

Contact:
Customer Service - CTSLink
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2021
06-Feb-2021 5:03:36 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/29/2021	0.00000 %	8,574,789,157.34	0.00	497,035,593.17	0.00	8,077,753,564.18	497,035,593.17	0.00
1M-1	30711XUS1	02/24/2021	0.78000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	02/24/2021	2.53000 %	13,567,186.58	29,557.62	865,834.79	0.00	12,701,351.78	895,392.41	0.00
1M-AH		01/29/2021	0.00000 %	714,163.15	0.00	45,576.68	0.00	668,586.47	45,576.68	0.00
1M-2B	30711XUU6	02/24/2021	2.53000 %	133,258,000.00	290,317.36	0.00	0.00	133,258,000.00	290,317.36	0.00
1M-BH		01/29/2021	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	02/24/2021	2.53000 %	135,218,000.00	294,587.44	0.00	0.00	135,218,000.00	294,587.44	0.00
1M-CH		01/29/2021	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	02/24/2021	2.53000 %	282,043,186.58	614,462.42	865,834.79	0.00	281,177,351.78	1,480,297.21	0.00
1M-2H		01/29/2021	0.00000 %	14,846,131.15	0.00	45,576.68	0.00	14,800,554.47	45,576.68	0.00
1B-1	30711XUW2	02/24/2021	4.13000 %	97,984,000.00	348,469.21	0.00	0.00	97,984,000.00	348,469.21	0.00
1B-1H		01/29/2021	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		01/29/2021	0.00000 %	102,668,517.80	0.00	0.00	121,590.56	102,546,927.24	0.00	594,666.76
1A-I1	30711XUY8	02/24/2021	1.80000 %	0.00	21,029.14	0.00	0.00	0.00	21,029.14	0.00
1A-I2	30711XVA9	02/24/2021	1.40000 %	0.00	16,356.00	0.00	0.00	0.00	16,356.00	0.00
1A-I3	30711XVC5	02/24/2021	1.00000 %	0.00	11,682.86	0.00	0.00	0.00	11,682.86	0.00
1A-I4	30711XVE1	02/24/2021	0.60000 %	0.00	7,009.71	0.00	0.00	0.00	7,009.71	0.00
1B-I1	30711XVG6	02/24/2021	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	02/24/2021	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	02/24/2021	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	02/24/2021	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	02/24/2021	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	02/24/2021	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	02/24/2021	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	02/24/2021	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	02/24/2021	0.73000 %	13,567,186.58	8,528.48	865,834.79	0.00	12,701,351.78	874,363.27	0.00
1E-A2	30711XVB7	02/24/2021	1.13000 %	13,567,186.58	13,201.63	865,834.79	0.00	12,701,351.78	879,036.42	0.00
1E-A3	30711XVD3	02/24/2021	1.53000 %	13,567,186.58	17,874.77	865,834.79	0.00	12,701,351.78	883,709.56	0.00
1E-A4	30711XVF8	02/24/2021	1.93000 %	13,567,186.58	22,547.91	865,834.79	0.00	12,701,351.78	888,382.70	0.00
1E-B1	30711XVH4	02/24/2021	0.73000 %	133,258,000.00	83,767.46	0.00	0.00	133,258,000.00	83,767.46	0.00

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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	02/24/2021	1.13000 %	133,258,000.00	129,667.44	0.00	0.00	133,258,000.00	129,667.44	0.00
1E-B3	30711XVM3	02/24/2021	1.53000 %	133,258,000.00	175,567.41	0.00	0.00	133,258,000.00	175,567.41	0.00
1E-B4	30711XVP6	02/24/2021	1.93000 %	133,258,000.00	221,467.39	0.00	0.00	133,258,000.00	221,467.39	0.00
1E-C1	30711XVR2	02/24/2021	0.73000 %	135,218,000.00	84,999.54	0.00	0.00	135,218,000.00	84,999.54	0.00
1E-C2	30711XVT8	02/24/2021	1.13000 %	135,218,000.00	131,574.63	0.00	0.00	135,218,000.00	131,574.63	0.00
1E-C3	30711XVV3	02/24/2021	1.53000 %	135,218,000.00	178,149.71	0.00	0.00	135,218,000.00	178,149.71	0.00
1E-C4	30711XVX9	02/24/2021	1.93000 %	135,218,000.00	224,724.80	0.00	0.00	135,218,000.00	224,724.80	0.00
1E-D1	30711XVY7	02/24/2021	0.73000 %	146,825,186.58	92,295.94	865,834.79	0.00	145,959,351.78	958,130.73	0.00
1E-D2	30711XVZ4	02/24/2021	1.13000 %	146,825,186.58	142,869.06	865,834.79	0.00	145,959,351.78	1,008,703.85	0.00
1E-D3	30711XWA8	02/24/2021	1.53000 %	146,825,186.58	193,442.18	865,834.79	0.00	145,959,351.78	1,059,276.97	0.00
1E-D4	30711XWB6	02/24/2021	1.93000 %	146,825,186.58	244,015.30	865,834.79	0.00	145,959,351.78	1,109,850.09	0.00
1E-D5	30711XWC4	02/24/2021	2.53000 %	146,825,186.58	319,874.98	865,834.79	0.00	145,959,351.78	1,185,709.77	0.00
1E-F1	30711XWD2	02/24/2021	0.73000 %	268,476,000.00	168,767.00	0.00	0.00	268,476,000.00	168,767.00	0.00
1E-F2	30711XWE0	02/24/2021	1.13000 %	268,476,000.00	261,242.06	0.00	0.00	268,476,000.00	261,242.06	0.00
1E-F3	30711XWF7	02/24/2021	1.53000 %	268,476,000.00	353,717.13	0.00	0.00	268,476,000.00	353,717.13	0.00
1E-F4	30711XWG5	02/24/2021	1.93000 %	268,476,000.00	446,192.20	0.00	0.00	268,476,000.00	446,192.20	0.00
1E-F5	30711XWH3	02/24/2021	2.53000 %	268,476,000.00	584,904.80	0.00	0.00	268,476,000.00	584,904.80	0.00
1X-1	30711XWJ9	02/24/2021	1.80000 %	0.00	227,579.04	0.00	0.00	0.00	227,579.04	0.00
1X-2	30711XWK6	02/24/2021	1.40000 %	0.00	177,005.92	0.00	0.00	0.00	177,005.92	0.00
1X-3	30711XWL4	02/24/2021	1.00000 %	0.00	126,432.80	0.00	0.00	0.00	126,432.80	0.00
1X-4	30711XWM2	02/24/2021	0.60000 %	0.00	75,859.68	0.00	0.00	0.00	75,859.68	0.00
1Y-1	30711XWN0	02/24/2021	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	02/24/2021	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	02/24/2021	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	02/24/2021	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		01/29/2021	0.00000 %	5,150,862,435.23	0.00	319,836,046.12	0.00	4,831,026,389.12	319,836,046.12	0.00
2M-1	30711XWS9	02/24/2021	0.78000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	02/24/2021	2.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	02/24/2021	2.63000 %	83,961,946.05	190,150.49	506,084.70	0.00	83,455,861.35	696,235.19	0.00

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2M-BH		01/29/2021	0.00000 %	4,419,907.24	0.00	26,641.21	0.00	4,393,266.04	26,641.21	0.00
2M-2C	30711XWV2	02/24/2021	2.63000 %	101,332,000.00	229,488.83	0.00	0.00	101,332,000.00	229,488.83	0.00
2M-CH		01/29/2021	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	02/24/2021	2.63000 %	185,293,946.05	419,639.32	506,084.70	0.00	184,787,861.35	925,724.02	0.00
2M-2H		01/29/2021	0.00000 %	9,754,205.24	0.00	26,641.21	0.00	9,727,564.04	26,641.21	0.00
2B-1	30711XWW0	02/24/2021	4.58000 %	63,333,000.00	249,778.31	0.00	0.00	63,333,000.00	249,778.31	0.00
2B-1H		01/29/2021	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		01/29/2021	0.00000 %	66,415,594.59	0.00	0.00	1,252.82	66,414,341.77	0.00	252,095.23
2A-I1	30711XWY6	02/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	02/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	02/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	02/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	02/24/2021	1.80000 %	0.00	130,141.02	0.00	0.00	0.00	130,141.02	0.00
2B-I2	30711XXH2	02/24/2021	1.40000 %	0.00	101,220.79	0.00	0.00	0.00	101,220.79	0.00
2B-I3	30711XXK5	02/24/2021	1.00000 %	0.00	72,300.56	0.00	0.00	0.00	72,300.56	0.00
2B-I4	30711XXM1	02/24/2021	0.60000 %	0.00	43,380.34	0.00	0.00	0.00	43,380.34	0.00
2C-I1	30711XXP4	02/24/2021	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	02/24/2021	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	02/24/2021	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	02/24/2021	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	02/24/2021	0.83000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	02/24/2021	1.23000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	02/24/2021	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	02/24/2021	2.03000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	02/24/2021	0.83000 %	83,961,946.05	60,009.47	506,084.70	0.00	83,455,861.35	566,094.17	0.00
2E-B2	30711XXJ8	02/24/2021	1.23000 %	83,961,946.05	88,929.69	506,084.70	0.00	83,455,861.35	595,014.39	0.00
2E-B3	30711XXL3	02/24/2021	1.63000 %	83,961,946.05	117,849.92	506,084.70	0.00	83,455,861.35	623,934.62	0.00
2E-B4	30711XXN9	02/24/2021	2.03000 %	83,961,946.05	146,770.15	506,084.70	0.00	83,455,861.35	652,854.85	0.00
2E-C1	30711XXQ2	02/24/2021	0.83000 %	101,332,000.00	72,424.23	0.00	0.00	101,332,000.00	72,424.23	0.00
2E-C2	30711XXS8	02/24/2021	1.23000 %	101,332,000.00	107,327.48	0.00	0.00	101,332,000.00	107,327.48	0.00
2E-C3	30711XXU3	02/24/2021	1.63000 %	101,332,000.00	142,230.72	0.00	0.00	101,332,000.00	142,230.72	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	02/24/2021	2.03000 %	101,332,000.00	177,133.97	0.00	0.00	101,332,000.00	177,133.97	0.00
2E-D1	30711XX7	02/24/2021	0.83000 %	83,961,946.05	60,009.47	506,084.70	0.00	83,455,861.35	566,094.17	0.00
2E-D2	30711XX5	02/24/2021	1.23000 %	83,961,946.05	88,929.69	506,084.70	0.00	83,455,861.35	595,014.39	0.00
2E-D3	30711XXZ2	02/24/2021	1.63000 %	83,961,946.05	117,849.92	506,084.70	0.00	83,455,861.35	623,934.62	0.00
2E-D4	30711XYA6	02/24/2021	2.03000 %	83,961,946.05	146,770.15	506,084.70	0.00	83,455,861.35	652,854.85	0.00
2E-D5	30711XYB4	02/24/2021	2.63000 %	83,961,946.05	190,150.49	506,084.70	0.00	83,455,861.35	696,235.19	0.00
2E-F1	30711XYC2	02/24/2021	0.83000 %	185,293,946.05	132,433.70	506,084.70	0.00	184,787,861.35	638,518.40	0.00
2E-F2	30711XYD0	02/24/2021	1.23000 %	185,293,946.05	196,257.17	506,084.70	0.00	184,787,861.35	702,341.87	0.00
2E-F3	30711XYE8	02/24/2021	1.63000 %	185,293,946.05	260,080.64	506,084.70	0.00	184,787,861.35	766,165.34	0.00
2E-F4	30711XYF5	02/24/2021	2.03000 %	185,293,946.05	323,904.11	506,084.70	0.00	184,787,861.35	829,988.81	0.00
2E-F5	30711XYG3	02/24/2021	2.63000 %	185,293,946.05	419,639.32	506,084.70	0.00	184,787,861.35	925,724.02	0.00
2X-1	30711XYH1	02/24/2021	1.80000 %	0.00	130,141.02	0.00	0.00	0.00	130,141.02	0.00
2X-2	30711XYJ7	02/24/2021	1.40000 %	0.00	101,220.79	0.00	0.00	0.00	101,220.79	0.00
2X-3	30711XYK4	02/24/2021	1.00000 %	0.00	72,300.56	0.00	0.00	0.00	72,300.56	0.00
2X-4	30711XYL2	02/24/2021	0.60000 %	0.00	43,380.34	0.00	0.00	0.00	43,380.34	0.00
2Y-1	30711XYM0	02/24/2021	1.80000 %	0.00	287,205.62	0.00	0.00	0.00	287,205.62	0.00
2Y-2	30711XYN8	02/24/2021	1.40000 %	0.00	223,382.15	0.00	0.00	0.00	223,382.15	0.00
2Y-3	30711XYP3	02/24/2021	1.00000 %	0.00	159,558.68	0.00	0.00	0.00	159,558.68	0.00
2Y-4	30711XYQ1	02/24/2021	0.60000 %	0.00	95,735.21	0.00	0.00	0.00	95,735.21	0.00
Totals				20,340,552,596.92	14,375,705.87	834,637,612.96	122,843.38	19,505,792,140.51	849,013,318.83	846,761.99

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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Distribution Date: 25-Feb-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	8,574,789,157.34	15,546,389.60	481,489,203.57	0.00	0.00	497,035,593.17	8,077,753,564.18	0.40790171	497,035,593.17
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	133,258,000.00	13,567,186.58	865,834.79	0.00	0.00	0.00	865,834.79	12,701,351.78	0.09531399	865,834.79
1M-AH	7,014,568.00	714,163.15	45,576.68	0.00	0.00	0.00	45,576.68	668,586.47	0.09531399	45,576.68
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	282,043,186.58	865,834.79	0.00	0.00	0.00	865,834.79	281,177,351.78	0.69990927	865,834.79
1M-2H	21,146,536.00	14,846,131.15	45,576.68	0.00	0.00	0.00	45,576.68	14,800,554.47	0.69990444	45,576.68
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	102,668,517.80	0.00	0.00	0.00	121,590.56	121,590.56	102,546,927.24	0.99423446	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	13,567,186.58	865,834.79	0.00	0.00	0.00	865,834.79	12,701,351.78	0.09531399	865,834.79
1E-A2	133,258,000.00	13,567,186.58	865,834.79	0.00	0.00	0.00	865,834.79	12,701,351.78	0.09531399	865,834.79
1E-A3	133,258,000.00	13,567,186.58	865,834.79	0.00	0.00	0.00	865,834.79	12,701,351.78	0.09531399	865,834.79
1E-A4	133,258,000.00	13,567,186.58	865,834.79	0.00	0.00	0.00	865,834.79	12,701,351.78	0.09531399	865,834.79
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

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Series 2017-C07



Distribution Date: 25-Feb-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
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	146,825,186.58	865,834.79	0.00	0.00	0.00	865,834.79	145,959,351.78	0.54765700	865,834.79
1E-D2	266,516,000.00	146,825,186.58	865,834.79	0.00	0.00	0.00	865,834.79	145,959,351.78	0.54765700	865,834.79
1E-D3	266,516,000.00	146,825,186.58	865,834.79	0.00	0.00	0.00	865,834.79	145,959,351.78	0.54765700	865,834.79
1E-D4	266,516,000.00	146,825,186.58	865,834.79	0.00	0.00	0.00	865,834.79	145,959,351.78	0.54765700	865,834.79
1E-D5	266,516,000.00	146,825,186.58	865,834.79	0.00	0.00	0.00	865,834.79	145,959,351.78	0.54765700	865,834.79
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	5,150,862,435.23	8,362,528.00	311,473,518.12	0.00	0.00	319,836,046.12	4,831,026,389.12	0.37841068	319,836,046.12
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	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.82358842	506,084.70
2M-BH	5,334,298.00	4,419,907.24	26,641.21	0.00	0.00	0.00	26,641.21	4,393,266.04	0.82358842	26,641.21
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	185,293,946.05	506,084.70	0.00	0.00	0.00	506,084.70	184,787,861.35	0.60786281	506,084.70

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Connecticut Avenue Securities

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Series 2017-C07



Distribution Date: 25-Feb-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	9,754,205.24	26,641.21	0.00	0.00	0.00	26,641.21	9,727,564.04	0.60786281	26,641.21
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	66,415,594.59	0.00	0.00	0.00	1,252.82	1,252.82	66,414,341.77	0.99621856	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	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.82358842	506,084.70
2E-B2	101,332,000.00	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.82358842	506,084.70
2E-B3	101,332,000.00	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.82358842	506,084.70
2E-B4	101,332,000.00	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.82358842	506,084.70
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	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.41179421	506,084.70
2E-D2	202,664,000.00	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.41179421	506,084.70
2E-D3	202,664,000.00	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.41179421	506,084.70
2E-D4	202,664,000.00	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.41179421	506,084.70
2E-D5	202,664,000.00	83,961,946.05	506,084.70	0.00	0.00	0.00	506,084.70	83,455,861.35	0.41179421	506,084.70

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-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	185,293,946.05	506,084.70	0.00	0.00	0.00	506,084.70	184,787,861.35	0.91179421	506,084.70
2E-F2	202,664,000.00	185,293,946.05	506,084.70	0.00	0.00	0.00	506,084.70	184,787,861.35	0.91179421	506,084.70
2E-F3	202,664,000.00	185,293,946.05	506,084.70	0.00	0.00	0.00	506,084.70	184,787,861.35	0.91179421	506,084.70
2E-F4	202,664,000.00	185,293,946.05	506,084.70	0.00	0.00	0.00	506,084.70	184,787,861.35	0.91179421	506,084.70
2E-F5	202,664,000.00	185,293,946.05	506,084.70	0.00	0.00	0.00	506,084.70	184,787,861.35	0.91179421	506,084.70
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	20,340,552,596.92	41,674,891.27	792,962,721.69	0.00	122,843.38	834,760,456.34	19,505,792,140.51	0.46190508	834,637,612.96

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Connecticut Avenue Securities

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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	433.00048400	0.78504487	24.31372415	0.00000000	0.00000000	25.09876901	407.90171498	0.40790171	25.09876901
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	101.81142280	6.49743197	0.00000000	0.00000000	0.00000000	6.49743197	95.31399075	0.09531399	6.49743197
1M-AH	7,014,568.00	101.81142303	6.49743220	0.00000000	0.00000000	0.00000000	6.49743220	95.31399083	0.09531399	6.49743220
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	702.06451677	2.15524399	0.00000000	0.00000000	0.00000000	2.15524399	699.90927275	0.69990927	2.15524399
1M-2H	21,146,536.00	702.05972032	2.15527877	0.00000000	0.00000000	0.00000000	2.15527877	699.90444156	0.69990444	2.15527877
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	995.41333247	0.00000000	0.00000000	0.00000000	1.17887028	1.17887028	994.23446219	0.99423446	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	101.81142280	6.49743197	0.00000000	0.00000000	0.00000000	6.49743197	95.31399075	0.09531399	6.49743197
1E-A2	133,258,000.00	101.81142280	6.49743197	0.00000000	0.00000000	0.00000000	6.49743197	95.31399075	0.09531399	6.49743197
1E-A3	133,258,000.00	101.81142280	6.49743197	0.00000000	0.00000000	0.00000000	6.49743197	95.31399075	0.09531399	6.49743197
1E-A4	133,258,000.00	101.81142280	6.49743197	0.00000000	0.00000000	0.00000000	6.49743197	95.31399075	0.09531399	6.49743197
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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Distribution Date: 25-Feb-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	550.90571140	3.24871599	0.00000000	0.00000000	0.00000000	3.24871599	547.65699538	0.54765700	3.24871599
1E-D2	266,516,000.00	550.90571140	3.24871599	0.00000000	0.00000000	0.00000000	3.24871599	547.65699538	0.54765700	3.24871599
1E-D3	266,516,000.00	550.90571140	3.24871599	0.00000000	0.00000000	0.00000000	3.24871599	547.65699538	0.54765700	3.24871599
1E-D4	266,516,000.00	550.90571140	3.24871599	0.00000000	0.00000000	0.00000000	3.24871599	547.65699538	0.54765700	3.24871599
1E-D5	266,516,000.00	550.90571140	3.24871599	0.00000000	0.00000000	0.00000000	3.24871599	547.65699538	0.54765700	3.24871599
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	403.46320215	0.65503056	24.39748772	0.00000000	0.00000000	25.05251828	378.41068387	0.37841068	25.05251828
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	828.58273842	4.99432262	0.00000000	0.00000000	0.00000000	4.99432262	823.58841580	0.82358842	4.99432262
2M-BH	5,334,298.00	828.58273760	4.99432353	0.00000000	0.00000000	0.00000000	4.99432353	823.58841595	0.82358842	4.99432353
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	609.52757947	1.66477421	0.00000000	0.00000000	0.00000000	1.66477421	607.86280527	0.60786281	1.66477421

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Principal Distribution Factors Statement

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2M-2H	16,002,894.00	609.52757920	1.66477451	0.00000000	0.00000000	0.00000000	1.66477451	607.86280532	0.60786281	1.66477451
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	996.23735089	0.00000000	0.00000000	0.00000000	0.01879236	0.01879236	996.21855852	0.99621856	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	828.58273842	4.99432262	0.00000000	0.00000000	0.00000000	4.99432262	823.58841580	0.82358842	4.99432262
2E-B2	101,332,000.00	828.58273842	4.99432262	0.00000000	0.00000000	0.00000000	4.99432262	823.58841580	0.82358842	4.99432262
2E-B3	101,332,000.00	828.58273842	4.99432262	0.00000000	0.00000000	0.00000000	4.99432262	823.58841580	0.82358842	4.99432262
2E-B4	101,332,000.00	828.58273842	4.99432262	0.00000000	0.00000000	0.00000000	4.99432262	823.58841580	0.82358842	4.99432262
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	414.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	411.79420790	0.41179421	2.49716131
2E-D2	202,664,000.00	414.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	411.79420790	0.41179421	2.49716131
2E-D3	202,664,000.00	414.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	411.79420790	0.41179421	2.49716131
2E-D4	202,664,000.00	414.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	411.79420790	0.41179421	2.49716131
2E-D5	202,664,000.00	414.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	411.79420790	0.41179421	2.49716131

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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	914.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	911.79420790	0.91179421	2.49716131
2E-F2	202,664,000.00	914.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	911.79420790	0.91179421	2.49716131
2E-F3	202,664,000.00	914.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	911.79420790	0.91179421	2.49716131
2E-F4	202,664,000.00	914.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	911.79420790	0.91179421	2.49716131
2E-F5	202,664,000.00	914.29136921	2.49716131	0.00000000	0.00000000	0.00000000	2.49716131	911.79420790	0.91179421	2.49716131
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 %	8,574,789,157.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,077,753,564.18
1M-1	N/A	N/A	0.78000 %	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	01/25/21 - 02/24/21	31	2.53000 %	13,567,186.58	29,557.62	0.00	0.00	0.00	0.00	29,557.62	0.00	12,701,351.78
1M-AH	N/A	N/A	0.00000 %	714,163.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	668,586.47
1M-2B	01/25/21 - 02/24/21	31	2.53000 %	133,258,000.00	290,317.36	0.00	0.00	0.00	0.00	290,317.36	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	01/25/21 - 02/24/21	31	2.53000 %	135,218,000.00	294,587.44	0.00	0.00	0.00	0.00	294,587.44	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	01/25/21 - 02/24/21	31	2.53000 %	282,043,186.58	614,462.42	0.00	0.00	0.00	0.00	614,462.42	0.00	281,177,351.78
1M-2H	N/A	N/A	0.00000 %	14,846,131.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,800,554.47
1B-1	01/25/21 - 02/24/21	31	4.13000 %	97,984,000.00	348,469.21	0.00	0.00	0.00	0.00	348,469.21	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 %	102,668,517.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,546,927.24
1A-I1	01/25/21 - 02/24/21	31	1.80000 %	13,567,186.58	21,029.14	0.00	0.00	0.00	0.00	21,029.14	0.00	12,701,351.78
1A-I2	01/25/21 - 02/24/21	31	1.40000 %	13,567,186.58	16,356.00	0.00	0.00	0.00	0.00	16,356.00	0.00	12,701,351.78
1A-I3	01/25/21 - 02/24/21	31	1.00000 %	13,567,186.58	11,682.86	0.00	0.00	0.00	0.00	11,682.86	0.00	12,701,351.78
1A-I4	01/25/21 - 02/24/21	31	0.60000 %	13,567,186.58	7,009.71	0.00	0.00	0.00	0.00	7,009.71	0.00	12,701,351.78
1B-I1	01/25/21 - 02/24/21	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	01/25/21 - 02/24/21	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	01/25/21 - 02/24/21	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	01/25/21 - 02/24/21	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	01/25/21 - 02/24/21	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	01/25/21 - 02/24/21	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	01/25/21 - 02/24/21	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	01/25/21 - 02/24/21	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	01/25/21 - 02/24/21	31	0.73000 %	13,567,186.58	8,528.48	0.00	0.00	0.00	0.00	8,528.48	0.00	12,701,351.78
1E-A2	01/25/21 - 02/24/21	31	1.13000 %	13,567,186.58	13,201.63	0.00	0.00	0.00	0.00	13,201.63	0.00	12,701,351.78
1E-A3	01/25/21 - 02/24/21	31	1.53000 %	13,567,186.58	17,874.77	0.00	0.00	0.00	0.00	17,874.77	0.00	12,701,351.78
1E-A4	01/25/21 - 02/24/21	31	1.93000 %	13,567,186.58	22,547.91	0.00	0.00	0.00	0.00	22,547.91	0.00	12,701,351.78
1E-B1	01/25/21 - 02/24/21	31	0.73000 %	133,258,000.00	83,767.46	0.00	0.00	0.00	0.00	83,767.46	0.00	133,258,000.00
1E-B2	01/25/21 - 02/24/21	31	1.13000 %	133,258,000.00	129,667.44	0.00	0.00	0.00	0.00	129,667.44	0.00	133,258,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

**WELLS
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Distribution Date: 25-Feb-2021
06-Feb-2021 5:03:37 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	01/25/21 - 02/24/21	31	1.53000 %	133,258,000.00	175,567.41	0.00	0.00	0.00	0.00	175,567.41	0.00	133,258,000.00
1E-B4	01/25/21 - 02/24/21	31	1.93000 %	133,258,000.00	221,467.39	0.00	0.00	0.00	0.00	221,467.39	0.00	133,258,000.00
1E-C1	01/25/21 - 02/24/21	31	0.73000 %	135,218,000.00	84,999.54	0.00	0.00	0.00	0.00	84,999.54	0.00	135,218,000.00
1E-C2	01/25/21 - 02/24/21	31	1.13000 %	135,218,000.00	131,574.63	0.00	0.00	0.00	0.00	131,574.63	0.00	135,218,000.00
1E-C3	01/25/21 - 02/24/21	31	1.53000 %	135,218,000.00	178,149.71	0.00	0.00	0.00	0.00	178,149.71	0.00	135,218,000.00
1E-C4	01/25/21 - 02/24/21	31	1.93000 %	135,218,000.00	224,724.80	0.00	0.00	0.00	0.00	224,724.80	0.00	135,218,000.00
1E-D1	01/25/21 - 02/24/21	31	0.73000 %	146,825,186.58	92,295.94	0.00	0.00	0.00	0.00	92,295.94	0.00	145,959,351.78
1E-D2	01/25/21 - 02/24/21	31	1.13000 %	146,825,186.58	142,869.06	0.00	0.00	0.00	0.00	142,869.06	0.00	145,959,351.78
1E-D3	01/25/21 - 02/24/21	31	1.53000 %	146,825,186.58	193,442.18	0.00	0.00	0.00	0.00	193,442.18	0.00	145,959,351.78
1E-D4	01/25/21 - 02/24/21	31	1.93000 %	146,825,186.58	244,015.30	0.00	0.00	0.00	0.00	244,015.30	0.00	145,959,351.78
1E-D5	01/25/21 - 02/24/21	31	2.53000 %	146,825,186.58	319,874.98	0.00	0.00	0.00	0.00	319,874.98	0.00	145,959,351.78
1E-F1	01/25/21 - 02/24/21	31	0.73000 %	268,476,000.00	168,767.00	0.00	0.00	0.00	0.00	168,767.00	0.00	268,476,000.00
1E-F2	01/25/21 - 02/24/21	31	1.13000 %	268,476,000.00	261,242.06	0.00	0.00	0.00	0.00	261,242.06	0.00	268,476,000.00
1E-F3	01/25/21 - 02/24/21	31	1.53000 %	268,476,000.00	353,717.13	0.00	0.00	0.00	0.00	353,717.13	0.00	268,476,000.00
1E-F4	01/25/21 - 02/24/21	31	1.93000 %	268,476,000.00	446,192.20	0.00	0.00	0.00	0.00	446,192.20	0.00	268,476,000.00
1E-F5	01/25/21 - 02/24/21	31	2.53000 %	268,476,000.00	584,904.80	0.00	0.00	0.00	0.00	584,904.80	0.00	268,476,000.00
1X-1	01/25/21 - 02/24/21	31	1.80000 %	146,825,186.58	227,579.04	0.00	0.00	0.00	0.00	227,579.04	0.00	145,959,351.78
1X-2	01/25/21 - 02/24/21	31	1.40000 %	146,825,186.58	177,005.92	0.00	0.00	0.00	0.00	177,005.92	0.00	145,959,351.78
1X-3	01/25/21 - 02/24/21	31	1.00000 %	146,825,186.58	126,432.80	0.00	0.00	0.00	0.00	126,432.80	0.00	145,959,351.78
1X-4	01/25/21 - 02/24/21	31	0.60000 %	146,825,186.58	75,859.68	0.00	0.00	0.00	0.00	75,859.68	0.00	145,959,351.78
1Y-1	01/25/21 - 02/24/21	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	01/25/21 - 02/24/21	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	01/25/21 - 02/24/21	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	01/25/21 - 02/24/21	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	5,150,862,435.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,831,026,389.12
2M-1	N/A	N/A	0.78000 %	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	2.63000 %	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	01/25/21 - 02/24/21	31	2.63000 %	83,961,946.05	190,150.49	0.00	0.00	0.00	0.00	190,150.49	0.00	83,455,861.35
2M-BH	N/A	N/A	0.00000 %	4,419,907.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,393,266.04
2M-2C	01/25/21 - 02/24/21	31	2.63000 %	101,332,000.00	229,488.83	0.00	0.00	0.00	0.00	229,488.83	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2021
06-Feb-2021 5:03:37 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	01/25/21 - 02/24/21	31	2.63000 %	185,293,946.05	419,639.32	0.00	0.00	0.00	0.00	419,639.32	0.00	184,787,861.35
2M-2H	N/A	N/A	0.00000 %	9,754,205.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,727,564.04
2B-1	01/25/21 - 02/24/21	31	4.58000 %	63,333,000.00	249,778.31	0.00	0.00	0.00	0.00	249,778.31	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 %	66,415,594.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,414,341.77
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	01/25/21 - 02/24/21	31	1.80000 %	83,961,946.05	130,141.02	0.00	0.00	0.00	0.00	130,141.02	0.00	83,455,861.35
2B-I2	01/25/21 - 02/24/21	31	1.40000 %	83,961,946.05	101,220.79	0.00	0.00	0.00	0.00	101,220.79	0.00	83,455,861.35
2B-I3	01/25/21 - 02/24/21	31	1.00000 %	83,961,946.05	72,300.56	0.00	0.00	0.00	0.00	72,300.56	0.00	83,455,861.35
2B-I4	01/25/21 - 02/24/21	31	0.60000 %	83,961,946.05	43,380.34	0.00	0.00	0.00	0.00	43,380.34	0.00	83,455,861.35
2C-I1	01/25/21 - 02/24/21	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	01/25/21 - 02/24/21	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	01/25/21 - 02/24/21	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	01/25/21 - 02/24/21	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	0.83000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.23000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.63000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.03000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/21 - 02/24/21	31	0.83000 %	83,961,946.05	60,009.47	0.00	0.00	0.00	0.00	60,009.47	0.00	83,455,861.35
2E-B2	01/25/21 - 02/24/21	31	1.23000 %	83,961,946.05	88,929.69	0.00	0.00	0.00	0.00	88,929.69	0.00	83,455,861.35
2E-B3	01/25/21 - 02/24/21	31	1.63000 %	83,961,946.05	117,849.92	0.00	0.00	0.00	0.00	117,849.92	0.00	83,455,861.35
2E-B4	01/25/21 - 02/24/21	31	2.03000 %	83,961,946.05	146,770.15	0.00	0.00	0.00	0.00	146,770.15	0.00	83,455,861.35
2E-C1	01/25/21 - 02/24/21	31	0.83000 %	101,332,000.00	72,424.23	0.00	0.00	0.00	0.00	72,424.23	0.00	101,332,000.00
2E-C2	01/25/21 - 02/24/21	31	1.23000 %	101,332,000.00	107,327.48	0.00	0.00	0.00	0.00	107,327.48	0.00	101,332,000.00
2E-C3	01/25/21 - 02/24/21	31	1.63000 %	101,332,000.00	142,230.72	0.00	0.00	0.00	0.00	142,230.72	0.00	101,332,000.00
2E-C4	01/25/21 - 02/24/21	31	2.03000 %	101,332,000.00	177,133.97	0.00	0.00	0.00	0.00	177,133.97	0.00	101,332,000.00
2E-D1	01/25/21 - 02/24/21	31	0.83000 %	83,961,946.05	60,009.47	0.00	0.00	0.00	0.00	60,009.47	0.00	83,455,861.35
2E-D2	01/25/21 - 02/24/21	31	1.23000 %	83,961,946.05	88,929.69	0.00	0.00	0.00	0.00	88,929.69	0.00	83,455,861.35

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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	01/25/21 - 02/24/21	31	1.63000 %	83,961,946.05	117,849.92	0.00	0.00	0.00	0.00	117,849.92	0.00	83,455,861.35
2E-D4	01/25/21 - 02/24/21	31	2.03000 %	83,961,946.05	146,770.15	0.00	0.00	0.00	0.00	146,770.15	0.00	83,455,861.35
2E-D5	01/25/21 - 02/24/21	31	2.63000 %	83,961,946.05	190,150.49	0.00	0.00	0.00	0.00	190,150.49	0.00	83,455,861.35
2E-F1	01/25/21 - 02/24/21	31	0.83000 %	185,293,946.05	132,433.70	0.00	0.00	0.00	0.00	132,433.70	0.00	184,787,861.35
2E-F2	01/25/21 - 02/24/21	31	1.23000 %	185,293,946.05	196,257.17	0.00	0.00	0.00	0.00	196,257.17	0.00	184,787,861.35
2E-F3	01/25/21 - 02/24/21	31	1.63000 %	185,293,946.05	260,080.64	0.00	0.00	0.00	0.00	260,080.64	0.00	184,787,861.35
2E-F4	01/25/21 - 02/24/21	31	2.03000 %	185,293,946.05	323,904.11	0.00	0.00	0.00	0.00	323,904.11	0.00	184,787,861.35
2E-F5	01/25/21 - 02/24/21	31	2.63000 %	185,293,946.05	419,639.32	0.00	0.00	0.00	0.00	419,639.32	0.00	184,787,861.35
2X-1	01/25/21 - 02/24/21	31	1.80000 %	83,961,946.05	130,141.02	0.00	0.00	0.00	0.00	130,141.02	0.00	83,455,861.35
2X-2	01/25/21 - 02/24/21	31	1.40000 %	83,961,946.05	101,220.79	0.00	0.00	0.00	0.00	101,220.79	0.00	83,455,861.35
2X-3	01/25/21 - 02/24/21	31	1.00000 %	83,961,946.05	72,300.56	0.00	0.00	0.00	0.00	72,300.56	0.00	83,455,861.35
2X-4	01/25/21 - 02/24/21	31	0.60000 %	83,961,946.05	43,380.34	0.00	0.00	0.00	0.00	43,380.34	0.00	83,455,861.35
2Y-1	01/25/21 - 02/24/21	31	1.80000 %	185,293,946.05	287,205.62	0.00	0.00	0.00	0.00	287,205.62	0.00	184,787,861.35
2Y-2	01/25/21 - 02/24/21	31	1.40000 %	185,293,946.05	223,382.15	0.00	0.00	0.00	0.00	223,382.15	0.00	184,787,861.35
2Y-3	01/25/21 - 02/24/21	31	1.00000 %	185,293,946.05	159,558.68	0.00	0.00	0.00	0.00	159,558.68	0.00	184,787,861.35
2Y-4	01/25/21 - 02/24/21	31	0.60000 %	185,293,946.05	95,735.21	0.00	0.00	0.00	0.00	95,735.21	0.00	184,787,861.35
Totals					14,375,705.87	0.00	0.00	0.00	0.00	14,375,705.87	0.00	

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

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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 %	433.00048400	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	407.90171498
1M-1	186,170,000.00	0.78000 %	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	2.53000 %	101.81142280	0.22180747	0.00000000	0.00000000	0.00000000	0.00000000	0.22180747	0.00000000	95.31399075
1M-AH	7,014,568.00	0.00000 %	101.81142303	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	95.31399083
1M-2B	133,258,000.00	2.53000 %	1000.00000000	2.17861112	0.00000000	0.00000000	0.00000000	0.00000000	2.17861112	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	2.53000 %	1000.00000000	2.17861113	0.00000000	0.00000000	0.00000000	0.00000000	2.17861113	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	2.53000 %	702.06451677	1.52952556	0.00000000	0.00000000	0.00000000	0.00000000	1.52952556	0.00000000	699.90927275
1M-2H	21,146,536.00	0.00000 %	702.05972032	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	699.90444156
1B-1	97,984,000.00	4.13000 %	1000.00000000	3.55638890	0.00000000	0.00000000	0.00000000	0.00000000	3.55638890	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 %	995.41333247	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.23446219
1A-I1	0.00	1.80000 %	101.81142280	0.15780771	0.00000000	0.00000000	0.00000000	0.00000000	0.15780771	0.00000000	95.31399075
1A-I2	0.00	1.40000 %	101.81142280	0.12273935	0.00000000	0.00000000	0.00000000	0.00000000	0.12273935	0.00000000	95.31399075
1A-I3	0.00	1.00000 %	101.81142280	0.08767098	0.00000000	0.00000000	0.00000000	0.00000000	0.08767098	0.00000000	95.31399075
1A-I4	0.00	0.60000 %	101.81142280	0.05260255	0.00000000	0.00000000	0.00000000	0.00000000	0.05260255	0.00000000	95.31399075
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.73000 %	101.81142280	0.06399976	0.00000000	0.00000000	0.00000000	0.00000000	0.06399976	0.00000000	95.31399075
1E-A2	133,258,000.00	1.13000 %	101.81142280	0.09906820	0.00000000	0.00000000	0.00000000	0.00000000	0.09906820	0.00000000	95.31399075
1E-A3	133,258,000.00	1.53000 %	101.81142280	0.13413656	0.00000000	0.00000000	0.00000000	0.00000000	0.13413656	0.00000000	95.31399075

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

**WELLS
FARGO**

Distribution Date: 25-Feb-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	1.93000 %	101.81142280	0.16920493	0.00000000	0.00000000	0.00000000	0.00000000	0.16920493	0.00000000	95.31399075
1E-B1	133,258,000.00	0.73000 %	1000.00000000	0.62861112	0.00000000	0.00000000	0.00000000	0.00000000	0.62861112	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.13000 %	1000.00000000	0.97305558	0.00000000	0.00000000	0.00000000	0.00000000	0.97305558	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.53000 %	1000.00000000	1.31749996	0.00000000	0.00000000	0.00000000	0.00000000	1.31749996	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.93000 %	1000.00000000	1.66194442	0.00000000	0.00000000	0.00000000	0.00000000	1.66194442	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.73000 %	1000.00000000	0.62861113	0.00000000	0.00000000	0.00000000	0.00000000	0.62861113	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.13000 %	1000.00000000	0.97305558	0.00000000	0.00000000	0.00000000	0.00000000	0.97305558	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.53000 %	1000.00000000	1.31749996	0.00000000	0.00000000	0.00000000	0.00000000	1.31749996	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.93000 %	1000.00000000	1.66194442	0.00000000	0.00000000	0.00000000	0.00000000	1.66194442	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.73000 %	550.90571140	0.34630544	0.00000000	0.00000000	0.00000000	0.00000000	0.34630544	0.00000000	547.65699538
1E-D2	266,516,000.00	1.13000 %	550.90571140	0.53606185	0.00000000	0.00000000	0.00000000	0.00000000	0.53606185	0.00000000	547.65699538
1E-D3	266,516,000.00	1.53000 %	550.90571140	0.72581826	0.00000000	0.00000000	0.00000000	0.00000000	0.72581826	0.00000000	547.65699538
1E-D4	266,516,000.00	1.93000 %	550.90571140	0.91557467	0.00000000	0.00000000	0.00000000	0.00000000	0.91557467	0.00000000	547.65699538
1E-D5	266,516,000.00	2.53000 %	550.90571140	1.20020929	0.00000000	0.00000000	0.00000000	0.00000000	1.20020929	0.00000000	547.65699538
1E-F1	268,476,000.00	0.73000 %	1000.00000000	0.62861112	0.00000000	0.00000000	0.00000000	0.00000000	0.62861112	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.13000 %	1000.00000000	0.97305554	0.00000000	0.00000000	0.00000000	0.00000000	0.97305554	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.53000 %	1000.00000000	1.31750000	0.00000000	0.00000000	0.00000000	0.00000000	1.31750000	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.93000 %	1000.00000000	1.66194446	0.00000000	0.00000000	0.00000000	0.00000000	1.66194446	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.53000 %	1000.00000000	2.17861112	0.00000000	0.00000000	0.00000000	0.00000000	2.17861112	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	550.90571140	0.85390386	0.00000000	0.00000000	0.00000000	0.00000000	0.85390386	0.00000000	547.65699538
1X-2	0.00	1.40000 %	550.90571140	0.66414744	0.00000000	0.00000000	0.00000000	0.00000000	0.66414744	0.00000000	547.65699538
1X-3	0.00	1.00000 %	550.90571140	0.47439103	0.00000000	0.00000000	0.00000000	0.00000000	0.47439103	0.00000000	547.65699538
1X-4	0.00	0.60000 %	550.90571140	0.28463462	0.00000000	0.00000000	0.00000000	0.00000000	0.28463462	0.00000000	547.65699538
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	403.46320215	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	378.41068387
2M-1	107,666,000.00	0.78000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Feb-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
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.6300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.6300 %	828.58273842	1.87650979	0.00000000	0.00000000	0.00000000	0.00000000	1.87650979	0.00000000	823.58841580
2M-BH	5,334,298.00	0.0000 %	828.58273760	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	823.58841595
2M-2C	101,332,000.00	2.6300 %	1000.00000000	2.26472220	0.00000000	0.00000000	0.00000000	0.00000000	2.26472220	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.6300 %	609.52757947	1.38041066	0.00000000	0.00000000	0.00000000	0.00000000	1.38041066	0.00000000	607.86280527
2M-2H	16,002,894.00	0.0000 %	609.52757920	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	607.86280532
2B-1	63,333,000.00	4.5800 %	1000.00000000	3.94388881	0.00000000	0.00000000	0.00000000	0.00000000	3.94388881	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	996.23735089	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.21855852
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	828.58273842	1.28430328	0.00000000	0.00000000	0.00000000	0.00000000	1.28430328	0.00000000	823.58841580
2B-I2	0.00	1.4000 %	828.58273842	0.99890252	0.00000000	0.00000000	0.00000000	0.00000000	0.99890252	0.00000000	823.58841580
2B-I3	0.00	1.0000 %	828.58273842	0.71350176	0.00000000	0.00000000	0.00000000	0.00000000	0.71350176	0.00000000	823.58841580
2B-I4	0.00	0.6000 %	828.58273842	0.42810109	0.00000000	0.00000000	0.00000000	0.00000000	0.42810109	0.00000000	823.58841580
2C-I1	0.00	1.8000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.8300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.2300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.6300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.0300 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.8300 %	828.58273842	0.59220651	0.00000000	0.00000000	0.00000000	0.00000000	0.59220651	0.00000000	823.58841580

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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	1.23000 %	828.58273842	0.87760717	0.00000000	0.00000000	0.00000000	0.00000000	0.87760717	0.00000000	823.58841580
2E-B3	101,332,000.00	1.63000 %	828.58273842	1.16300793	0.00000000	0.00000000	0.00000000	0.00000000	1.16300793	0.00000000	823.58841580
2E-B4	101,332,000.00	2.03000 %	828.58273842	1.44840870	0.00000000	0.00000000	0.00000000	0.00000000	1.44840870	0.00000000	823.58841580
2E-C1	101,332,000.00	0.83000 %	1000.00000000	0.71472220	0.00000000	0.00000000	0.00000000	0.00000000	0.71472220	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.23000 %	1000.00000000	1.05916670	0.00000000	0.00000000	0.00000000	0.00000000	1.05916670	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.63000 %	1000.00000000	1.40361110	0.00000000	0.00000000	0.00000000	0.00000000	1.40361110	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.03000 %	1000.00000000	1.74805560	0.00000000	0.00000000	0.00000000	0.00000000	1.74805560	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.83000 %	414.29136921	0.29610325	0.00000000	0.00000000	0.00000000	0.00000000	0.29610325	0.00000000	411.79420790
2E-D2	202,664,000.00	1.23000 %	414.29136921	0.43880359	0.00000000	0.00000000	0.00000000	0.00000000	0.43880359	0.00000000	411.79420790
2E-D3	202,664,000.00	1.63000 %	414.29136921	0.58150397	0.00000000	0.00000000	0.00000000	0.00000000	0.58150397	0.00000000	411.79420790
2E-D4	202,664,000.00	2.03000 %	414.29136921	0.72420435	0.00000000	0.00000000	0.00000000	0.00000000	0.72420435	0.00000000	411.79420790
2E-D5	202,664,000.00	2.63000 %	414.29136921	0.93825489	0.00000000	0.00000000	0.00000000	0.00000000	0.93825489	0.00000000	411.79420790
2E-F1	202,664,000.00	0.83000 %	914.29136921	0.65346435	0.00000000	0.00000000	0.00000000	0.00000000	0.65346435	0.00000000	911.79420790
2E-F2	202,664,000.00	1.23000 %	914.29136921	0.96838694	0.00000000	0.00000000	0.00000000	0.00000000	0.96838694	0.00000000	911.79420790
2E-F3	202,664,000.00	1.63000 %	914.29136921	1.28330952	0.00000000	0.00000000	0.00000000	0.00000000	1.28330952	0.00000000	911.79420790
2E-F4	202,664,000.00	2.03000 %	914.29136921	1.59823210	0.00000000	0.00000000	0.00000000	0.00000000	1.59823210	0.00000000	911.79420790
2E-F5	202,664,000.00	2.63000 %	914.29136921	2.07061599	0.00000000	0.00000000	0.00000000	0.00000000	2.07061599	0.00000000	911.79420790
2X-1	0.00	1.80000 %	414.29136921	0.64215164	0.00000000	0.00000000	0.00000000	0.00000000	0.64215164	0.00000000	411.79420790
2X-2	0.00	1.40000 %	414.29136921	0.49945126	0.00000000	0.00000000	0.00000000	0.00000000	0.49945126	0.00000000	411.79420790
2X-3	0.00	1.00000 %	414.29136921	0.35675088	0.00000000	0.00000000	0.00000000	0.00000000	0.35675088	0.00000000	411.79420790
2X-4	0.00	0.60000 %	414.29136921	0.21405055	0.00000000	0.00000000	0.00000000	0.00000000	0.21405055	0.00000000	411.79420790
2Y-1	0.00	1.80000 %	914.29136921	1.41715164	0.00000000	0.00000000	0.00000000	0.00000000	1.41715164	0.00000000	911.79420790
2Y-2	0.00	1.40000 %	914.29136921	1.10222906	0.00000000	0.00000000	0.00000000	0.00000000	1.10222906	0.00000000	911.79420790
2Y-3	0.00	1.00000 %	914.29136921	0.78730648	0.00000000	0.00000000	0.00000000	0.00000000	0.78730648	0.00000000	911.79420790
2Y-4	0.00	0.60000 %	914.29136921	0.47238390	0.00000000	0.00000000	0.00000000	0.00000000	0.47238390	0.00000000	911.79420790

(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	3,146,278.79
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(122,843.38)
Total Deposits	3,023,435.41
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,004,268.75
Total Withdrawals (Pool Distribution Amount)	3,023,435.41
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	0.130000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	498,068,595.20
Total Principal Reduction Cumulative	12,048,898,841.26
Scheduled Principal Current	16,457,801.07
Scheduled Principal Cumulative	987,329,685.36
Unscheduled Principal Current	481,489,203.57
Unscheduled Principal Cumulative	11,060,974,489.14
Senior Reduction Amount	497,035,593.17
Subordinate Reduction Amount	911,411.47
Calculated Tranche Write-Down Amount	121,590.56
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,707.69
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,017.37
Group 2	
Total Principal Reduction Current	320,370,024.84
Total Principal Reduction Cumulative	8,174,664,717.70
Scheduled Principal Current	8,895,253.90
Scheduled Principal Cumulative	625,440,418.06
Unscheduled Principal Current	311,473,518.12
Unscheduled Principal Cumulative	7,548,972,704.41
Senior Reduction Amount	319,836,046.12
Subordinate Reduction Amount	532,725.90
Calculated Tranche Write-Down Amount	1,252.82
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	25,046.63
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	46261
Period Reference Pool Removal Loan Count	2097
Period Ending Loan Count	44164
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	8,579,419,992.39
Period PIF Loan Count Current	2093
PIF Loan Count Cumulative	44195
Period PIF Loan UPB Current	474,738,278.39
PIF Loan UPB Cumulative	10,700,226,130.31
Period Partial Prepayment Amount	7,772,778.34
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	346,734.51
Credit Event Amount Cumulative	3,213,249.55
Total Active Modified Loan Count	212
Total Active Modified Loan UPB	48,542,243.87
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	27926
Period Reference Pool Removal Loan Count	1345
Period Ending Loan Count	26581
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	5,158,622,593.98
Period PIF Loan Count Current	1344
PIF Loan Count Cumulative	29587
Period PIF Loan UPB Current	309,302,972.53
PIF Loan UPB Cumulative	7,400,274,945.30
Period Partial Prepayment Amount	2,747,136.44
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	183,295.89
Credit Event Amount Cumulative	9,022,420.15
Total Active Modified Loan Count	300
Total Active Modified Loan UPB	72,137,606.62
Structural Reporting	
Group 1	
Senior Percentage	94.462131%
Subordinate Percentage	5.537869%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	94.011122%
Subordinate Percentage	5.988878%
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 %	5.540000 %	5.850000 %
1M-1	0.00	0.00	3.050000 %	5.540000 %	5.850000 %
1M-1H	0.00	0.00	3.050000 %	5.540000 %	5.850000 %
1M-2A	0.00	0.00	2.370000 %	5.380000 %	5.690000 %
1M-2B	0.00	0.00	1.690000 %	3.840000 %	4.060000 %
1M-2C	0.00	0.00	1.000000 %	2.270000 %	2.400000 %
1M-2	0.00	0.00	1.000000 %	2.270000 %	2.400000 %
1M-2H	0.00	0.00	1.000000 %	2.270000 %	2.400000 %
1B-1	0.00	0.00	0.500000 %	1.130000 %	1.200000 %
1B-1H	0.00	0.00	0.500000 %	1.130000 %	1.200000 %
1B-2H	121,590.56	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	5.990000 %	6.350000 %
2M-1	0.00	0.00	3.400000 %	5.990000 %	6.350000 %
2M-1H	0.00	0.00	3.400000 %	5.990000 %	6.350000 %
2M-2A	0.00	0.00	2.600000 %	5.990000 %	6.350000 %
2M-2B	0.00	0.00	1.800000 %	4.380000 %	4.650000 %
2M-2C	0.00	0.00	1.000000 %	2.430000 %	2.580000 %
2B-1	0.00	0.00	0.500000 %	1.210000 %	1.290000 %
2B-1H	0.00	0.00	0.500000 %	1.210000 %	1.290000 %
2B-2H	1,252.82	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	736	143,142,838.22	1.040356 %	1.041945 %
60 Days	335	67,642,781.35	0.473532 %	0.492376 %
90 Days	290	58,510,536.99	0.409923 %	0.425902 %
120 Days	255	52,551,886.70	0.360450 %	0.382528 %
150 Days	238	51,349,067.33	0.336420 %	0.373773 %
180+ Days	2401	593,775,287.82	3.393879 %	4.322124 %
Totals	4255	966,972,398.41	6.014559 %	7.038648 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	386	76,835,298.19	0.874015 %	0.895577 %
60 Days	172	34,035,935.51	0.389457 %	0.396716 %
90 Days	141	29,196,620.65	0.319265 %	0.340310 %
120 Days	152	32,576,322.55	0.344172 %	0.379703 %
150 Days	133	27,602,167.47	0.301150 %	0.321725 %
180+ Days	1357	343,180,113.19	3.072638 %	4.000039 %
Totals	2341	543,426,457.56	5.300697 %	6.334070 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	350	66,307,540.03	1.316730 %	1.285373 %
60 Days	163	33,606,845.84	0.613220 %	0.651469 %
90 Days	149	29,313,916.34	0.560551 %	0.568251 %
120 Days	103	19,975,564.15	0.387495 %	0.387227 %
150 Days	105	23,746,899.86	0.395019 %	0.460334 %
180+ Days	1044	250,595,174.63	3.927617 %	4.857792 %
Totals	1914	423,545,940.85	7.200632 %	8.210446 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	25	6,205,236.44	2,707.69	0.043636
Group 2	177	44,830,555.58	25,046.63	0.055870

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	377,091.00	131.27	0.034811
Group 1	0044810253	401,758.91	8.31	0.002068
Group 1	0044812987	191,510.29	0.24	0.000125
Group 1	0044813232	118,825.85	39.07	0.032880
Group 1	0044813561	185,671.60	50.31	0.027096
Group 1	0044814635	167,457.03	7.58	0.004527
Group 1	0044815627	178,033.45	148.36	0.083333
Group 1	0044817798	380,862.88	7.72	0.002027
Group 1	0044827806	167,763.70	122.33	0.072918
Group 1	0044827828	262,352.50	243.77	0.092917
Group 1	0044830027	343,493.28	118.71	0.034560
Group 1	0044831220	98,854.87	25.57	0.025866
Group 1	0044832430	195,841.33	86.23	0.044031
Group 1	0044834668	269,576.32	41.62	0.015439
Group 1	0044838832	363,643.71	289.07	0.079493
Group 1	0044841377	192,745.79	74.31	0.038553
Group 1	0044842578	399,006.38	124.69	0.031250
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	240,156.45	172.45	0.071807
Group 1	0044853969	276,091.97	83.98	0.030417
Group 1	0044864798	178,342.52	111.46	0.062498
Group 1	0044869954	435,393.26	107.45	0.024679
Group 1	0044877340	163,500.58	142.28	0.087021
Group 1	0044877720	136,160.23	63.67	0.046761

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044888520	129,099.14	67.24	0.052084
Group 2	0044747820	293,077.56	178.22	0.060810
Group 2	0044748098	285,442.58	154.83	0.054242
Group 2	0044748541	346,895.75	252.94	0.072915
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044749531	268,439.50	139.81	0.052082
Group 2	0044749560	242,030.52	151.27	0.062500
Group 2	0044749583	252,580.68	263.10	0.104165
Group 2	0044749630	308,567.62	167.48	0.054277
Group 2	0044749908	393,108.65	166.02	0.042233
Group 2	0044750162	450,114.73	163.75	0.036380
Group 2	0044750426	184,104.56	60.92	0.033090
Group 2	0044750655	199,141.30	228.18	0.114582
Group 2	0044750664	217,041.56	132.63	0.061108
Group 2	0044750681	418,095.70	136.88	0.032739
Group 2	0044750693	266,739.11	277.85	0.104165
Group 2	0044750776	275,317.40	80.87	0.029373
Group 2	0044750869	72,729.11	56.12	0.077163
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	415,775.08	259.86	0.062500
Group 2	0044752023	232,820.07	194.75	0.083648
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	137,259.97	19.09	0.013908
Group 2	0044753109	63,114.99	18.59	0.029454
Group 2	0044753209	292,998.21	30.52	0.010416
Group 2	0044753482	133,025.83	88.23	0.066325
Group 2	0044753587	296,317.07	216.06	0.072915
Group 2	0044754446	316,244.93	131.54	0.041594
Group 2	0044755211	392,580.87	675.91	0.172171
Group 2	0044755796	387,558.75	103.13	0.026610
Group 2	0044756156	88,841.25	83.29	0.093751
Group 2	0044756304	74,208.27	23.19	0.031250
Group 2	0044756498	250,276.63	260.70	0.104165
Group 2	0044756747	377,020.37	125.04	0.033165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756773	135,615.42	143.11	0.105526
Group 2	0044757202	175,036.38	60.06	0.034313
Group 2	0044757204	82,782.68	86.23	0.104164
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	160,201.13	77.91	0.048633
Group 2	0044758371	108,970.97	160.90	0.147654
Group 2	0044758660	187,073.49	77.95	0.041668
Group 2	0044758677	349,005.70	102.70	0.029426
Group 2	0044758724	200,421.03	109.67	0.054720
Group 2	0044759289	190,292.31	79.29	0.041667
Group 2	0044759334	383,476.97	39.95	0.010418
Group 2	0044759604	160,276.81	55.04	0.034341
Group 2	0044759749	302,317.21	472.37	0.156250
Group 2	0044759896	244,802.02	37.12	0.015163
Group 2	0044760052	173,914.52	144.93	0.083334
Group 2	0044760074	202,050.76	105.23	0.052081
Group 2	0044760683	289,812.84	232.75	0.080310
Group 2	0044760857	263,290.84	91.71	0.034832
Group 2	0044760952	242,140.17	95.36	0.039382
Group 2	0044761489	168,505.04	114.10	0.067713
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	86,580.05	43.73	0.050508
Group 2	0044762100	137,265.62	61.85	0.045059
Group 2	0044762129	318,559.00	160.66	0.050433
Group 2	0044762306	329,898.08	103.09	0.031249
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044762900	399,210.73	44.90	0.011247
Group 2	0044763163	76,670.23	79.86	0.104160
Group 2	0044763976	365,857.11	290.25	0.079334
Group 2	0044763989	336,890.07	171.63	0.050945
Group 2	0044763998	345,627.50	324.03	0.093751
Group 2	0044764480	271,405.05	374.57	0.138011
Group 2	0044764661	317,429.76	96.59	0.030429

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044764724	448,891.21	288.55	0.064281
Group 2	0044765207	361,854.79	122.86	0.033953
Group 2	0044765396	254,498.72	99.56	0.039120
Group 2	0044765513	347,236.50	151.30	0.043573
Group 2	0044766135	301,679.62	251.40	0.083333
Group 2	0044766389	126,456.51	67.14	0.053093
Group 2	0044766790	243,743.73	101.56	0.041667
Group 2	0044768065	169,676.04	87.17	0.051374
Group 2	0044768172	226,186.58	164.93	0.072918
Group 2	0044768220	255,907.61	213.26	0.083335
Group 2	0044768786	158,738.97	48.15	0.030333
Group 2	0044769181	92,022.27	49.49	0.053780
Group 2	0044769376	279,517.68	58.23	0.020832
Group 2	0044769884	395,871.32	171.88	0.043418
Group 2	0044769991	263,157.88	274.12	0.104166
Group 2	0044770245	308,213.43	160.53	0.052084
Group 2	0044771262	88,606.66	58.84	0.066406
Group 2	0044771364	139,575.84	43.21	0.030958
Group 2	0044771856	297,194.61	158.47	0.053322
Group 2	0044772342	385,481.92	129.70	0.033646
Group 2	0044772895	298,280.89	153.59	0.051492
Group 2	0044773059	325,291.02	366.07	0.112536
Group 2	0044773158	240,988.73	145.50	0.060376
Group 2	0044773358	186,338.25	53.17	0.028534
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	151,846.50	16.20	0.010669
Group 2	0044773956	297,021.97	130.20	0.043835
Group 2	0044775457	182,473.10	151.10	0.082807
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	155,333.92	64.87	0.041762
Group 2	0044776233	218,709.21	108.62	0.049664
Group 2	0044776861	208,888.87	130.56	0.062502
Group 2	0044777714	157,237.17	114.65	0.072915
Group 2	0044777907	330,436.83	106.69	0.032288

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044778088	256,230.44	80.07	0.031249
Group 2	0044778151	354,523.18	144.32	0.040708
Group 2	0044779309	111,930.72	93.28	0.083337
Group 2	0044779844	204,346.98	42.99	0.021038
Group 2	0044780048	128,689.34	80.43	0.062499
Group 2	0044780464	411,015.71	46.34	0.011275
Group 2	0044780495	221,640.83	277.05	0.125000
Group 2	0044781165	227,007.01	151.35	0.066672
Group 2	0044781185	271,730.47	283.05	0.104166
Group 2	0044781195	325,316.57	319.20	0.098120
Group 2	0044781275	236,508.63	98.55	0.041669
Group 2	0044781752	231,163.92	12.12	0.005243
Group 2	0044781936	78,216.36	81.48	0.104173
Group 2	0044782011	360,448.78	248.07	0.068823
Group 2	0044782356	136,112.99	42.54	0.031253
Group 2	0044782683	304,792.42	86.45	0.028364
Group 2	0044782878	152,079.14	92.52	0.060837
Group 2	0044783524	174,066.15	63.88	0.036699
Group 2	0044783732	91,597.62	34.83	0.038025
Group 2	0044785023	233,995.20	99.08	0.042343
Group 2	0044786559	414,104.29	155.51	0.037553
Group 2	0044787049	182,683.89	153.38	0.083959
Group 2	0044787060	266,154.37	108.59	0.040800
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787940	386,613.21	235.09	0.060808
Group 2	0044788480	255,971.55	57.16	0.022331
Group 2	0044788554	153,358.86	68.14	0.044432
Group 2	0044788704	621,500.36	99.48	0.016006
Group 2	0044788812	186,794.62	75.61	0.040478
Group 2	0044790206	228,245.62	21.87	0.009582
Group 2	0044790382	362,024.63	362.28	0.100071
Group 2	0044791507	262,814.77	164.26	0.062500
Group 2	0044792074	322,501.44	197.01	0.061088

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044792673	248,257.67	28.79	0.011597
Group 2	0044793704	261,212.59	272.10	0.104168
Group 2	0044793831	206,306.69	118.28	0.057332
Group 2	0044793994	374,325.66	143.26	0.038271
Group 2	0044794099	458,532.92	94.61	0.020633
Group 2	0044794339	314,372.47	154.83	0.049250
Group 2	0044794431	297,593.26	149.35	0.050186
Group 2	0044794580	96,323.81	54.25	0.056320
Group 2	0044795768	211,409.66	264.26	0.124999
Group 2	0044796134	72,688.62	60.57	0.083328
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	410,923.84	270.52	0.065832
Group 2	0044798129	258,026.88	53.76	0.020835
Group 2	0044799101	415,771.70	152.04	0.036568
Group 2	0044799173	148,166.74	83.60	0.056423
Group 2	0044799300	167,325.87	138.04	0.082498
Group 2	0044799362	415,347.73	156.82	0.037756
Group 2	0044799394	218,282.15	115.59	0.052954
Group 2	0044799531	350,905.96	70.08	0.019971
Group 2	0044799964	226,566.23	70.50	0.031117
Group 2	0044800035	306,431.78	159.60	0.052083
Group 2	0044800110	253,324.03	290.27	0.114584
Group 2	0044800587	189,988.83	178.11	0.093748
Group 2	0044800706	347,281.93	178.13	0.051293
Group 2	0044801029	220,444.39	137.78	0.062501
Group 2	0044801084	112,488.62	41.53	0.036919
Group 2	0044801461	125,759.05	44.59	0.035457
Group 2	0044801511	340,310.17	212.25	0.062370
Group 2	0044801593	268,778.34	307.98	0.114585
Group 2	0044801604	291,647.53	273.87	0.093904
Group 2	0044801607	371,626.49	275.47	0.074126
Group 2	0044801610	391,227.08	273.45	0.069895
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044801998	408,404.22	297.79	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044802184	403,744.88	252.34	0.062500
Group 2	0044802534	136,807.48	29.87	0.021834
Group 2	0044803047	281,428.44	99.92	0.035505
Group 2	0044803048	328,257.71	102.58	0.031250
Group 2	0044803218	649,090.04	306.43	0.047209
Group 2	0044803568	162,620.93	56.66	0.034842
Group 2	0044804224	232,921.40	242.63	0.104168
Group 2	0044804420	104,456.89	9.39	0.008989

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	530,030.40	121,456.41	22.915

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044764437	183,295.89	(44.15)	(0.024)
0044812677	34,976.14	11,531.95	32.971
0044820498	95,599.70	90,277.38	94.433
0044842073	145,232.38	236.05	0.163
0044864037	70,926.29	19,455.18	27.430

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
13	1,617,885.99	1,386.97	263,958.08	16.315

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	18.00	2,857.67	1.208
0044755792	228,435.64	1,086.89	5,645.30	2.471
0044757478	49,858.58	(27.23)	15,702.21	31.493
0044762571	73,677.01	18.00	6,684.98	9.073
0044764706	236,579.21	11.00	59,746.16	25.254
0044767901	107,172.81	18.00	21,915.32	20.449
0044793689	63,561.48	164.31	21,996.52	34.607
0044800412	97,366.08	8.00	384.59	0.395
0044818674	137,217.92	18.00	75,941.00	55.343
0044866817	159,988.28	11.00	35,756.83	22.350
0044884842	116,825.95	25.00	(16,179.99)	(13.850)
0044894515	81,106.38	18.00	11,711.30	14.439
0044896962	29,480.46	18.00	21,796.19	73.934

Contact:
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 Wells Fargo Bank, N.A.
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 Frederick, MD 21701-4747
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
73	12,235,669.70	846,761.99	6.920

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,857.67	1.208
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	59,746.16	25.254
0044765836	250,658.42	(6,562.38)	(2.618)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,915.32	20.449
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,493.02	2.282
0044772563	410,099.39	6,395.64	1.560
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044785788	282,960.19	72,274.82	25.542
0044790866	390,757.15	3,328.64	0.852
0044793689	63,561.48	21,996.52	34.607
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797808	214,719.53	14,578.56	6.790
0044800412	97,366.08	384.59	0.395
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,531.95	32.971
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,277.38	94.433

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	236.05	0.163
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,455.18	27.430
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,756.83	22.350
0044870057	67,341.58	34,646.95	51.450
0044876276	87,864.09	16,028.15	18.242
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(16,179.99)	(13.850)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	9	871,353.50	121,590.56	0.001 %	0	0.00	0.00	0.000 %	9	871,353.50	121,590.56	0.001 %
Group 2	9	1,276,562.89	1,252.82	0.000 %	0	0.00	0.00	0.000 %	9	1,276,562.89	1,252.82	0.000 %
Total	18	2,147,916.39	122,843.38	0.001 %	0	0.00	0.00	0.000 %	18	2,147,916.39	122,843.38	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	0044812677	36,000.00	5.099 %	MI	75.00	360	34,976.14	01/31/2021	11,531.95	11,531.95
Group 1	0044818674	140,000.00	3.750 %	NJ	80.00	360	137,217.92	09/30/2020	18.00	75,941.00
Group 1	0044820498	97,000.00	4.625 %	MD	76.00	360	95,599.70	01/31/2021	90,277.38	90,277.38
Group 1	0044842073	146,000.00	5.250 %	NJ	75.00	360	145,232.38	01/31/2021	236.05	236.05
Group 1	0044864037	73,000.00	5.125 %	OH	80.00	360	70,926.29	01/31/2021	19,455.18	19,455.18
Group 1	0044866817	164,000.00	5.250 %	PA	80.00	360	159,988.28	12/31/2020	11.00	35,756.83
Group 1	0044884842	120,000.00	4.375 %	AL	80.00	360	116,825.95	12/31/2020	25.00	(16,179.99)
Group 1	0044894515	84,000.00	4.250 %	VA	80.00	360	81,106.38	11/30/2020	18.00	11,711.30
Group 1	0044896962	30,000.00	5.750 %	TN	75.00	360	29,480.46	09/30/2020	18.00	21,796.19
Group 2	0044749681	247,000.00	4.250 %	FL	95.00	360	236,616.19	08/31/2020	18.00	2,857.67
Group 2	0044755792	238,000.00	4.125 %	SC	95.00	360	228,435.64	09/30/2020	1,086.89	5,645.30
Group 2	0044757478	51,000.00	4.625 %	NC	90.00	360	49,858.58	12/31/2020	(27.23)	15,702.21
Group 2	0044762571	80,000.00	4.125 %	NC	95.00	360	73,677.01	12/31/2020	18.00	6,684.98
Group 2	0044764437	190,000.00	4.500 %	MI	97.00	360	183,295.89	01/31/2021	(44.15)	(44.15)
Group 2	0044764706	240,000.00	4.375 %	MS	90.00	360	236,579.21	06/30/2020	11.00	59,746.16
Group 2	0044767901	111,000.00	4.250 %	AL	90.00	360	107,172.81	12/31/2020	18.00	21,915.32
Group 2	0044793689	66,000.00	4.250 %	MO	97.00	360	63,561.48	11/30/2020	164.31	21,996.52
Group 2	0044800412	101,000.00	4.700 %	MO	85.00	360	97,366.08	06/30/2020	8.00	384.59

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

* This data is currently not provided for reporting.

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

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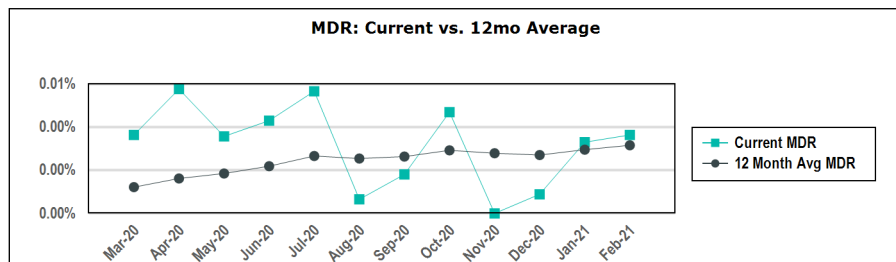
Distribution Date: 25-Feb-2021
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Realized Loss Report - Collateral

Summary

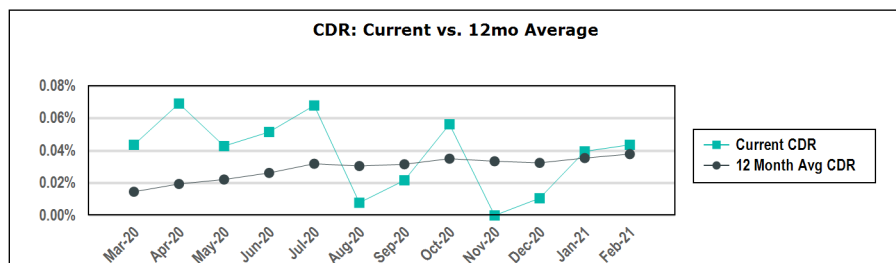
MDR

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



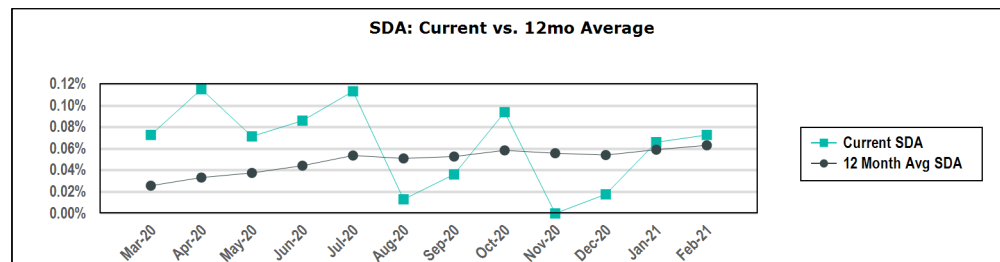
CDR

Current Month 0.044 %
3 Month Average 0.031 %
12 Month Average 0.038 %



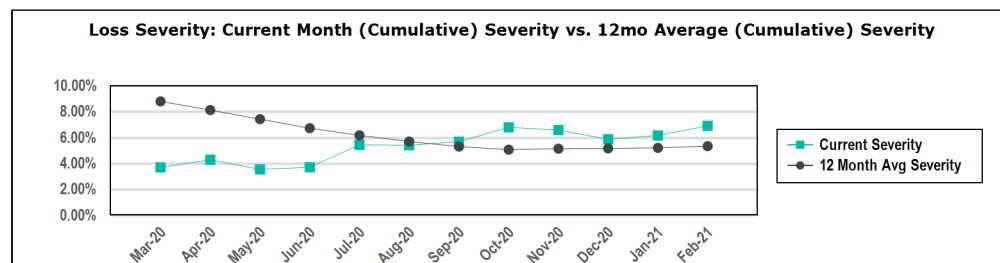
SDA

Current Month 0.073 %
3 Month Average 0.052 %
12 Month Average 0.063 %



Loss Severity

Current Month (Cumulative) 6.920 %
3 Month Average (Cumulative) 6.333 %
12 Month Average (Cumulative) 5.360 %



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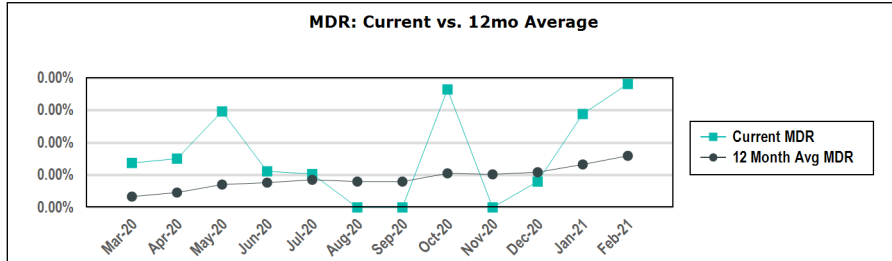
Distribution Date: 25-Feb-2021
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Realized Loss Report - Collateral

Group 1

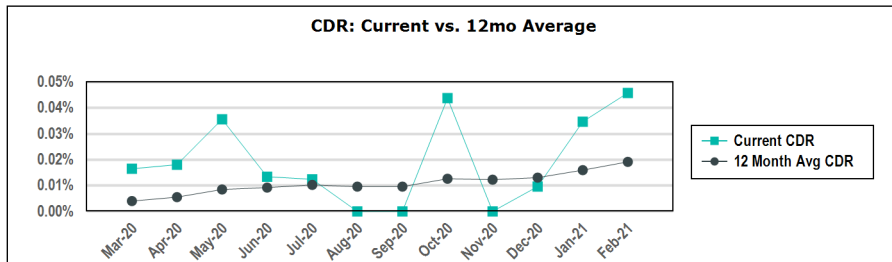
MDR

Current Month 0.004 %
3 Month Average 0.003 %
12 Month Average 0.002 %



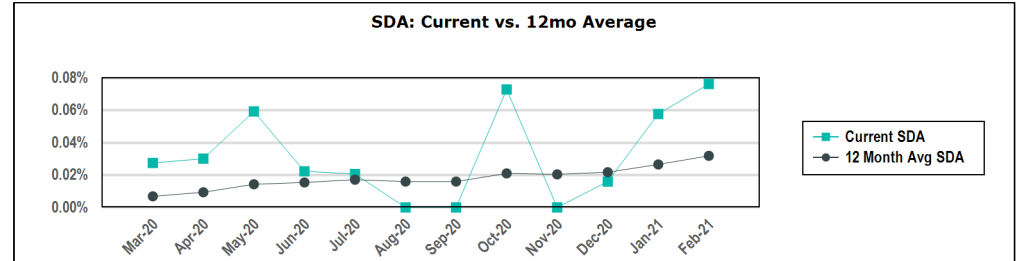
CDR

Current Month 0.046 %
3 Month Average 0.030 %
12 Month Average 0.019 %



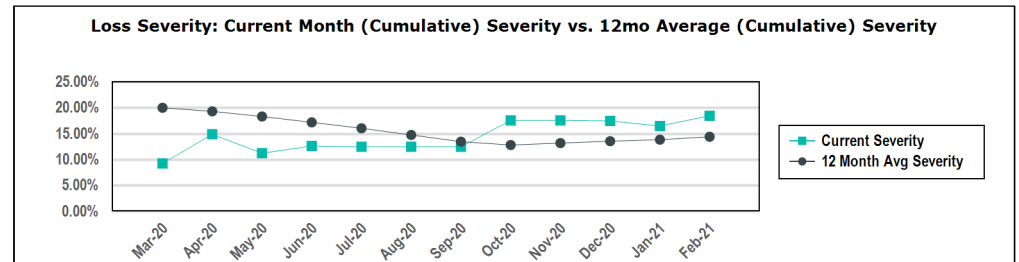
SDA

Current Month 0.076 %
3 Month Average 0.050 %
12 Month Average 0.032 %



Loss Severity

Current Month (Cumulative) 18.507 %
3 Month Average (Cumulative) 17.506 %
12 Month Average (Cumulative) 14.442 %



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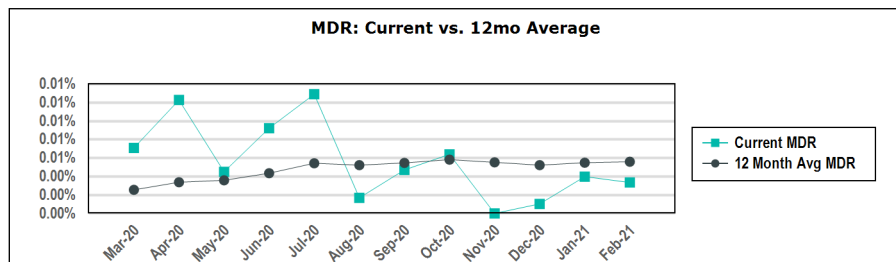
Distribution Date: 25-Feb-2021
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Realized Loss Report - Collateral

Group 2

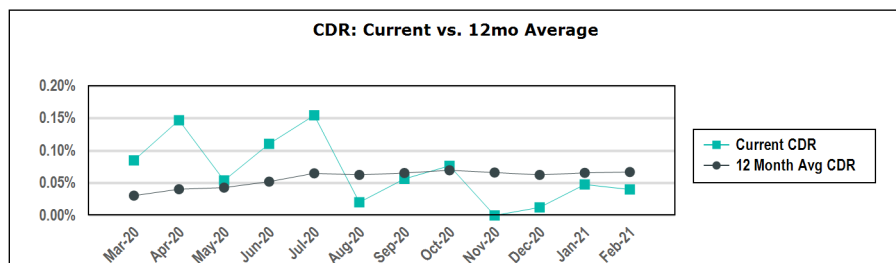
MDR

Current Month 0.003 %
3 Month Average 0.003 %
12 Month Average 0.006 %



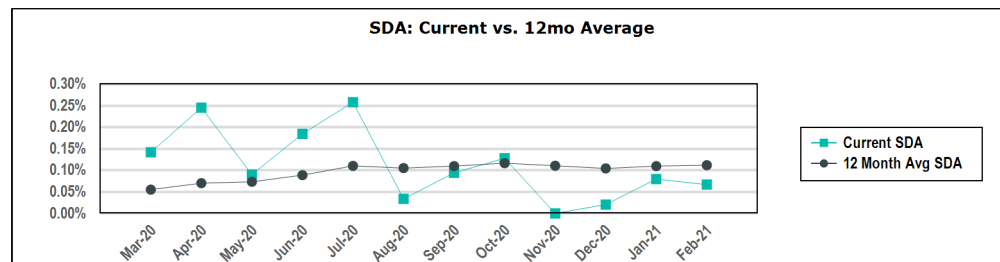
CDR

Current Month 0.040 %
3 Month Average 0.033 %
12 Month Average 0.067 %



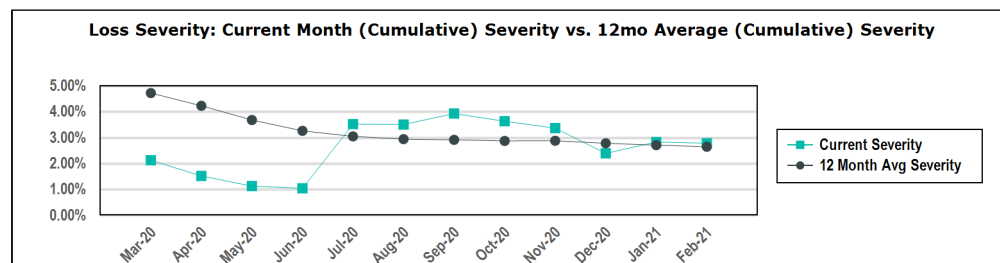
SDA

Current Month 0.067 %
3 Month Average 0.056 %
12 Month Average 0.112 %



Loss Severity

Current Month (Cumulative) 2.794 %
3 Month Average (Cumulative) 2.677 %
12 Month Average (Cumulative) 2.657 %



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

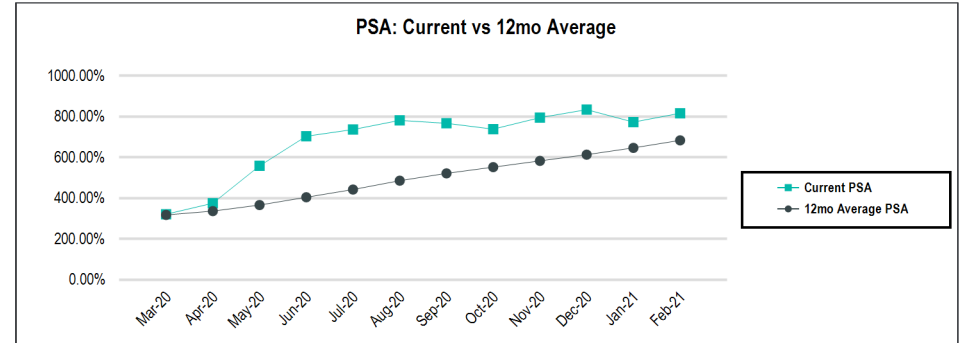
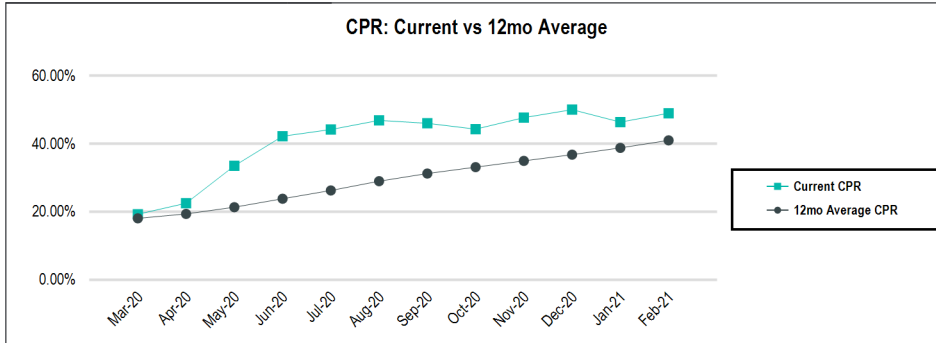
Current Month 5.458 %
3 Month Average 5.382 %
12 Month Average 4.397 %

CPR

Current Month 49.007 %
3 Month Average 48.495 %
12 Month Average 41.028 %

PSA

Current Month 816.792 %
3 Month Average 808.250 %
12 Month Average 683.802 %



Group 1

SMM

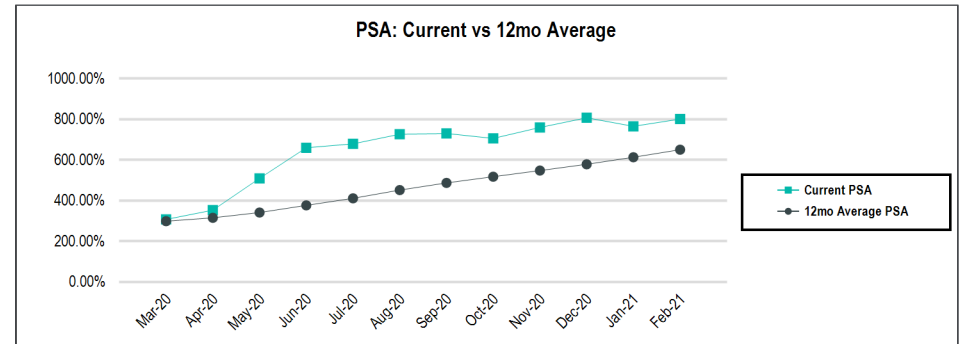
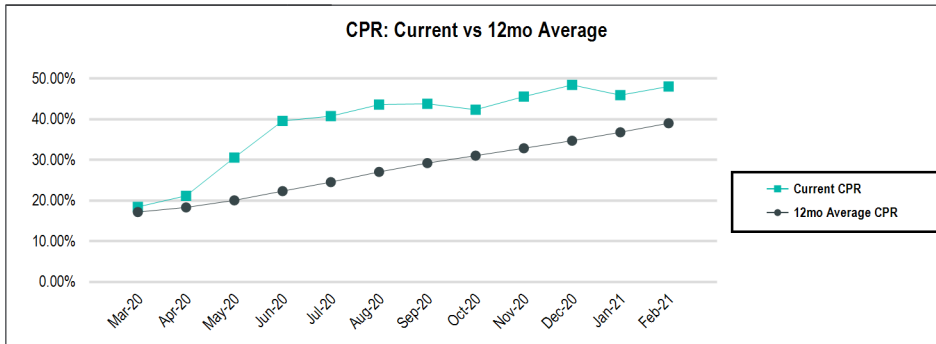
Current Month 5.315 %
3 Month Average 5.229 %
12 Month Average 4.126 %

CPR

Current Month 48.077 %
3 Month Average 47.493 %
12 Month Average 39.047 %

PSA

Current Month 801.275 %
3 Month Average 791.545 %
12 Month Average 650.776 %



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Prepayment Rates

Group 2

SMM

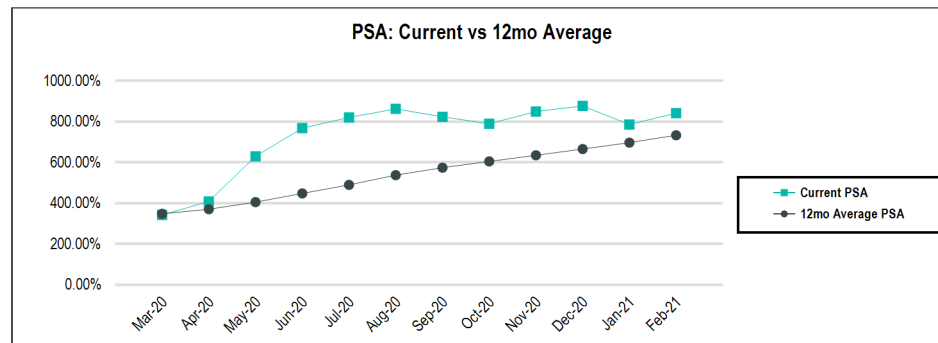
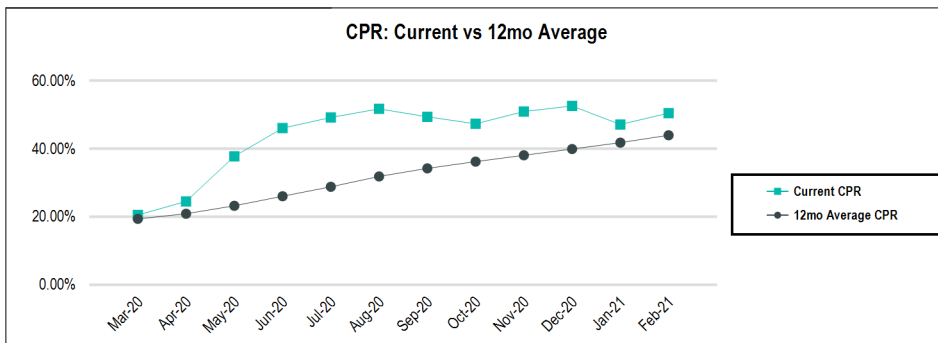
Current Month	5.694 %
3 Month Average	5.636 %
12 Month Average	4.827 %

CPR

Current Month	50.516 %
3 Month Average	50.100 %
12 Month Average	44.011 %

PSA

Current Month	841.934 %
3 Month Average	834.999 %
12 Month Average	733.512 %



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.