 2	0044799743	333,000.00	4.500 %	NE	95.00	360	327,537.49	08/31/2021	(76,196.12)	(76,196.12)

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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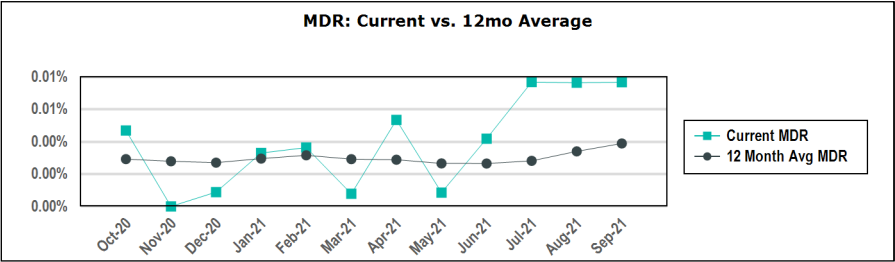


Realized Loss Report - Collateral

Summary

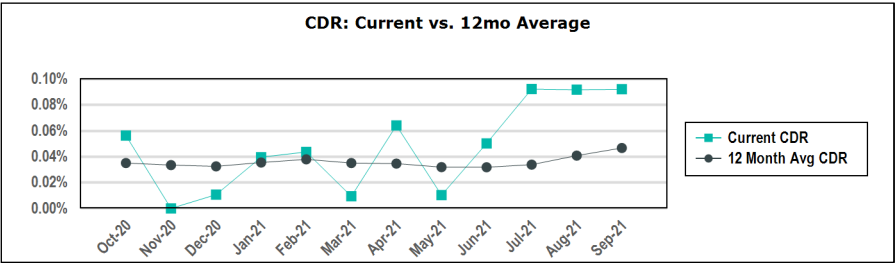
MDR

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



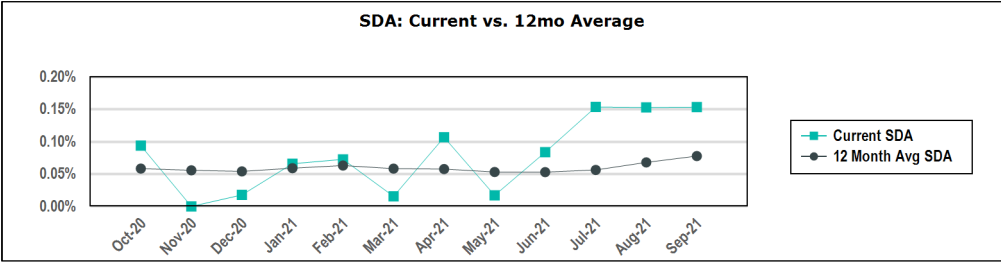
CDR

Current Month	0.092 %
3 Month Average	0.092 %
12 Month Average	0.047 %



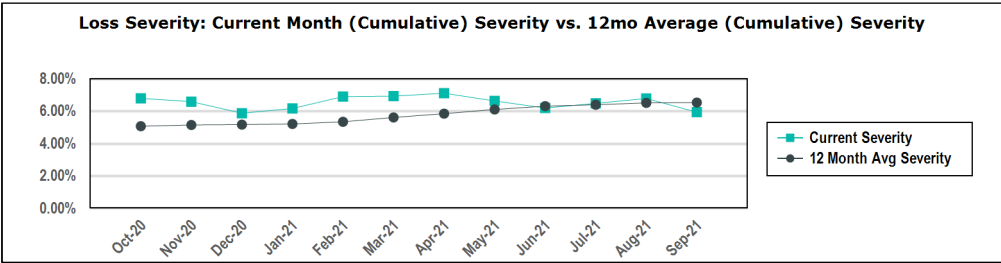
SDA

Current Month	0.154 %
3 Month Average	0.154 %
12 Month Average	0.078 %



Loss Severity

Current Month (Cumulative)	5.954 %
3 Month Average (Cumulative)	6.419 %
12 Month Average (Cumulative)	6.551 %



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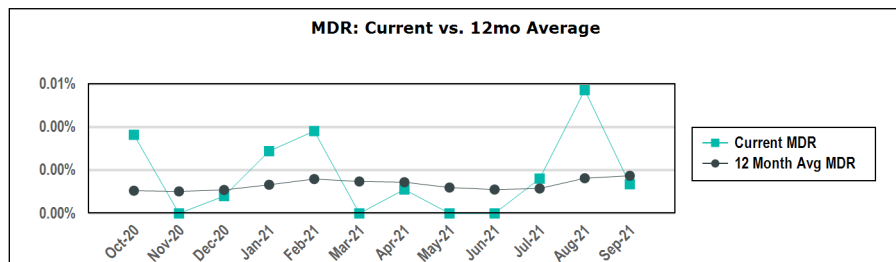
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Realized Loss Report - Collateral

Group 1

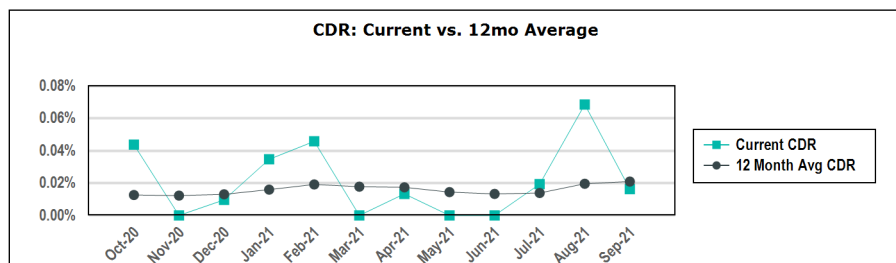
MDR

Current Month 0.001 %
3 Month Average 0.003 %
12 Month Average 0.002 %



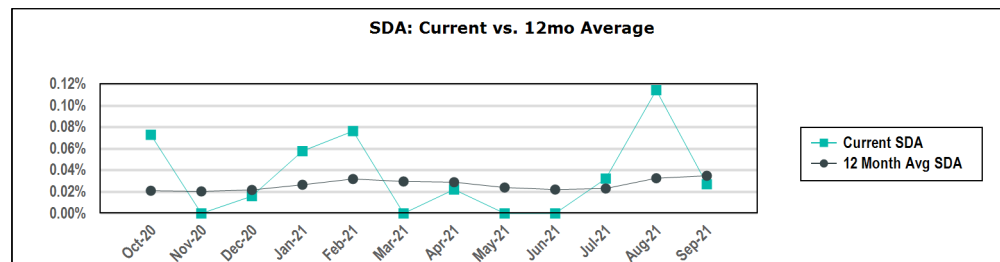
CDR

Current Month 0.016 %
3 Month Average 0.035 %
12 Month Average 0.021 %



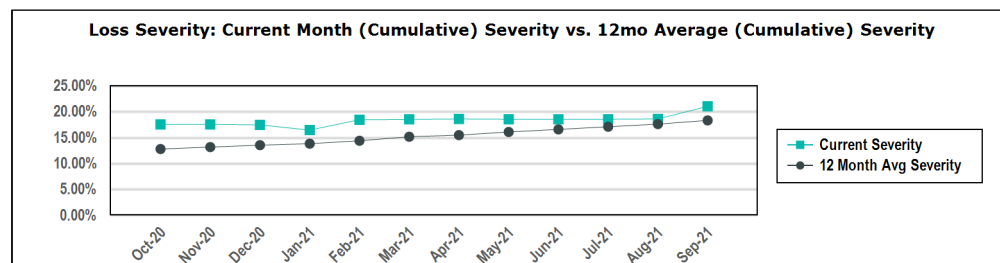
SDA

Current Month 0.027 %
3 Month Average 0.058 %
12 Month Average 0.035 %



Loss Severity

Current Month (Cumulative) 21.093 %
3 Month Average (Cumulative) 19.447 %
12 Month Average (Cumulative) 18.374 %



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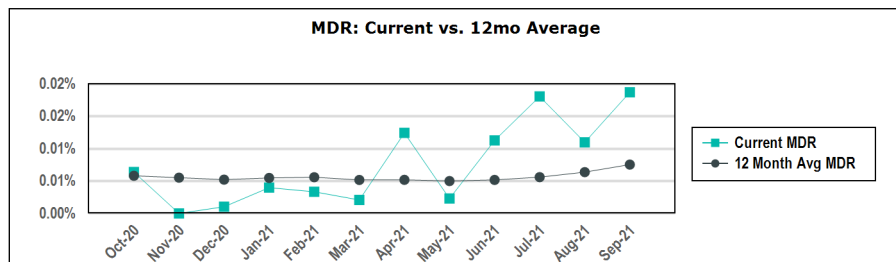
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Realized Loss Report - Collateral

Group 2

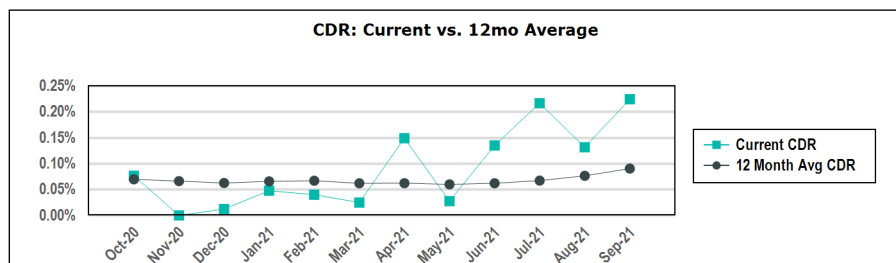
MDR

Current Month 0.019 %
3 Month Average 0.016 %
12 Month Average 0.008 %



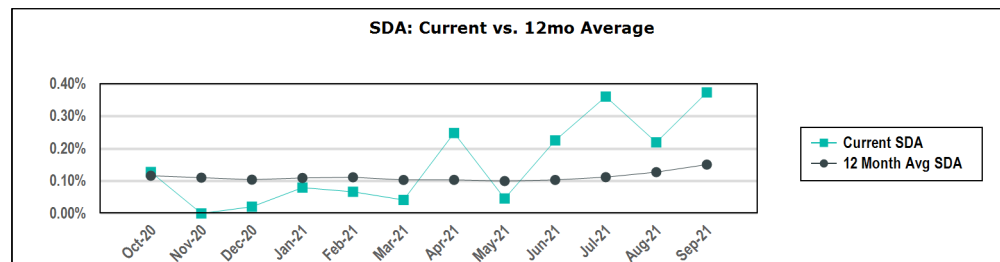
CDR

Current Month 0.225 %
3 Month Average 0.191 %
12 Month Average 0.091 %



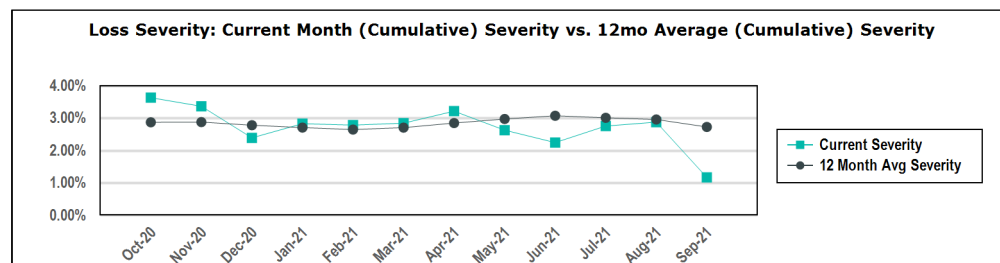
SDA

Current Month 0.374 %
3 Month Average 0.318 %
12 Month Average 0.151 %



Loss Severity

Current Month (Cumulative) 1.176 %
3 Month Average (Cumulative) 2.276 %
12 Month Average (Cumulative) 2.737 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	3.882 %
3 Month Average	4.287 %
12 Month Average	4.972 %

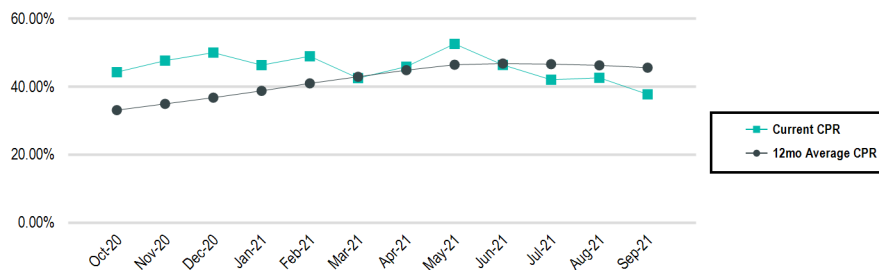
CPR

Current Month	37.817 %
3 Month Average	40.857 %
12 Month Average	45.645 %

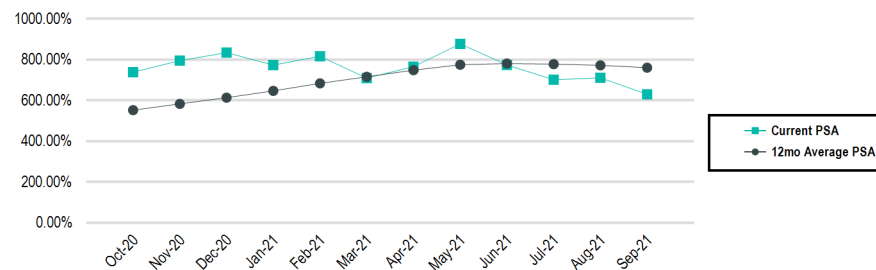
PSA

Current Month	630.278 %
3 Month Average	680.955 %
12 Month Average	760.751 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.565 %
3 Month Average	3.928 %
12 Month Average	4.713 %

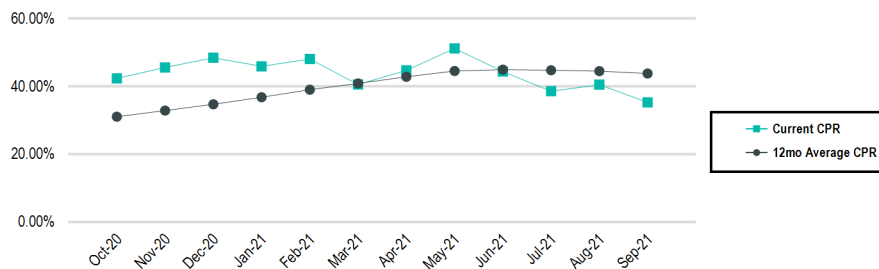
CPR

Current Month	35.316 %
3 Month Average	38.145 %
12 Month Average	43.818 %

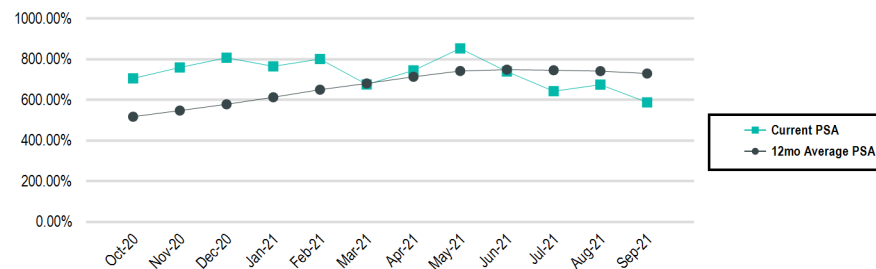
PSA

Current Month	588.604 %
3 Month Average	635.749 %
12 Month Average	730.307 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

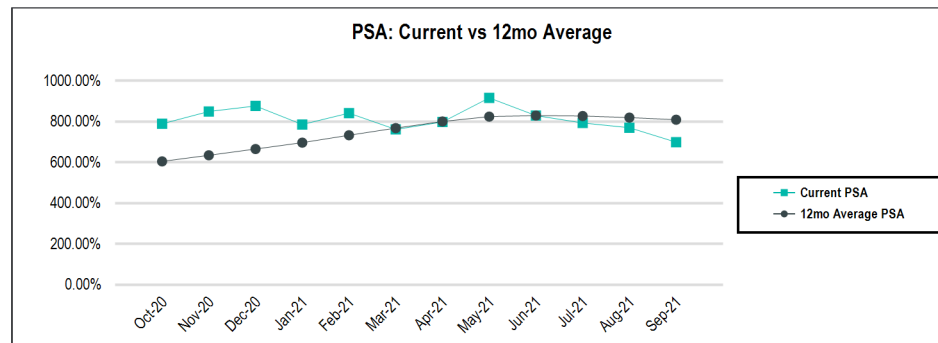
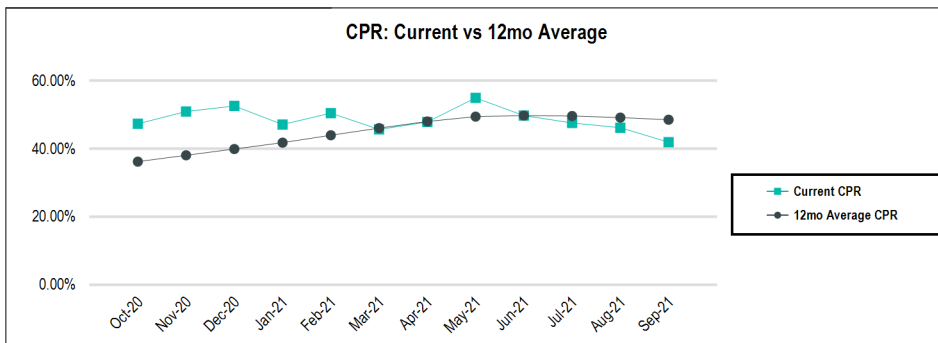
Current Month	4.434 %
3 Month Average	4.906 %
12 Month Average	5.407 %

CPR

Current Month	41.969 %
3 Month Average	45.272 %
12 Month Average	48.578 %

PSA

Current Month	699.483 %
3 Month Average	754.537 %
12 Month Average	809.635 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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