

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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

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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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		01/31/2020	0.00000 %	14,176,631,777.43	0.00	304,747,449.97	0.00	13,871,884,327.45	304,747,449.97	0.00
1M-1	30711XUS1	02/24/2020	2.31088 %	40,305,014.63	75,029.49	13,708,379.81	0.00	26,596,634.82	13,783,409.30	0.00
1M-1H		01/31/2020	0.00000 %	2,121,448.18	0.00	721,538.44	0.00	1,399,909.74	721,538.44	0.00
1M-2A	30711XUT9	02/24/2020	4.06088 %	133,258,000.00	435,922.16	0.00	0.00	133,258,000.00	435,922.16	0.00
1M-AH		01/31/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	02/24/2020	4.06088 %	133,258,000.00	435,922.16	0.00	0.00	133,258,000.00	435,922.16	0.00
1M-BH		01/31/2020	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	02/24/2020	4.06088 %	135,218,000.00	442,333.84	0.00	0.00	135,218,000.00	442,333.84	0.00
1M-CH		01/31/2020	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	02/24/2020	4.06088 %	401,734,000.00	1,314,178.15	0.00	0.00	401,734,000.00	1,314,178.15	0.00
1M-2H		01/31/2020	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	02/24/2020	5.66088 %	97,984,000.00	446,822.06	0.00	0.00	97,984,000.00	446,822.06	0.00
1B-1H		01/31/2020	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		01/31/2020	0.00000 %	103,024,901.23	0.00	0.00	(1,114.09)	103,026,015.32	0.00	115,578.68
1A-I1	30711XUY8	02/24/2020	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1A-I2	30711XVA9	02/24/2020	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1A-I3	30711XVC5	02/24/2020	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1A-I4	30711XVE1	02/24/2020	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1B-I1	30711XVG6	02/24/2020	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1B-I2	30711XVJ0	02/24/2020	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1B-I3	30711XVL5	02/24/2020	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1B-I4	30711XVN1	02/24/2020	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1C-I1	30711XVQ4	02/24/2020	1.80000 %	0.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00
1C-I2	30711XVS0	02/24/2020	1.40000 %	0.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00
1C-I3	30711XVU5	02/24/2020	1.00000 %	0.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00
1C-I4	30711XVW1	02/24/2020	0.60000 %	0.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00
1E-A1	30711XUZ5	02/24/2020	2.26088 %	133,258,000.00	242,698.06	0.00	0.00	133,258,000.00	242,698.06	0.00
1E-A2	30711XVB7	02/24/2020	2.66088 %	133,258,000.00	285,636.75	0.00	0.00	133,258,000.00	285,636.75	0.00
1E-A3	30711XVD3	02/24/2020	3.06088 %	133,258,000.00	328,575.44	0.00	0.00	133,258,000.00	328,575.44	0.00
1E-A4	30711XVF8	02/24/2020	3.46088 %	133,258,000.00	371,514.12	0.00	0.00	133,258,000.00	371,514.12	0.00
1E-B1	30711XVH4	02/24/2020	2.26088 %	133,258,000.00	242,698.06	0.00	0.00	133,258,000.00	242,698.06	0.00
1E-B2	30711XVK7	02/24/2020	2.66088 %	133,258,000.00	285,636.75	0.00	0.00	133,258,000.00	285,636.75	0.00
1E-B3	30711XVM3	02/24/2020	3.06088 %	133,258,000.00	328,575.44	0.00	0.00	133,258,000.00	328,575.44	0.00
1E-B4	30711XVP6	02/24/2020	3.46088 %	133,258,000.00	371,514.12	0.00	0.00	133,258,000.00	371,514.12	0.00
1E-C1	30711XVR2	02/24/2020	2.26088 %	135,218,000.00	246,267.74	0.00	0.00	135,218,000.00	246,267.74	0.00
1E-C2	30711XVT8	02/24/2020	2.66088 %	135,218,000.00	289,837.98	0.00	0.00	135,218,000.00	289,837.98	0.00
1E-C3	30711XVV3	02/24/2020	3.06088 %	135,218,000.00	333,408.22	0.00	0.00	135,218,000.00	333,408.22	0.00
1E-C4	30711XVX9	02/24/2020	3.46088 %	135,218,000.00	376,978.47	0.00	0.00	135,218,000.00	376,978.47	0.00
1E-D1	30711XVY7	02/24/2020	2.26088 %	266,516,000.00	485,396.11	0.00	0.00	266,516,000.00	485,396.11	0.00
1E-D2	30711XVZ4	02/24/2020	2.66088 %	266,516,000.00	571,273.49	0.00	0.00	266,516,000.00	571,273.49	0.00
1E-D3	30711XWA8	02/24/2020	3.06088 %	266,516,000.00	657,150.87	0.00	0.00	266,516,000.00	657,150.87	0.00
1E-D4	30711XWB6	02/24/2020	3.46088 %	266,516,000.00	743,028.25	0.00	0.00	266,516,000.00	743,028.25	0.00
1E-D5	30711XWC4	02/24/2020	4.06088 %	266,516,000.00	871,844.31	0.00	0.00	266,516,000.00	871,844.31	0.00

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Certificateholder Distribution Summary

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1E-F1	30711XWD2	02/24/2020	2.26088 %	268,476,000.00	488,965.79	0.00	0.00	268,476,000.00	488,965.79	0.00
1E-F2	30711XWE0	02/24/2020	2.66088 %	268,476,000.00	575,474.73	0.00	0.00	268,476,000.00	575,474.73	0.00
1E-F3	30711XWF7	02/24/2020	3.06088 %	268,476,000.00	661,983.66	0.00	0.00	268,476,000.00	661,983.66	0.00
1E-F4	30711XWG5	02/24/2020	3.46088 %	268,476,000.00	748,492.59	0.00	0.00	268,476,000.00	748,492.59	0.00
1E-F5	30711XWH3	02/24/2020	4.06088 %	268,476,000.00	878,255.99	0.00	0.00	268,476,000.00	878,255.99	0.00
1X-1	30711XWJ9	02/24/2020	1.80000 %	0.00	386,448.20	0.00	0.00	0.00	386,448.20	0.00
1X-2	30711XWK6	02/24/2020	1.40000 %	0.00	300,570.82	0.00	0.00	0.00	300,570.82	0.00
1X-3	30711XWL4	02/24/2020	1.00000 %	0.00	214,693.44	0.00	0.00	0.00	214,693.44	0.00
1X-4	30711XWM2	02/24/2020	0.60000 %	0.00	128,816.07	0.00	0.00	0.00	128,816.07	0.00
1Y-1	30711XWN0	02/24/2020	1.80000 %	0.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00
1Y-2	30711XWP5	02/24/2020	1.40000 %	0.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00
1Y-3	30711XWQ3	02/24/2020	1.00000 %	0.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00
1Y-4	30711XWR1	02/24/2020	0.60000 %	0.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00
2A-H		01/31/2020	0.00000 %	9,332,617,514.32	0.00	230,611,198.90	0.00	9,102,006,315.41	230,611,198.90	0.00
2M-1	30711XWS9	02/24/2020	2.31088 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	02/24/2020	4.16088 %	88,766,668.28	297,529.89	10,319,426.08	0.00	78,447,242.20	10,616,955.97	0.00
2M-AH		01/31/2020	0.00000 %	4,672,836.43	0.00	543,233.07	0.00	4,129,603.35	543,233.07	0.00
2M-2B	30711XWU4	02/24/2020	4.16088 %	101,332,000.00	339,646.62	0.00	0.00	101,332,000.00	339,646.62	0.00
2M-BH		01/31/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	02/24/2020	4.16088 %	101,332,000.00	339,646.62	0.00	0.00	101,332,000.00	339,646.62	0.00
2M-CH		01/31/2020	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	02/24/2020	4.16088 %	291,430,668.28	976,823.14	10,319,426.08	0.00	281,111,242.20	11,296,249.22	0.00
2M-2H		01/31/2020	0.00000 %	15,341,432.43	0.00	543,233.07	0.00	14,798,199.35	543,233.07	0.00
2B-1	30711XWW0	02/24/2020	6.11088 %	63,333,000.00	311,766.40	0.00	0.00	63,333,000.00	311,766.40	0.00
2B-1H		01/31/2020	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		01/31/2020	0.00000 %	66,543,470.24	0.00	0.00	1,187.21	66,542,283.03	0.00	124,153.97
2A-I1	30711XWY6	02/24/2020	1.80000 %	0.00	128,711.67	0.00	0.00	0.00	128,711.67	0.00
2A-I2	30711XXA7	02/24/2020	1.40000 %	0.00	100,109.08	0.00	0.00	0.00	100,109.08	0.00
2A-I3	30711XXC3	02/24/2020	1.00000 %	0.00	71,506.48	0.00	0.00	0.00	71,506.48	0.00
2A-I4	30711XXE9	02/24/2020	0.60000 %	0.00	42,903.89	0.00	0.00	0.00	42,903.89	0.00
2B-I1	30711XXG4	02/24/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2B-I2	30711XXH2	02/24/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2B-I3	30711XXK5	02/24/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2B-I4	30711XXM1	02/24/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2C-I1	30711XXP4	02/24/2020	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-I2	30711XXR0	02/24/2020	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-I3	30711XXT6	02/24/2020	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-I4	30711XXV1	02/24/2020	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	02/24/2020	2.36088 %	88,766,668.28	168,818.23	10,319,426.08	0.00	78,447,242.20	10,488,244.31	0.00
2E-A2	30711XXB5	02/24/2020	2.76088 %	88,766,668.28	197,420.82	10,319,426.08	0.00	78,447,242.20	10,516,846.90	0.00
2E-A3	30711XXD1	02/24/2020	3.16088 %	88,766,668.28	226,023.41	10,319,426.08	0.00	78,447,242.20	10,545,449.49	0.00
2E-A4	30711XXF6	02/24/2020	3.56088 %	88,766,668.28	254,626.00	10,319,426.08	0.00	78,447,242.20	10,574,052.08	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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XYR9	02/24/2020	2.36088 %	101,332,000.00	192,715.22	0.00	0.00	101,332,000.00	192,715.22	0.00
2E-B2	30711XXJ8	02/24/2020	2.76088 %	101,332,000.00	225,366.65	0.00	0.00	101,332,000.00	225,366.65	0.00
2E-B3	30711XXL3	02/24/2020	3.16088 %	101,332,000.00	258,018.07	0.00	0.00	101,332,000.00	258,018.07	0.00
2E-B4	30711XXN9	02/24/2020	3.56088 %	101,332,000.00	290,669.49	0.00	0.00	101,332,000.00	290,669.49	0.00
2E-C1	30711XXQ2	02/24/2020	2.36088 %	101,332,000.00	192,715.22	0.00	0.00	101,332,000.00	192,715.22	0.00
2E-C2	30711XXS8	02/24/2020	2.76088 %	101,332,000.00	225,366.65	0.00	0.00	101,332,000.00	225,366.65	0.00
2E-C3	30711XXU3	02/24/2020	3.16088 %	101,332,000.00	258,018.07	0.00	0.00	101,332,000.00	258,018.07	0.00
2E-C4	30711XXW9	02/24/2020	3.56088 %	101,332,000.00	290,669.49	0.00	0.00	101,332,000.00	290,669.49	0.00
2E-D1	30711XXX7	02/24/2020	2.36088 %	190,098,668.28	361,533.45	10,319,426.08	0.00	179,779,242.20	10,680,959.53	0.00
2E-D2	30711XXY5	02/24/2020	2.76088 %	190,098,668.28	422,787.46	10,319,426.08	0.00	179,779,242.20	10,742,213.54	0.00
2E-D3	30711XXZ2	02/24/2020	3.16088 %	190,098,668.28	484,041.48	10,319,426.08	0.00	179,779,242.20	10,803,467.56	0.00
2E-D4	30711XYA6	02/24/2020	3.56088 %	190,098,668.28	545,295.50	10,319,426.08	0.00	179,779,242.20	10,864,721.58	0.00
2E-D5	30711XYB4	02/24/2020	4.16088 %	190,098,668.28	637,176.52	10,319,426.08	0.00	179,779,242.20	10,956,602.60	0.00
2E-F1	30711XYC2	02/24/2020	2.36088 %	202,664,000.00	385,430.45	0.00	0.00	202,664,000.00	385,430.45	0.00
2E-F2	30711XYD0	02/24/2020	2.76088 %	202,664,000.00	450,733.29	0.00	0.00	202,664,000.00	450,733.29	0.00
2E-F3	30711XYE8	02/24/2020	3.16088 %	202,664,000.00	516,036.14	0.00	0.00	202,664,000.00	516,036.14	0.00
2E-F4	30711XYF5	02/24/2020	3.56088 %	202,664,000.00	581,338.98	0.00	0.00	202,664,000.00	581,338.98	0.00
2E-F5	30711XYG3	02/24/2020	4.16088 %	202,664,000.00	679,293.25	0.00	0.00	202,664,000.00	679,293.25	0.00
2X-1	30711XYH1	02/24/2020	1.80000 %	0.00	275,643.07	0.00	0.00	0.00	275,643.07	0.00
2X-2	30711XYJ7	02/24/2020	1.40000 %	0.00	214,389.05	0.00	0.00	0.00	214,389.05	0.00
2X-3	30711XYK4	02/24/2020	1.00000 %	0.00	153,135.04	0.00	0.00	0.00	153,135.04	0.00
2X-4	30711XYL2	02/24/2020	0.60000 %	0.00	91,881.02	0.00	0.00	0.00	91,881.02	0.00
2Y-1	30711XYM0	02/24/2020	1.80000 %	0.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00
2Y-2	30711XYN8	02/24/2020	1.40000 %	0.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00
2Y-3	30711XYP3	02/24/2020	1.00000 %	0.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00
2Y-4	30711XYQ1	02/24/2020	0.60000 %	0.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00
Totals				32,761,789,443.97	29,912,476.08	664,388,720.14	73.12	32,097,400,650.67	694,301,196.22	239,732.65

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	14,176,631,777.43	24,616,367.50	280,131,082.47	0.00	0.00	304,747,449.97	13,871,884,327.45	0.70048750	304,747,449.97
1M-1	186,170,000.00	40,305,014.63	1,107,648.69	12,600,731.11	0.00	0.00	13,708,379.81	26,596,634.82	0.14286209	13,708,379.81
1M-1H	9,799,029.00	2,121,448.18	58,300.92	663,237.52	0.00	0.00	721,538.44	1,399,909.74	0.14286209	721,538.44
1M-2A	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-AH	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-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	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
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	103,024,901.23	0.00	0.00	0.00	(1,114.09)	(1,114.09)	103,026,015.32	0.99887942	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	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	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-A3	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-A4	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-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
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	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
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

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	9,332,617,514.32	15,663,248.59	214,947,950.31	0.00	0.00	230,611,198.90	9,102,006,315.41	0.71295335	230,611,198.90
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	88,766,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	78,447,242.20	0.77416060	10,319,426.08
2M-AH	5,334,298.00	4,672,836.43	36,928.64	506,304.43	0.00	0.00	543,233.07	4,129,603.35	0.77416060	543,233.07
2M-2B	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-BH	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-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	291,430,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	281,111,242.20	0.92472020	10,319,426.08
2M-2H	16,002,894.00	15,341,432.43	36,928.64	506,304.43	0.00	0.00	543,233.07	14,798,199.35	0.92472020	543,233.07
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	66,543,470.24	0.00	0.00	0.00	1,187.21	1,187.21	66,542,283.03	0.99813768	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	88,766,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	78,447,242.20	0.77416060	10,319,426.08
2E-A2	101,332,000.00	88,766,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	78,447,242.20	0.77416060	10,319,426.08
2E-A3	101,332,000.00	88,766,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	78,447,242.20	0.77416060	10,319,426.08
2E-A4	101,332,000.00	88,766,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	78,447,242.20	0.77416060	10,319,426.08
2E-B1	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-B2	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

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	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-B4	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-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	190,098,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	179,779,242.20	0.88708030	10,319,426.08
2E-D2	202,664,000.00	190,098,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	179,779,242.20	0.88708030	10,319,426.08
2E-D3	202,664,000.00	190,098,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	179,779,242.20	0.88708030	10,319,426.08
2E-D4	202,664,000.00	190,098,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	179,779,242.20	0.88708030	10,319,426.08
2E-D5	202,664,000.00	190,098,668.28	701,508.09	9,617,917.99	0.00	0.00	10,319,426.08	179,779,242.20	0.88708030	10,319,426.08
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
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	32,761,789,443.97	49,236,011.97	615,152,708.16	0.00	73.12	664,388,793.27	32,097,400,650.67	0.76007948	664,388,720.14

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	715.87631001	1.24305086	14.14575823	0.00000000	0.00000000	15.38880909	700.48750092	0.70048750	15.38880909
1M-1	186,170,000.00	216.49575458	5.94966262	67.68400446	0.00000000	0.00000000	73.63366713	142.86208745	0.14286209	73.63366713
1M-1H	9,799,029.00	216.49575483	5.94966297	67.68400420	0.00000000	0.00000000	73.63366717	142.86208766	0.14286209	73.63366717
1M-2A	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	21,146,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	998.86861580	0.00000000	0.00000000	0.00000000	(0.01080146)	(0.01080146)	998.87941736	0.99887942	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	731.01694990	1.22689055	16.83671219	0.00000000	0.00000000	18.06360273	712.95334717	0.71295335	18.06360273
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	875.99838432	6.92286829	94.91491326	0.00000000	0.00000000	101.83778155	774.16060277	0.77416060	101.83778155
2M-AH	5,334,298.00	875.99838442	6.92286783	94.91491289	0.00000000	0.00000000	101.83778072	774.16060183	0.77416060	101.83778072
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	958.66612811	2.30762276	31.63830442	0.00000000	0.00000000	33.94592718	924.72020092	0.92472020	33.94592718
2M-2H	16,002,894.00	958.66612814	2.30762261	31.63830430	0.00000000	0.00000000	33.94592691	924.72020061	0.92472020	33.94592691
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	998.15549225	0.00000000	0.00000000	0.00000000	0.01780821	0.01780821	998.13768403	0.99813768	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	875.99838432	6.92286829	94.91491326	0.00000000	0.00000000	101.83778155	774.16060277	0.77416060	101.83778155
2E-A2	101,332,000.00	875.99838432	6.92286829	94.91491326	0.00000000	0.00000000	101.83778155	774.16060277	0.77416060	101.83778155
2E-A3	101,332,000.00	875.99838432	6.92286829	94.91491326	0.00000000	0.00000000	101.83778155	774.16060277	0.77416060	101.83778155
2E-A4	101,332,000.00	875.99838432	6.92286829	94.91491326	0.00000000	0.00000000	101.83778155	774.16060277	0.77416060	101.83778155
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	937.99919216	3.46143415	47.45745663	0.00000000	0.00000000	50.91889077	887.08030139	0.88708030	50.91889077
2E-D2	202,664,000.00	937.99919216	3.46143415	47.45745663	0.00000000	0.00000000	50.91889077	887.08030139	0.88708030	50.91889077
2E-D3	202,664,000.00	937.99919216	3.46143415	47.45745663	0.00000000	0.00000000	50.91889077	887.08030139	0.88708030	50.91889077
2E-D4	202,664,000.00	937.99919216	3.46143415	47.45745663	0.00000000	0.00000000	50.91889077	887.08030139	0.88708030	50.91889077
2E-D5	202,664,000.00	937.99919216	3.46143415	47.45745663	0.00000000	0.00000000	50.91889077	887.08030139	0.88708030	50.91889077
2E-F1	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	14,176,631,777.43	0.00	0.00	0.00	0.00	0.00	0.00	13,871,884,327.45
1M-1	01/27/20 - 02/24/20	29	2.31088 %	40,305,014.63	75,029.49	0.00	0.00	0.00	75,029.49	0.00	26,596,634.82
1M-1H	N/A	N/A	0.00000 %	2,121,448.18	0.00	0.00	0.00	0.00	0.00	0.00	1,399,909.74
1M-2A	01/27/20 - 02/24/20	29	4.06088 %	133,258,000.00	435,922.16	0.00	0.00	0.00	435,922.16	0.00	133,258,000.00
1M-AH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2B	01/27/20 - 02/24/20	29	4.06088 %	133,258,000.00	435,922.16	0.00	0.00	0.00	435,922.16	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	7,014,568.00
1M-2C	01/27/20 - 02/24/20	29	4.06088 %	135,218,000.00	442,333.84	0.00	0.00	0.00	442,333.84	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	7,117,400.00
1M-2	01/27/20 - 02/24/20	29	4.06088 %	401,734,000.00	1,314,178.15	0.00	0.00	0.00	1,314,178.15	0.00	401,734,000.00
1M-2H	N/A	N/A	0.00000 %	21,146,536.00	0.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00
1B-1	01/27/20 - 02/24/20	29	5.66088 %	97,984,000.00	446,822.06	0.00	0.00	0.00	446,822.06	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	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	103,024,901.23	0.00	0.00	0.00	0.00	0.00	0.00	103,026,015.32
1A-I1	01/27/20 - 02/24/20	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1A-I2	01/27/20 - 02/24/20	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1A-I3	01/27/20 - 02/24/20	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1A-I4	01/27/20 - 02/24/20	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1B-I1	01/27/20 - 02/24/20	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1B-I2	01/27/20 - 02/24/20	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1B-I3	01/27/20 - 02/24/20	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1B-I4	01/27/20 - 02/24/20	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1C-I1	01/27/20 - 02/24/20	29	1.80000 %	135,218,000.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00	135,218,000.00
1C-I2	01/27/20 - 02/24/20	29	1.40000 %	135,218,000.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00	135,218,000.00
1C-I3	01/27/20 - 02/24/20	29	1.00000 %	135,218,000.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00	135,218,000.00
1C-I4	01/27/20 - 02/24/20	29	0.60000 %	135,218,000.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00	135,218,000.00
1E-A1	01/27/20 - 02/24/20	29	2.26088 %	133,258,000.00	242,698.06	0.00	0.00	0.00	242,698.06	0.00	133,258,000.00
1E-A2	01/27/20 - 02/24/20	29	2.66088 %	133,258,000.00	285,636.75	0.00	0.00	0.00	285,636.75	0.00	133,258,000.00
1E-A3	01/27/20 - 02/24/20	29	3.06088 %	133,258,000.00	328,575.44	0.00	0.00	0.00	328,575.44	0.00	133,258,000.00
1E-A4	01/27/20 - 02/24/20	29	3.46088 %	133,258,000.00	371,514.12	0.00	0.00	0.00	371,514.12	0.00	133,258,000.00
1E-B1	01/27/20 - 02/24/20	29	2.26088 %	133,258,000.00	242,698.06	0.00	0.00	0.00	242,698.06	0.00	133,258,000.00
1E-B2	01/27/20 - 02/24/20	29	2.66088 %	133,258,000.00	285,636.75	0.00	0.00	0.00	285,636.75	0.00	133,258,000.00
1E-B3	01/27/20 - 02/24/20	29	3.06088 %	133,258,000.00	328,575.44	0.00	0.00	0.00	328,575.44	0.00	133,258,000.00
1E-B4	01/27/20 - 02/24/20	29	3.46088 %	133,258,000.00	371,514.12	0.00	0.00	0.00	371,514.12	0.00	133,258,000.00
1E-C1	01/27/20 - 02/24/20	29	2.26088 %	135,218,000.00	246,267.74	0.00	0.00	0.00	246,267.74	0.00	135,218,000.00
1E-C2	01/27/20 - 02/24/20	29	2.66088 %	135,218,000.00	289,837.98	0.00	0.00	0.00	289,837.98	0.00	135,218,000.00
1E-C3	01/27/20 - 02/24/20	29	3.06088 %	135,218,000.00	333,408.22	0.00	0.00	0.00	333,408.22	0.00	135,218,000.00
1E-C4	01/27/20 - 02/24/20	29	3.46088 %	135,218,000.00	376,978.47	0.00	0.00	0.00	376,978.47	0.00	135,218,000.00
1E-D1	01/27/20 - 02/24/20	29	2.26088 %	266,516,000.00	485,396.11	0.00	0.00	0.00	485,396.11	0.00	266,516,000.00
1E-D2	01/27/20 - 02/24/20	29	2.66088 %	266,516,000.00	571,273.49	0.00	0.00	0.00	571,273.49	0.00	266,516,000.00
1E-D3	01/27/20 - 02/24/20	29	3.06088 %	266,516,000.00	657,150.87	0.00	0.00	0.00	657,150.87	0.00	266,516,000.00
1E-D4	01/27/20 - 02/24/20	29	3.46088 %	266,516,000.00	743,028.25	0.00	0.00	0.00	743,028.25	0.00	266,516,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	01/27/20 - 02/24/20	29	4.06088 %	266,516,000.00	871,844.31	0.00	0.00	0.00	871,844.31	0.00	266,516,000.00
1E-F1	01/27/20 - 02/24/20	29	2.26088 %	268,476,000.00	488,965.79	0.00	0.00	0.00	488,965.79	0.00	268,476,000.00
1E-F2	01/27/20 - 02/24/20	29	2.66088 %	268,476,000.00	575,474.73	0.00	0.00	0.00	575,474.73	0.00	268,476,000.00
1E-F3	01/27/20 - 02/24/20	29	3.06088 %	268,476,000.00	661,983.66	0.00	0.00	0.00	661,983.66	0.00	268,476,000.00
1E-F4	01/27/20 - 02/24/20	29	3.46088 %	268,476,000.00	748,492.59	0.00	0.00	0.00	748,492.59	0.00	268,476,000.00
1E-F5	01/27/20 - 02/24/20	29	4.06088 %	268,476,000.00	878,255.99	0.00	0.00	0.00	878,255.99	0.00	268,476,000.00
1X-1	01/27/20 - 02/24/20	29	1.80000 %	266,516,000.00	386,448.20	0.00	0.00	0.00	386,448.20	0.00	266,516,000.00
1X-2	01/27/20 - 02/24/20	29	1.40000 %	266,516,000.00	300,570.82	0.00	0.00	0.00	300,570.82	0.00	266,516,000.00
1X-3	01/27/20 - 02/24/20	29	1.00000 %	266,516,000.00	214,693.44	0.00	0.00	0.00	214,693.44	0.00	266,516,000.00
1X-4	01/27/20 - 02/24/20	29	0.60000 %	266,516,000.00	128,816.07	0.00	0.00	0.00	128,816.07	0.00	266,516,000.00
1Y-1	01/27/20 - 02/24/20	29	1.80000 %	268,476,000.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00	268,476,000.00
1Y-2	01/27/20 - 02/24/20	29	1.40000 %	268,476,000.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00	268,476,000.00
1Y-3	01/27/20 - 02/24/20	29	1.00000 %	268,476,000.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00	268,476,000.00
1Y-4	01/27/20 - 02/24/20	29	0.60000 %	268,476,000.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	9,332,617,514.32	0.00	0.00	0.00	0.00	0.00	0.00	9,102,006,315.41
2M-1	N/A	N/A	2.31088 %	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
2M-2A	01/27/20 - 02/24/20	29	4.16088 %	88,766,668.28	297,529.89	0.00	0.00	0.00	297,529.89	0.00	78,447,242.20
2M-AH	N/A	N/A	0.00000 %	4,672,836.43	0.00	0.00	0.00	0.00	0.00	0.00	4,129,603.35
2M-2B	01/27/20 - 02/24/20	29	4.16088 %	101,332,000.00	339,646.62	0.00	0.00	0.00	339,646.62	0.00	101,332,000.00
2M-BH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2C	01/27/20 - 02/24/20	29	4.16088 %	101,332,000.00	339,646.62	0.00	0.00	0.00	339,646.62	0.00	101,332,000.00
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	01/27/20 - 02/24/20	29	4.16088 %	291,430,668.28	976,823.14	0.00	0.00	0.00	976,823.14	0.00	281,111,242.20
2M-2H	N/A	N/A	0.00000 %	15,341,432.43	0.00	0.00	0.00	0.00	0.00	0.00	14,798,199.35
2B-1	01/27/20 - 02/24/20	29	6.11088 %	63,333,000.00	311,766.40	0.00	0.00	0.00	311,766.40	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	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,543,470.24	0.00	0.00	0.00	0.00	0.00	0.00	66,542,283.03
2A-I1	01/27/20 - 02/24/20	29	1.80000 %	88,766,668.28	128,711.67	0.00	0.00	0.00	128,711.67	0.00	78,447,242.20
2A-I2	01/27/20 - 02/24/20	29	1.40000 %	88,766,668.28	100,109.08	0.00	0.00	0.00	100,109.08	0.00	78,447,242.20
2A-I3	01/27/20 - 02/24/20	29	1.00000 %	88,766,668.28	71,506.48	0.00	0.00	0.00	71,506.48	0.00	78,447,242.20
2A-I4	01/27/20 - 02/24/20	29	0.60000 %	88,766,668.28	42,903.89	0.00	0.00	0.00	42,903.89	0.00	78,447,242.20
2B-I1	01/27/20 - 02/24/20	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2B-I2	01/27/20 - 02/24/20	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2B-I3	01/27/20 - 02/24/20	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2B-I4	01/27/20 - 02/24/20	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2C-I1	01/27/20 - 02/24/20	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2C-I2	01/27/20 - 02/24/20	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2C-I3	01/27/20 - 02/24/20	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2C-I4	01/27/20 - 02/24/20	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2E-A1	01/27/20 - 02/24/20	29	2.36088 %	88,766,668.28	168,818.23	0.00	0.00	0.00	168,818.23	0.00	78,447,242.20
2E-A2	01/27/20 - 02/24/20	29	2.76088 %	88,766,668.28	197,420.82	0.00	0.00	0.00	197,420.82	0.00	78,447,242.20

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

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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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	01/27/20 - 02/24/20	29	3.16088 %	88,766,668.28	226,023.41	0.00	0.00	0.00	226,023.41	0.00	78,447,242.20
2E-A4	01/27/20 - 02/24/20	29	3.56088 %	88,766,668.28	254,626.00	0.00	0.00	0.00	254,626.00	0.00	78,447,242.20
2E-B1	01/27/20 - 02/24/20	29	2.36088 %	101,332,000.00	192,715.22	0.00	0.00	0.00	192,715.22	0.00	101,332,000.00
2E-B2	01/27/20 - 02/24/20	29	2.76088 %	101,332,000.00	225,366.65	0.00	0.00	0.00	225,366.65	0.00	101,332,000.00
2E-B3	01/27/20 - 02/24/20	29	3.16088 %	101,332,000.00	258,018.07	0.00	0.00	0.00	258,018.07	0.00	101,332,000.00
2E-B4	01/27/20 - 02/24/20	29	3.56088 %	101,332,000.00	290,669.49	0.00	0.00	0.00	290,669.49	0.00	101,332,000.00
2E-C1	01/27/20 - 02/24/20	29	2.36088 %	101,332,000.00	192,715.22	0.00	0.00	0.00	192,715.22	0.00	101,332,000.00
2E-C2	01/27/20 - 02/24/20	29	2.76088 %	101,332,000.00	225,366.65	0.00	0.00	0.00	225,366.65	0.00	101,332,000.00
2E-C3	01/27/20 - 02/24/20	29	3.16088 %	101,332,000.00	258,018.07	0.00	0.00	0.00	258,018.07	0.00	101,332,000.00
2E-C4	01/27/20 - 02/24/20	29	3.56088 %	101,332,000.00	290,669.49	0.00	0.00	0.00	290,669.49	0.00	101,332,000.00
2E-D1	01/27/20 - 02/24/20	29	2.36088 %	190,098,668.28	361,533.45	0.00	0.00	0.00	361,533.45	0.00	179,779,242.20
2E-D2	01/27/20 - 02/24/20	29	2.76088 %	190,098,668.28	422,787.46	0.00	0.00	0.00	422,787.46	0.00	179,779,242.20
2E-D3	01/27/20 - 02/24/20	29	3.16088 %	190,098,668.28	484,041.48	0.00	0.00	0.00	484,041.48	0.00	179,779,242.20
2E-D4	01/27/20 - 02/24/20	29	3.56088 %	190,098,668.28	545,295.50	0.00	0.00	0.00	545,295.50	0.00	179,779,242.20
2E-D5	01/27/20 - 02/24/20	29	4.16088 %	190,098,668.28	637,176.52	0.00	0.00	0.00	637,176.52	0.00	179,779,242.20
2E-F1	01/27/20 - 02/24/20	29	2.36088 %	202,664,000.00	385,430.45	0.00	0.00	0.00	385,430.45	0.00	202,664,000.00
2E-F2	01/27/20 - 02/24/20	29	2.76088 %	202,664,000.00	450,733.29	0.00	0.00	0.00	450,733.29	0.00	202,664,000.00
2E-F3	01/27/20 - 02/24/20	29	3.16088 %	202,664,000.00	516,036.14	0.00	0.00	0.00	516,036.14	0.00	202,664,000.00
2E-F4	01/27/20 - 02/24/20	29	3.56088 %	202,664,000.00	581,338.98	0.00	0.00	0.00	581,338.98	0.00	202,664,000.00
2E-F5	01/27/20 - 02/24/20	29	4.16088 %	202,664,000.00	679,293.25	0.00	0.00	0.00	679,293.25	0.00	202,664,000.00
2X-1	01/27/20 - 02/24/20	29	1.80000 %	190,098,668.28	275,643.07	0.00	0.00	0.00	275,643.07	0.00	179,779,242.20
2X-2	01/27/20 - 02/24/20	29	1.40000 %	190,098,668.28	214,389.05	0.00	0.00	0.00	214,389.05	0.00	179,779,242.20
2X-3	01/27/20 - 02/24/20	29	1.00000 %	190,098,668.28	153,135.04	0.00	0.00	0.00	153,135.04	0.00	179,779,242.20
2X-4	01/27/20 - 02/24/20	29	0.60000 %	190,098,668.28	91,881.02	0.00	0.00	0.00	91,881.02	0.00	179,779,242.20
2Y-1	01/27/20 - 02/24/20	29	1.80000 %	202,664,000.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00	202,664,000.00
2Y-2	01/27/20 - 02/24/20	29	1.40000 %	202,664,000.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00	202,664,000.00
2Y-3	01/27/20 - 02/24/20	29	1.00000 %	202,664,000.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00	202,664,000.00
2Y-4	01/27/20 - 02/24/20	29	0.60000 %	202,664,000.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00	202,664,000.00
Totals					29,912,476.08	0.00	0.00	0.00	29,912,476.08	0.00	

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

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

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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)	Current Interest Shortfall(1)	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 %	715.87631001	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	700.48750092
1M-1	186,170,000.00	2.31088 %	216.49575458	0.40301601	0.00000000	0.00000000	0.00000000	0.40301601	0.00000000	142.86208745
1M-1H	9,799,029.00	0.00000 %	216.49575483	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.86208766
1M-2A	133,258,000.00	4.06088 %	1000.00000000	3.27126446	0.00000000	0.00000000	0.00000000	3.27126446	0.00000000	1000.00000000
1M-AH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	133,258,000.00	4.06088 %	1000.00000000	3.27126446	0.00000000	0.00000000	0.00000000	3.27126446	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	1000.00000000
1M-2C	135,218,000.00	4.06088 %	1000.00000000	3.27126448	0.00000000	0.00000000	0.00000000	3.27126448	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	1000.00000000
1M-2	401,734,000.00	4.06088 %	1000.00000000	3.27126444	0.00000000	0.00000000	0.00000000	3.27126444	0.00000000	1000.00000000
1M-2H	21,146,536.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	97,984,000.00	5.66088 %	1000.00000000	4.56015329	0.00000000	0.00000000	0.00000000	4.56015329	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	1000.00000000
1B-2H	103,141,594.00	0.00000 %	998.86861580	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.87941736
1A-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777781	0.00000000	0.00000000	0.00000000	1.12777781	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.26088 %	1000.00000000	1.82126446	0.00000000	0.00000000	0.00000000	1.82126446	0.00000000	1000.00000000
1E-A2	133,258,000.00	2.66088 %	1000.00000000	2.14348669	0.00000000	0.00000000	0.00000000	2.14348669	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.06088 %	1000.00000000	2.46570893	0.00000000	0.00000000	0.00000000	2.46570893	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.46088 %	1000.00000000	2.78793108	0.00000000	0.00000000	0.00000000	2.78793108	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.26088 %	1000.00000000	1.82126446	0.00000000	0.00000000	0.00000000	1.82126446	0.00000000	1000.00000000
1E-B2	133,258,000.00	2.66088 %	1000.00000000	2.14348669	0.00000000	0.00000000	0.00000000	2.14348669	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.06088 %	1000.00000000	2.46570893	0.00000000	0.00000000	0.00000000	2.46570893	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.46088 %	1000.00000000	2.78793108	0.00000000	0.00000000	0.00000000	2.78793108	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.26088 %	1000.00000000	1.82126448	0.00000000	0.00000000	0.00000000	1.82126448	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.66088 %	1000.00000000	2.14348667	0.00000000	0.00000000	0.00000000	2.14348667	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.06088 %	1000.00000000	2.46570886	0.00000000	0.00000000	0.00000000	2.46570886	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.46088 %	1000.00000000	2.78793112	0.00000000	0.00000000	0.00000000	2.78793112	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.26088 %	1000.00000000	1.82126443	0.00000000	0.00000000	0.00000000	1.82126443	0.00000000	1000.00000000
1E-D2	266,516,000.00	2.66088 %	1000.00000000	2.14348666	0.00000000	0.00000000	0.00000000	2.14348666	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.06088 %	1000.00000000	2.46570889	0.00000000	0.00000000	0.00000000	2.46570889	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.46088 %	1000.00000000	2.78793112	0.00000000	0.00000000	0.00000000	2.78793112	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	4.06088 %	1000.00000000	3.27126443	0.00000000	0.00000000	0.00000000	3.27126443	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.26088 %	1000.00000000	1.82126443	0.00000000	0.00000000	0.00000000	1.82126443	0.00000000	1000.00000000
1E-F2	268,476,000.00	2.66088 %	1000.00000000	2.14348668	0.00000000	0.00000000	0.00000000	2.14348668	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.06088 %	1000.00000000	2.46570889	0.00000000	0.00000000	0.00000000	2.46570889	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.46088 %	1000.00000000	2.78793110	0.00000000	0.00000000	0.00000000	2.78793110	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.06088 %	1000.00000000	3.27126443	0.00000000	0.00000000	0.00000000	3.27126443	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	731.01694990	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	712.95334717
2M-1	107,666,000.00	2.31088 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	4.16088 %	875.99838432	2.93618886	0.00000000	0.00000000	0.00000000	2.93618886	0.00000000	774.16060277
2M-AH	5,334,298.00	0.00000 %	875.99838442	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	774.16060183
2M-2B	101,332,000.00	4.16088 %	1000.00000000	3.35181996	0.00000000	0.00000000	0.00000000	3.35181996	0.00000000	1000.00000000
2M-BH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	101,332,000.00	4.16088 %	1000.00000000	3.35181996	0.00000000	0.00000000	0.00000000	3.35181996	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	4.16088 %	958.66612811	3.21327629	0.00000000	0.00000000	0.00000000	3.21327629	0.00000000	924.72020092
2M-2H	16,002,894.00	0.00000 %	958.66612814	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	924.72020061
2B-1	63,333,000.00	6.11088 %	1000.00000000	4.92265328	0.00000000	0.00000000	0.00000000	4.92265328	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	998.15549225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.13768403
2A-I1	0.00	1.80000 %	875.99838432	1.27019767	0.00000000	0.00000000	0.00000000	1.27019767	0.00000000	774.16060277
2A-I2	0.00	1.40000 %	875.99838432	0.98793155	0.00000000	0.00000000	0.00000000	0.98793155	0.00000000	774.16060277
2A-I3	0.00	1.00000 %	875.99838432	0.70566534	0.00000000	0.00000000	0.00000000	0.70566534	0.00000000	774.16060277
2A-I4	0.00	0.60000 %	875.99838432	0.42339922	0.00000000	0.00000000	0.00000000	0.42339922	0.00000000	774.16060277
2B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.36088 %	875.99838432	1.66599130	0.00000000	0.00000000	0.00000000	1.66599130	0.00000000	774.16060277
2E-A2	101,332,000.00	2.76088 %	875.99838432	1.94825741	0.00000000	0.00000000	0.00000000	1.94825741	0.00000000	774.16060277

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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)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	101,332,000.00	3.16088 %	875.99838432	2.23052353	0.00000000	0.00000000	0.00000000	2.23052353	0.00000000	774.16060277
2E-A4	101,332,000.00	3.56088 %	875.99838432	2.51278964	0.00000000	0.00000000	0.00000000	2.51278964	0.00000000	774.16060277
2E-B1	101,332,000.00	2.36088 %	1000.00000000	1.90181996	0.00000000	0.00000000	0.00000000	1.90181996	0.00000000	1000.00000000
2E-B2	101,332,000.00	2.76088 %	1000.00000000	2.22404226	0.00000000	0.00000000	0.00000000	2.22404226	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.16088 %	1000.00000000	2.54626446	0.00000000	0.00000000	0.00000000	2.54626446	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.56088 %	1000.00000000	2.86848666	0.00000000	0.00000000	0.00000000	2.86848666	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.36088 %	1000.00000000	1.90181996	0.00000000	0.00000000	0.00000000	1.90181996	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.76088 %	1000.00000000	2.22404226	0.00000000	0.00000000	0.00000000	2.22404226	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.16088 %	1000.00000000	2.54626446	0.00000000	0.00000000	0.00000000	2.54626446	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.56088 %	1000.00000000	2.86848666	0.00000000	0.00000000	0.00000000	2.86848666	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.36088 %	937.99919216	1.78390563	0.00000000	0.00000000	0.00000000	1.78390563	0.00000000	887.08030139
2E-D2	202,664,000.00	2.76088 %	937.99919216	2.08614978	0.00000000	0.00000000	0.00000000	2.08614978	0.00000000	887.08030139
2E-D3	202,664,000.00	3.16088 %	937.99919216	2.38839399	0.00000000	0.00000000	0.00000000	2.38839399	0.00000000	887.08030139
2E-D4	202,664,000.00	3.56088 %	937.99919216	2.69063820	0.00000000	0.00000000	0.00000000	2.69063820	0.00000000	887.08030139
2E-D5	202,664,000.00	4.16088 %	937.99919216	3.14400446	0.00000000	0.00000000	0.00000000	3.14400446	0.00000000	887.08030139
2E-F1	202,664,000.00	2.36088 %	1000.00000000	1.90182001	0.00000000	0.00000000	0.00000000	1.90182001	0.00000000	1000.00000000
2E-F2	202,664,000.00	2.76088 %	1000.00000000	2.22404221	0.00000000	0.00000000	0.00000000	2.22404221	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.16088 %	1000.00000000	2.54626446	0.00000000	0.00000000	0.00000000	2.54626446	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.56088 %	1000.00000000	2.86848666	0.00000000	0.00000000	0.00000000	2.86848666	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.16088 %	1000.00000000	3.35182001	0.00000000	0.00000000	0.00000000	3.35182001	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	937.99919216	1.36009883	0.00000000	0.00000000	0.00000000	1.36009883	0.00000000	887.08030139
2X-2	0.00	1.40000 %	937.99919216	1.05785463	0.00000000	0.00000000	0.00000000	1.05785463	0.00000000	887.08030139
2X-3	0.00	1.00000 %	937.99919216	0.75561047	0.00000000	0.00000000	0.00000000	0.75561047	0.00000000	887.08030139
2X-4	0.00	0.60000 %	937.99919216	0.45336626	0.00000000	0.00000000	0.00000000	0.45336626	0.00000000	887.08030139
2Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1000.00000000

(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	26,787,302.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	384,362.65
Gains & Subsequent Recoveries (Realized Losses)	(73.12)
Total Deposits	<u>27,171,591.79</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	27,152,425.13
Total Withdrawals (Pool Distribution Amount)	<u>27,171,591.79</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.660880%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	319,176,254.13
Total Principal Reduction Cumulative	6,099,389,815.61
Scheduled Principal Current	25,782,317.11
Scheduled Principal Cumulative	745,492,594.40
Unscheduled Principal Current	293,395,051.11
Unscheduled Principal Cumulative	5,353,781,642.53
Senior Reduction Amount	304,747,449.97
Subordinate Reduction Amount	14,429,918.25
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,114.09
Modification Loss Amount	1,899.46
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,015.12
<u>Group 2</u>	
Total Principal Reduction Current	241,475,045.27
Total Principal Reduction Cumulative	3,802,162,833.99
Scheduled Principal Current	16,401,685.32
Scheduled Principal Cumulative	480,406,121.76
Unscheduled Principal Current	225,072,172.74
Unscheduled Principal Cumulative	3,321,633,058.26
Senior Reduction Amount	230,611,198.90
Subordinate Reduction Amount	10,862,659.16
Calculated Tranche Write-Down Amount	1,187.21
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	17,494.66
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	68486
Period Reference Pool Removal Loan Count	1174
Period Ending Loan Count	67312
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	14,528,929,018.04
Period PIF Loan Count Current	1173
PIF Loan Count Cumulative	21116
Period PIF Loan UPB Current	284,058,031.15
PIF Loan UPB Cumulative	5,084,160,649.85
Period Partial Prepayment Amount	9,930,785.30
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	47
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	11,869,945.24
Credit Event Amount Current	91,514.55
Credit Event Amount Cumulative	985,605.06
Total Active Modified Loan Count	170
Total Active Modified Loan UPB	40,625,974.41
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	44512
Period Reference Pool Removal Loan Count	835
Period Ending Loan Count	43677
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	9,531,124,477.69
Period PIF Loan Count Current	833
PIF Loan Count Cumulative	12547
Period PIF Loan UPB Current	221,769,457.44
PIF Loan UPB Cumulative	3,205,143,425.86
Period Partial Prepayment Amount	3,225,666.13
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	384,362.65
Repurchase Prior Credit Event UPB Cum	11,522,892.91
Credit Event Amount Current	200,594.01
Credit Event Amount Cumulative	3,514,839.06
Total Active Modified Loan Count	224
Total Active Modified Loan UPB	55,944,997.90
Structural Reporting	
Group 1	
Senior Percentage	95.477716%
Subordinate Percentage	4.522284%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.497800%
Subordinate Percentage	4.502200%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000%	4.520000%	4.520000%
1M-1	0.00	0.00	3.050000%	4.240000%	4.330000%
1M-1H	0.00	0.00	3.050000%	4.240000%	4.330000%
1M-2	0.00	0.00	1.000000%	1.390000%	1.420000%
1M-2H	0.00	0.00	1.000000%	1.390000%	1.420000%
1B-1	0.00	0.00	0.500000%	0.690000%	0.710000%
1B-1H	0.00	0.00	0.500000%	0.690000%	0.710000%
1B-2H	0.00	1,114.09	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.400000%	4.500000%	4.500000%
2M-1H	0.00	0.00	3.400000%	4.500000%	4.500000%
2M-2	0.00	0.00	1.000000%	1.360000%	1.400000%
2M-2H	0.00	0.00	1.000000%	1.360000%	1.400000%
2B-1	0.00	0.00	0.500000%	0.680000%	0.700000%
2B-1H	0.00	0.00	0.500000%	0.680000%	0.700000%
2B-2H	1,187.21	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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 - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	489	104,429,525.78	0.726468%	0.718770%
60 Days	132	28,919,332.01	0.196102%	0.199047%
90 Days	45	9,646,077.99	0.066853%	0.066392%
120 Days	33	7,681,408.19	0.049025%	0.052870%
150 Days	21	3,977,880.85	0.031198%	0.027379%
180+ Days	79	15,721,354.27	0.117364%	0.108207%
	799	170,375,579.09	1.187010%	1.172664%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	458	94,553,436.43	1.048607%	0.992049%
60 Days	130	27,654,743.54	0.297639%	0.290152%
90 Days	47	10,046,119.06	0.107608%	0.105403%
120 Days	28	5,311,502.40	0.064107%	0.055728%
150 Days	35	7,011,648.24	0.080134%	0.073566%
180+ Days	97	19,448,777.16	0.222085%	0.204055%
	795	164,026,226.83	1.820180%	1.720954%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.012%
3 Month Average	0.004%
12 Month Average	0.006%

CDR	
Current Month	0.007%
3 Month Average	0.002%
12 Month Average	0.003%

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 $\text{CDR} / 0.03$

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/10/2020

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.041%
3 Month Average	0.051%
12 Month Average	0.050%

CDR	
Current Month	0.025%
3 Month Average	0.030%
12 Month Average	0.026%

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 $\text{CDR} / 0.03$

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

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Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	20	5,240,863.09	1,899.46	0.036	1,899.46	0.00
2	144	38,410,094.66	17,494.66	0.046	17,494.66	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44853969	277,297.41	84.34	0.030	84.34	0.00
1	44806688	378,139.23	131.27	0.035	131.27	0.00
1	44888520	132,257.81	68.88	0.052	68.88	0.00
1	44864798	178,078.44	111.30	0.063	111.30	0.00
1	44843497	318,903.16	132.88	0.042	132.88	0.00
1	44842578	405,271.36	126.65	0.031	126.65	0.00
1	44841377	190,576.47	73.63	0.039	73.63	0.00
1	44838832	364,551.39	289.73	0.079	289.73	0.00
1	44833550	221,446.49	69.20	0.031	69.20	0.00
1	44833221	305,198.85	92.83	0.030	92.83	0.00
1	44815627	179,678.70	149.73	0.083	149.73	0.00
1	44877720	136,160.23	63.67	0.047	63.67	0.00
1	44832430	197,857.72	86.65	0.044	86.65	0.00
1	44810253	406,491.21	8.31	0.002	8.31	0.00
1	44814635	169,858.34	7.58	0.004	7.58	0.00
1	44817798	385,315.66	7.72	0.002	7.72	0.00
1	44821896	224,846.01	46.84	0.021	46.84	0.00
1	44827806	171,236.86	124.86	0.073	124.86	0.00
1	44828899	251,230.17	104.68	0.042	104.68	0.00
1	44830027	346,467.58	118.71	0.034	118.71	0.00
2	44762900	403,393.19	44.90	0.011	44.90	0.00
2	44759334	388,327.48	40.45	0.010	40.45	0.00
2	44761774	74,655.59	91.13	0.122	91.13	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44762306	337,279.08	105.40	0.031	105.40	0.00
2	44762129	318,559.00	160.66	0.050	160.66	0.00
2	44761818	87,768.31	43.85	0.050	43.85	0.00
2	44762870	323,454.66	137.86	0.043	137.86	0.00
2	44761553	206,449.05	66.15	0.032	66.15	0.00
2	44761489	169,526.52	114.63	0.068	114.63	0.00
2	44760857	263,290.84	91.71	0.035	91.71	0.00
2	44760052	175,604.11	146.34	0.083	146.34	0.00
2	44759604	160,731.76	55.04	0.034	55.04	0.00
2	44763976	366,940.97	290.48	0.079	290.48	0.00
2	44768180	310,741.02	126.40	0.041	126.40	0.00
2	44759896	245,378.92	37.12	0.015	37.12	0.00
2	44763989	325,803.79	168.17	0.052	168.17	0.00
2	44763998	346,463.47	324.81	0.094	324.81	0.00
2	44764480	272,315.38	374.94	0.138	374.94	0.00
2	44764661	319,298.74	96.59	0.030	96.59	0.00
2	44764706	236,579.21	36.23	0.015	36.23	0.00
2	44764724	451,005.76	164.05	0.036	164.05	0.00
2	44765207	350,533.30	121.68	0.035	121.68	0.00
2	44765513	347,488.07	151.35	0.044	151.35	0.00
2	44759289	194,363.67	80.98	0.042	80.98	0.00
2	44768065	171,093.72	87.31	0.051	87.31	0.00
2	44756747	380,765.15	125.43	0.033	125.43	0.00
2	44768786	162,000.28	48.49	0.030	48.49	0.00
2	44769376	285,479.61	59.47	0.021	59.47	0.00
2	44769884	399,575.47	171.88	0.043	171.88	0.00
2	44766389	127,629.97	67.51	0.053	67.51	0.00
2	44750426	185,680.81	61.08	0.033	61.08	0.00
2	44757202	176,571.41	60.06	0.034	60.06	0.00
2	44752023	235,406.86	195.95	0.083	195.95	0.00
2	44751925	146,189.50	30.46	0.021	30.46	0.00
2	44750869	73,411.63	12.72	0.017	12.72	0.00
2	44750776	276,174.12	81.05	0.029	81.05	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44753209	294,859.58	30.71	0.010	30.71	0.00
2	44750664	217,489.75	132.82	0.061	132.82	0.00
2	44754446	317,129.36	131.63	0.042	131.63	0.00
2	44750162	454,234.55	164.18	0.036	164.18	0.00
2	44749908	396,435.43	166.02	0.042	166.02	0.00
2	44749630	311,504.99	168.39	0.054	168.39	0.00
2	44748623	213,865.61	111.78	0.052	111.78	0.00
2	44748098	287,896.05	155.34	0.054	155.34	0.00
2	44747933	135,215.54	60.81	0.045	60.81	0.00
2	44750681	419,012.24	137.17	0.033	137.17	0.00
2	44771364	140,909.22	43.21	0.031	43.21	0.00
2	44758720	260,253.57	81.33	0.031	81.33	0.00
2	44758677	352,103.25	102.70	0.029	102.70	0.00
2	44758660	185,855.62	77.44	0.042	77.44	0.00
2	44758112	161,460.61	77.91	0.048	77.91	0.00
2	44757916	325,039.73	101.57	0.031	101.57	0.00
2	44752932	138,675.04	19.09	0.014	19.09	0.00
2	44757227	252,914.80	5.03	0.002	5.03	0.00
2	44758724	202,612.78	110.58	0.055	110.58	0.00
2	44756773	130,757.65	55.99	0.043	55.99	0.00
2	44771856	298,689.96	159.25	0.053	159.25	0.00
2	44756498	251,552.13	262.03	0.104	262.03	0.00
2	44756304	75,737.35	23.67	0.031	23.67	0.00
2	44755796	388,783.58	103.13	0.027	103.13	0.00
2	44755211	393,644.79	209.61	0.053	209.61	0.00
2	44757616	271,906.97	224.40	0.083	224.40	0.00
2	44794339	315,250.98	155.01	0.049	155.01	0.00
2	44799300	170,720.45	140.84	0.082	140.84	0.00
2	44799173	149,685.08	84.15	0.056	84.15	0.00
2	44799101	416,379.04	152.17	0.037	152.17	0.00
2	44798129	265,266.50	55.26	0.021	55.26	0.00
2	44797958	415,500.59	273.54	0.066	273.54	0.00
2	44797806	396,561.36	197.84	0.050	197.84	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44795819	171,884.69	97.92	0.057	97.92	0.00
2	44788812	187,838.66	75.94	0.040	75.94	0.00
2	44794431	297,593.26	149.35	0.050	149.35	0.00
2	44799398	202,016.57	129.91	0.064	129.91	0.00
2	44794099	462,857.98	95.06	0.021	95.06	0.00
2	44793994	374,325.66	143.26	0.038	143.26	0.00
2	44793831	209,698.64	119.69	0.057	119.69	0.00
2	44792074	322,501.44	197.01	0.061	197.01	0.00
2	44791737	240,736.99	75.23	0.031	75.23	0.00
2	44791507	253,299.61	158.31	0.062	158.31	0.00
2	44790382	364,304.16	362.28	0.099	362.28	0.00
2	44770245	315,930.77	164.55	0.052	164.55	0.00
2	44794580	97,310.13	16.12	0.017	16.12	0.00
2	44801511	340,310.17	212.25	0.062	212.25	0.00
2	44803568	163,363.74	56.66	0.035	56.66	0.00
2	44803218	650,738.75	306.43	0.047	306.43	0.00
2	44803048	335,115.75	104.72	0.031	104.72	0.00
2	44803047	281,985.30	99.92	0.035	99.92	0.00
2	44802534	138,083.49	30.13	0.022	30.13	0.00
2	44802184	406,226.40	253.89	0.062	253.89	0.00
2	44801764	40,152.30	25.65	0.064	25.65	0.00
2	44801610	394,860.79	275.72	0.070	275.72	0.00
2	44799362	419,414.84	157.24	0.037	157.24	0.00
2	44801604	293,915.37	275.05	0.094	275.05	0.00
2	44799394	220,673.37	116.58	0.053	116.58	0.00
2	44801461	126,804.01	44.59	0.035	44.59	0.00
2	44801084	113,778.37	41.53	0.037	41.53	0.00
2	44801029	220,964.69	138.10	0.062	138.10	0.00
2	44800706	349,800.46	178.13	0.051	178.13	0.00
2	44799969	291,621.90	212.64	0.073	212.64	0.00
2	44799964	228,054.15	70.50	0.031	70.50	0.00
2	44799531	352,664.24	70.08	0.020	70.08	0.00
2	44788704	624,387.78	99.48	0.016	99.48	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44801607	372,433.82	275.81	0.074	275.81	0.00
2	44773900	146,529.80	16.20	0.011	16.20	0.00
2	44778151	354,777.17	144.35	0.041	144.35	0.00
2	44778088	253,219.79	79.13	0.031	79.13	0.00
2	44777907	331,110.86	106.69	0.032	106.69	0.00
2	44776861	214,141.65	133.84	0.063	133.84	0.00
2	44776506	310,306.73	148.05	0.048	148.05	0.00
2	44776233	220,430.87	108.98	0.049	108.98	0.00
2	44776032	156,892.65	64.87	0.041	64.87	0.00
2	44790206	232,209.63	22.25	0.010	22.25	0.00
2	44774178	237,349.87	98.90	0.042	98.90	0.00
2	44779844	206,198.65	42.99	0.021	42.99	0.00
2	44773791	146,019.50	167.31	0.115	167.31	0.00
2	44773707	305,130.59	86.54	0.028	86.54	0.00
2	44773358	188,201.33	53.55	0.028	53.55	0.00
2	44773313	355,340.71	259.10	0.073	259.10	0.00
2	44773158	241,616.15	145.50	0.060	145.50	0.00
2	44772953	396,033.60	226.19	0.057	226.19	0.00
2	44772895	298,889.71	153.78	0.051	153.78	0.00
2	44772342	389,138.61	129.70	0.033	129.70	0.00
2	44775457	183,514.66	151.10	0.082	151.10	0.00
2	44785023	238,082.79	99.93	0.042	99.93	0.00
2	44788554	154,703.60	68.28	0.044	68.28	0.00
2	44787940	387,547.30	235.58	0.061	235.58	0.00
2	44787534	410,004.86	170.84	0.042	170.84	0.00
2	44787378	237,229.26	78.57	0.033	78.57	0.00
2	44787215	300,800.78	282.00	0.094	282.00	0.00
2	44787060	267,167.49	108.80	0.041	108.80	0.00
2	44787049	184,312.83	154.40	0.084	154.40	0.00
2	44786559	405,383.49	154.60	0.038	154.60	0.00
2	44778252	145,711.84	30.36	0.021	30.36	0.00
2	44785842	240,708.37	145.79	0.061	145.79	0.00
2	44779309	114,883.69	95.74	0.083	95.74	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44783524	175,493.01	64.03	0.036	64.03	0.00
2	44782683	307,848.64	86.45	0.028	86.45	0.00
2	44782356	134,718.85	42.10	0.031	42.10	0.00
2	44781489	358,547.81	235.87	0.066	235.87	0.00
2	44781275	241,896.47	100.79	0.042	100.79	0.00
2	44780786	168,539.74	46.63	0.028	46.63	0.00
2	44780464	416,341.43	46.34	0.011	46.34	0.00
2	44804420	105,447.49	9.39	0.009	9.39	0.00
2	44786471	78,189.57	22.49	0.029	22.49	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	292,108.56	61.12	0.021

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	81,375.84	12.00	1,411.32	1.734

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44755417	200,594.01	1,175.21	0.586
44842394	91,514.55	(1,114.09)	(1.217)

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44756303	81,375.84	12.00	1,411.32	1.734

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
26	4,500,444.12	239,732.65	5.327

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44749981	305,739.97	3,185.97	1.042
44752026	330,230.00	(1,207.33)	(0.366)
44752427	212,783.26	5,126.30	2.409
44755417	200,594.01	1,175.21	0.586
44756303	81,375.84	1,411.32	1.734
44758476	191,274.89	19,305.73	10.093
44760659	163,665.98	(5,918.51)	(3.616)
44764548	239,747.30	6,937.53	2.894
44775858	83,441.97	1,877.58	2.250
44776681	38,012.08	(450.20)	(1.184)
44781952	81,828.87	24,977.92	30.525
44783328	67,874.89	1,133.55	1.670
44785788	282,960.19	72,274.82	25.542
44790866	390,757.15	3,328.64	0.852
44793721	193,637.99	695.82	0.359
44793838	235,758.87	(2,961.67)	(1.256)
44801118	46,208.19	(758.09)	(1.641)
44804144	368,947.61	(5,980.62)	(1.621)
44820242	59,036.79	25,272.99	42.809
44825727	415,508.11	(250.97)	(0.060)
44840533	65,734.93	4,355.55	6.626

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44842394	91,514.55	(1,114.09)	(1.217)
44845153	98,456.90	8,424.25	8.556
44853639	77,057.23	4,052.54	5.259
44866365	110,954.97	40,191.46	36.223
44870057	67,341.58	34,646.95	51.450

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	(1,114.09)	(1,114.09)	(0.000 %)	0	0.00	0.00	0.000 %	1	(1,114.09)	(1,114.09)	(0.000 %)
Group 2	2	19,878.08	1,187.21	0.000 %	0	0.00	0.00	0.000 %	2	19,878.08	1,187.21	0.000 %
Total	3	18,763.99	73.12	0.000 %	0	0.00	0.00	0.000 %	3	18,763.99	73.12	0.000 %

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

Group	Loan Number	Original Principal 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	0044842394	95,000.00	4.375 %	WI	65.00	360	(1,114.09)	01/31/2020	(1,114.09)	(1,114.09)
Group 2	0044755417	204,000.00	4.375 %	MN	95.00	360	1,175.21	01/31/2020	1,175.21	1,175.21
Group 2	0044756303	84,000.00	4.500 %	WI	95.00	360	18,702.87	11/30/2019	12.00	1,411.32

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

* This data is currently not provided for reporting.

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

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

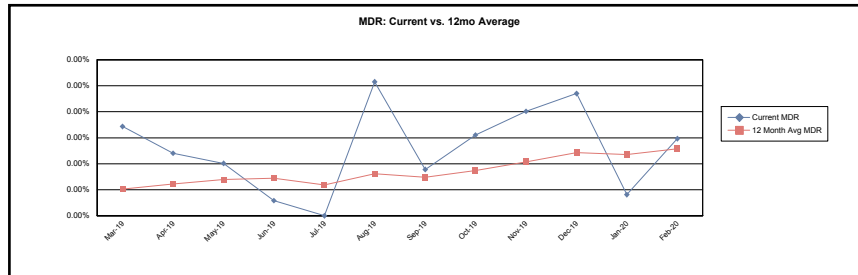
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

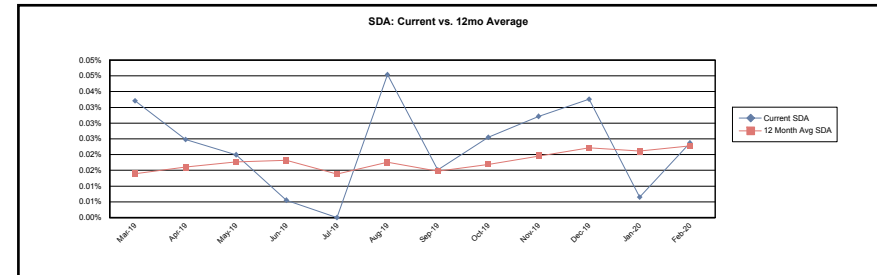
MDR

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



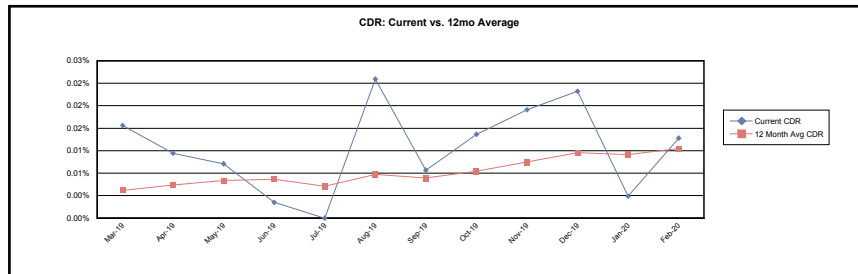
SDA

Current Month 0.024 %
3 Month Average 0.023 %
12 Month Average 0.023 %



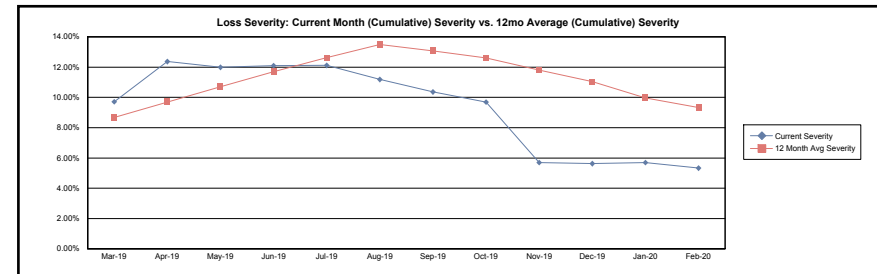
CDR

Current Month 0.014 %
3 Month Average 0.014 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 5.327 %
3 Month Average (Cumulative) 5.548 %
12 Month Average (Cumulative) 9.320 %



**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

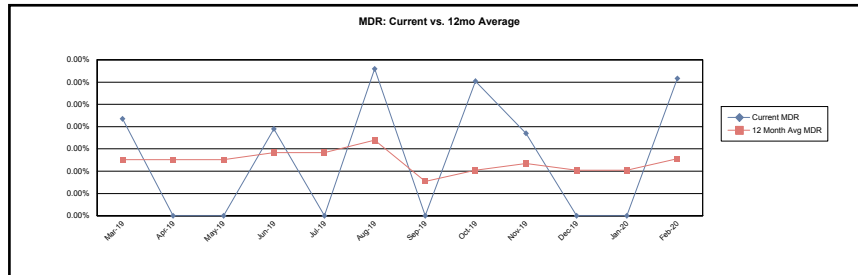
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Realized Loss Report - Collateral

Group 1

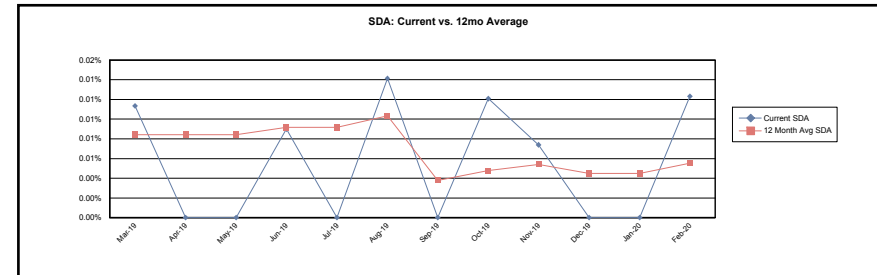
MDR

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



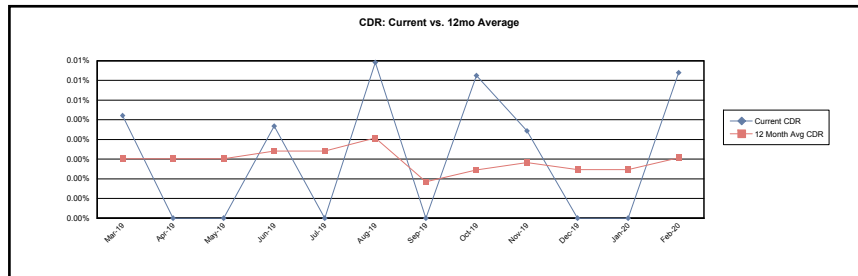
SDA

Current Month 0.012 %
3 Month Average 0.004 %
12 Month Average 0.006 %



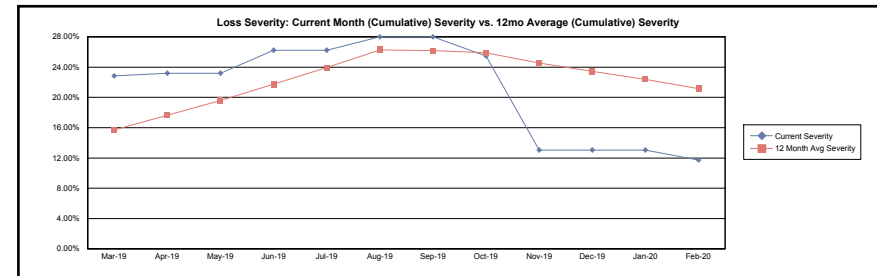
CDR

Current Month 0.007 %
3 Month Average 0.002 %
12 Month Average 0.003 %



Loss Severity

Current Month (Cumulative) 11.727 %
3 Month Average (Cumulative) 12.610 %
12 Month Average (Cumulative) 21.174 %



**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

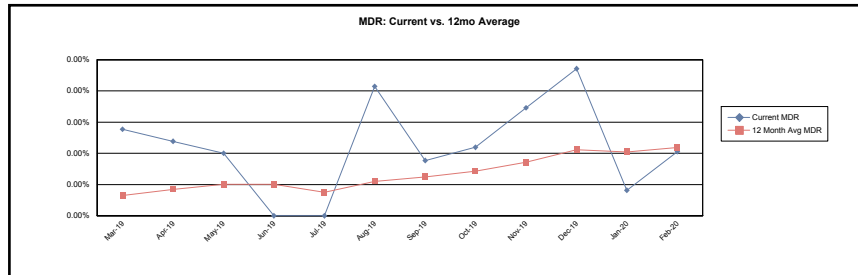
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Realized Loss Report - Collateral

Group 2

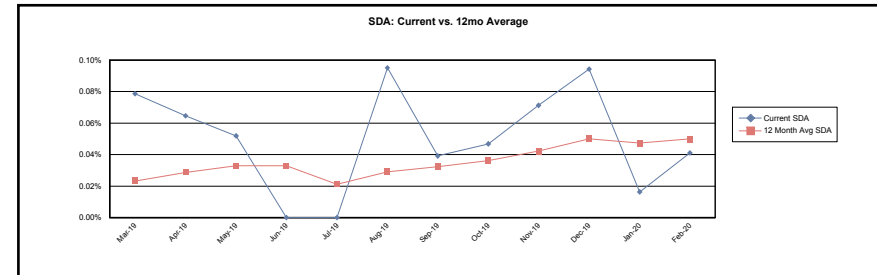
MDR

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



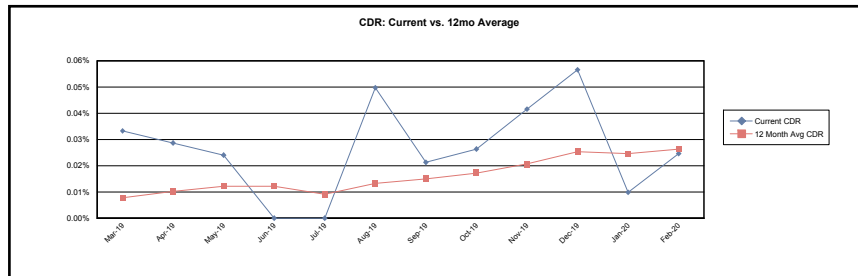
SDA

Current Month 0.041 %
3 Month Average 0.051 %
12 Month Average 0.050 %



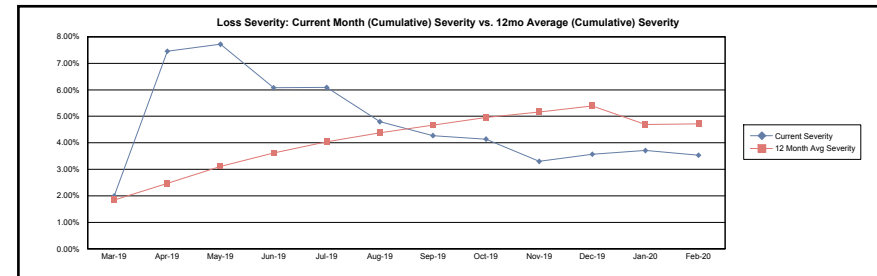
CDR

Current Month 0.025 %
3 Month Average 0.030 %
12 Month Average 0.026 %



Loss Severity

Current Month (Cumulative) 3.532 %
3 Month Average (Cumulative) 3.604 %
12 Month Average (Cumulative) 4.721 %



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 2.109 %
3 Month Average 2.303 %
12 Month Average 1.563 %

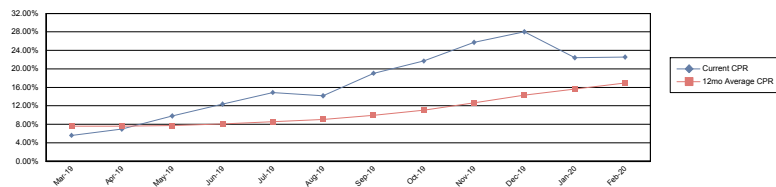
CPR

Current Month 22.573 %
3 Month Average 24.349 %
12 Month Average 16.954 %

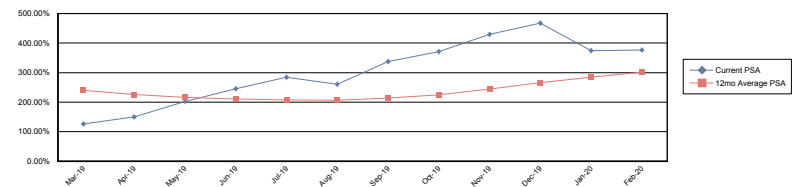
PSA

Current Month 376.223 %
3 Month Average 405.809 %
12 Month Average 301.982 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.979 %
3 Month Average 2.145 %
12 Month Average 1.483 %

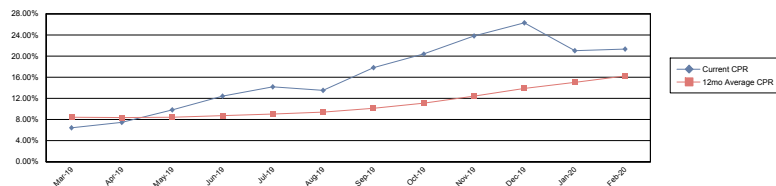
CPR

Current Month 21.330 %
3 Month Average 22.874 %
12 Month Average 16.196 %

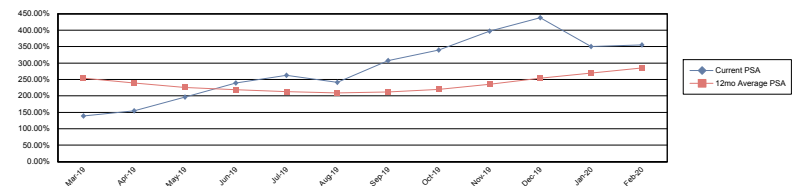
PSA

Current Month 355.504 %
3 Month Average 381.234 %
12 Month Average 285.122 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 2.307 %
3 Month Average 2.542 %
12 Month Average 1.685 %

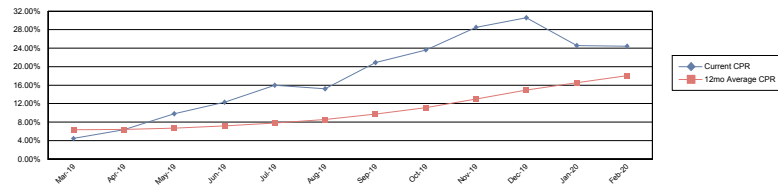
CPR

Current Month 24.428 %
3 Month Average 26.528 %
12 Month Average 18.064 %

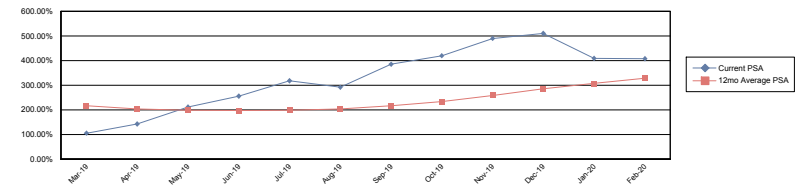
PSA

Current Month 407.129 %
3 Month Average 442.130 %
12 Month Average 328.718 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - 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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

07-Feb-2020 01:25:02 PM

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044768758	384,362.65	0.00	0.000%	384,362.65
Totals	384,362.65	0.00		

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

Connecticut Avenue Securities
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Distribution Date: 25-Feb-2020

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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.

Exchange History

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

07-Feb-2020 01:25:02 PM

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07**

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Supplemental Reporting

Exchange History

Effective Exchange Date: 1/13/2020

Incoming Certificate(s):

Class	Prior Value	Issued Value
1M-2A	19,910,716.00	14,910,716.00
1M-2B	5,000,000.00	-
1M-2C	44,684,808.00	39,611,266.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
1M-2	268,974,999.00	284,048,541.00