

**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

14-Jan-2020 11:30:28 AM

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		12/31/2019	0.00000 %	14,482,312,280.35	0.00	305,680,502.91	0.00	14,176,631,777.43	305,680,502.91	0.00
1M-1	30711XUS1	01/24/2020	2.44200 %	54,059,546.45	117,345.26	13,754,531.82	0.00	40,305,014.63	13,871,877.08	0.00
1M-1H		12/31/2019	0.00000 %	2,845,415.82	0.00	723,967.64	0.00	2,121,448.18	723,967.64	0.00
1M-2A	30711XUT9	01/24/2020	4.19200 %	133,258,000.00	496,548.92	0.00	0.00	133,258,000.00	496,548.92	0.00
1M-AH		12/31/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	01/24/2020	4.19200 %	133,258,000.00	496,548.92	0.00	0.00	133,258,000.00	496,548.92	0.00
1M-BH		12/31/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	01/24/2020	4.19200 %	135,218,000.00	503,852.32	0.00	0.00	135,218,000.00	503,852.32	0.00
1M-CH		12/31/2019	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	01/24/2020	4.19200 %	401,734,000.00	1,496,950.16	0.00	0.00	401,734,000.00	1,496,950.16	0.00
1M-2H		12/31/2019	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	01/24/2020	5.79200 %	97,984,000.00	504,465.18	0.00	0.00	97,984,000.00	504,465.18	0.00
1B-1H		12/31/2019	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		12/31/2019	0.00000 %	103,024,901.23	0.00	0.00	0.00	103,024,901.23	0.00	116,692.77
1A-I1	30711XUY8	01/24/2020	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1A-I2	30711XVA9	01/24/2020	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1A-I3	30711XVC5	01/24/2020	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1A-I4	30711XVE1	01/24/2020	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1B-I1	30711XVG6	01/24/2020	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1B-I2	30711XVJ0	01/24/2020	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1B-I3	30711XVL5	01/24/2020	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1B-I4	30711XVN1	01/24/2020	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1C-I1	30711XVQ4	01/24/2020	1.80000 %	0.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00
1C-I2	30711XVS0	01/24/2020	1.40000 %	0.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00
1C-I3	30711XVU5	01/24/2020	1.00000 %	0.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00
1C-I4	30711XVW1	01/24/2020	0.60000 %	0.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00
1E-A1	30711XUZ5	01/24/2020	2.39200 %	133,258,000.00	283,336.12	0.00	0.00	133,258,000.00	283,336.12	0.00
1E-A2	30711XVB7	01/24/2020	2.79200 %	133,258,000.00	330,716.74	0.00	0.00	133,258,000.00	330,716.74	0.00
1E-A3	30711XVD3	01/24/2020	3.19200 %	133,258,000.00	378,097.37	0.00	0.00	133,258,000.00	378,097.37	0.00
1E-A4	30711XVF8	01/24/2020	3.59200 %	133,258,000.00	425,477.99	0.00	0.00	133,258,000.00	425,477.99	0.00
1E-B1	30711XVH4	01/24/2020	2.39200 %	133,258,000.00	283,336.12	0.00	0.00	133,258,000.00	283,336.12	0.00
1E-B2	30711XVK7	01/24/2020	2.79200 %	133,258,000.00	330,716.74	0.00	0.00	133,258,000.00	330,716.74	0.00
1E-B3	30711XVM3	01/24/2020	3.19200 %	133,258,000.00	378,097.37	0.00	0.00	133,258,000.00	378,097.37	0.00
1E-B4	30711XVP6	01/24/2020	3.59200 %	133,258,000.00	425,477.99	0.00	0.00	133,258,000.00	425,477.99	0.00
1E-C1	30711XVR2	01/24/2020	2.39200 %	135,218,000.00	287,503.52	0.00	0.00	135,218,000.00	287,503.52	0.00
1E-C2	30711XVT8	01/24/2020	2.79200 %	135,218,000.00	335,581.03	0.00	0.00	135,218,000.00	335,581.03	0.00
1E-C3	30711XVV3	01/24/2020	3.19200 %	135,218,000.00	383,658.54	0.00	0.00	135,218,000.00	383,658.54	0.00
1E-C4	30711XVX9	01/24/2020	3.59200 %	135,218,000.00	431,736.05	0.00	0.00	135,218,000.00	431,736.05	0.00
1E-D1	30711XVY7	01/24/2020	2.39200 %	266,516,000.00	566,672.24	0.00	0.00	266,516,000.00	566,672.24	0.00
1E-D2	30711XVZ4	01/24/2020	2.79200 %	266,516,000.00	661,433.49	0.00	0.00	266,516,000.00	661,433.49	0.00
1E-D3	30711XWA8	01/24/2020	3.19200 %	266,516,000.00	756,194.73	0.00	0.00	266,516,000.00	756,194.73	0.00
1E-D4	30711XWB6	01/24/2020	3.59200 %	266,516,000.00	850,955.98	0.00	0.00	266,516,000.00	850,955.98	0.00
1E-D5	30711XWC4	01/24/2020	4.19200 %	266,516,000.00	993,097.84	0.00	0.00	266,516,000.00	993,097.84	0.00

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Certificateholder Distribution Summary

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1E-F1	30711XWD2	01/24/2020	2.39200 %	268,476,000.00	570,839.64	0.00	0.00	268,476,000.00	570,839.64	0.00
1E-F2	30711XWE0	01/24/2020	2.79200 %	268,476,000.00	666,297.77	0.00	0.00	268,476,000.00	666,297.77	0.00
1E-F3	30711XWF7	01/24/2020	3.19200 %	268,476,000.00	761,755.90	0.00	0.00	268,476,000.00	761,755.90	0.00
1E-F4	30711XWG5	01/24/2020	3.59200 %	268,476,000.00	857,214.04	0.00	0.00	268,476,000.00	857,214.04	0.00
1E-F5	30711XWH3	01/24/2020	4.19200 %	268,476,000.00	1,000,401.24	0.00	0.00	268,476,000.00	1,000,401.24	0.00
1X-1	30711XWJ9	01/24/2020	1.80000 %	0.00	426,425.60	0.00	0.00	0.00	426,425.60	0.00
1X-2	30711XWK6	01/24/2020	1.40000 %	0.00	331,664.36	0.00	0.00	0.00	331,664.36	0.00
1X-3	30711XWL4	01/24/2020	1.00000 %	0.00	236,903.11	0.00	0.00	0.00	236,903.11	0.00
1X-4	30711XWM2	01/24/2020	0.60000 %	0.00	142,141.87	0.00	0.00	0.00	142,141.87	0.00
1Y-1	30711XWN0	01/24/2020	1.80000 %	0.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00
1Y-2	30711XWP5	01/24/2020	1.40000 %	0.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00
1Y-3	30711XWQ3	01/24/2020	1.00000 %	0.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00
1Y-4	30711XWR1	01/24/2020	0.60000 %	0.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00
2A-H		12/31/2019	0.00000 %	9,569,608,788.37	0.00	236,991,274.05	0.00	9,332,617,514.32	236,991,274.05	0.00
2M-1	30711XWS9	01/24/2020	2.44200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/31/2019	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	01/24/2020	4.29200 %	99,377,544.66	379,136.37	10,610,876.38	0.00	88,766,668.28	10,990,012.75	0.00
2M-AH		12/31/2019	0.00000 %	5,231,411.97	0.00	558,575.54	0.00	4,672,836.43	558,575.54	0.00
2M-2B	30711XWU4	01/24/2020	4.29200 %	101,332,000.00	386,592.84	0.00	0.00	101,332,000.00	386,592.84	0.00
2M-BH		12/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	01/24/2020	4.29200 %	101,332,000.00	386,592.84	0.00	0.00	101,332,000.00	386,592.84	0.00
2M-CH		12/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	01/24/2020	4.29200 %	302,041,544.66	1,152,322.05	10,610,876.38	0.00	291,430,668.28	11,763,198.43	0.00
2M-2H		12/31/2019	0.00000 %	15,900,007.97	0.00	558,575.54	0.00	15,341,432.43	558,575.54	0.00
2B-1	30711XWW0	01/24/2020	6.24200 %	63,333,000.00	351,399.63	0.00	0.00	63,333,000.00	351,399.63	0.00
2B-1H		12/31/2019	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		12/31/2019	0.00000 %	66,551,090.17	0.00	0.00	7,619.93	66,543,470.24	0.00	122,966.76
2A-I1	30711XWY6	01/24/2020	1.80000 %	0.00	159,004.07	0.00	0.00	0.00	159,004.07	0.00
2A-I2	30711XXA7	01/24/2020	1.40000 %	0.00	123,669.83	0.00	0.00	0.00	123,669.83	0.00
2A-I3	30711XXC3	01/24/2020	1.00000 %	0.00	88,335.60	0.00	0.00	0.00	88,335.60	0.00
2A-I4	30711XXE9	01/24/2020	0.60000 %	0.00	53,001.36	0.00	0.00	0.00	53,001.36	0.00
2B-I1	30711XXG4	01/24/2020	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2B-I2	30711XXH2	01/24/2020	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2B-I3	30711XXK5	01/24/2020	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2B-I4	30711XXM1	01/24/2020	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2C-I1	30711XXP4	01/24/2020	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2C-I2	30711XXR0	01/24/2020	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2C-I3	30711XXT6	01/24/2020	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2C-I4	30711XXV1	01/24/2020	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2E-A1	30711XWZ3	01/24/2020	2.49200 %	99,377,544.66	220,132.30	10,610,876.38	0.00	88,766,668.28	10,831,008.68	0.00
2E-A2	30711XXB5	01/24/2020	2.89200 %	99,377,544.66	255,466.54	10,610,876.38	0.00	88,766,668.28	10,866,342.92	0.00
2E-A3	30711XXD1	01/24/2020	3.29200 %	99,377,544.66	290,800.78	10,610,876.38	0.00	88,766,668.28	10,901,677.16	0.00
2E-A4	30711XXF6	01/24/2020	3.69200 %	99,377,544.66	326,135.02	10,610,876.38	0.00	88,766,668.28	10,937,011.40	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	01/24/2020	2.49200 %	101,332,000.00	224,461.64	0.00	0.00	101,332,000.00	224,461.64	0.00
2E-B2	30711XXJ8	01/24/2020	2.89200 %	101,332,000.00	260,490.79	0.00	0.00	101,332,000.00	260,490.79	0.00
2E-B3	30711XXL3	01/24/2020	3.29200 %	101,332,000.00	296,519.95	0.00	0.00	101,332,000.00	296,519.95	0.00
2E-B4	30711XXN9	01/24/2020	3.69200 %	101,332,000.00	332,549.11	0.00	0.00	101,332,000.00	332,549.11	0.00
2E-C1	30711XXQ2	01/24/2020	2.49200 %	101,332,000.00	224,461.64	0.00	0.00	101,332,000.00	224,461.64	0.00
2E-C2	30711XXS8	01/24/2020	2.89200 %	101,332,000.00	260,490.79	0.00	0.00	101,332,000.00	260,490.79	0.00
2E-C3	30711XXU3	01/24/2020	3.29200 %	101,332,000.00	296,519.95	0.00	0.00	101,332,000.00	296,519.95	0.00
2E-C4	30711XXW9	01/24/2020	3.69200 %	101,332,000.00	332,549.11	0.00	0.00	101,332,000.00	332,549.11	0.00
2E-D1	30711XXX7	01/24/2020	2.49200 %	200,709,544.66	444,593.94	10,610,876.38	0.00	190,098,668.28	11,055,470.32	0.00
2E-D2	30711XXY5	01/24/2020	2.89200 %	200,709,544.66	515,957.34	10,610,876.38	0.00	190,098,668.28	11,126,833.72	0.00
2E-D3	30711XXZ2	01/24/2020	3.29200 %	200,709,544.66	587,320.73	10,610,876.38	0.00	190,098,668.28	11,198,197.11	0.00
2E-D4	30711XYA6	01/24/2020	3.69200 %	200,709,544.66	658,684.12	10,610,876.38	0.00	190,098,668.28	11,269,560.50	0.00
2E-D5	30711XYB4	01/24/2020	4.29200 %	200,709,544.66	765,729.21	10,610,876.38	0.00	190,098,668.28	11,376,605.59	0.00
2E-F1	30711XYC2	01/24/2020	2.49200 %	202,664,000.00	448,923.28	0.00	0.00	202,664,000.00	448,923.28	0.00
2E-F2	30711XYD0	01/24/2020	2.89200 %	202,664,000.00	520,981.59	0.00	0.00	202,664,000.00	520,981.59	0.00
2E-F3	30711XYE8	01/24/2020	3.29200 %	202,664,000.00	593,039.90	0.00	0.00	202,664,000.00	593,039.90	0.00
2E-F4	30711XYF5	01/24/2020	3.69200 %	202,664,000.00	665,098.21	0.00	0.00	202,664,000.00	665,098.21	0.00
2E-F5	30711XYG3	01/24/2020	4.29200 %	202,664,000.00	773,185.68	0.00	0.00	202,664,000.00	773,185.68	0.00
2X-1	30711XYH1	01/24/2020	1.80000 %	0.00	321,135.27	0.00	0.00	0.00	321,135.27	0.00
2X-2	30711XYJ7	01/24/2020	1.40000 %	0.00	249,771.88	0.00	0.00	0.00	249,771.88	0.00
2X-3	30711XYK4	01/24/2020	1.00000 %	0.00	178,408.48	0.00	0.00	0.00	178,408.48	0.00
2X-4	30711XYL2	01/24/2020	0.60000 %	0.00	107,045.09	0.00	0.00	0.00	107,045.09	0.00
2Y-1	30711XYM0	01/24/2020	1.80000 %	0.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00
2Y-2	30711XYN8	01/24/2020	1.40000 %	0.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00
2Y-3	30711XYP3	01/24/2020	1.00000 %	0.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00
2Y-4	30711XYQ1	01/24/2020	0.60000 %	0.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00
Totals				33,436,784,131.59	34,530,913.22	674,987,067.68	7,619.93	32,761,789,443.97	709,517,980.90	239,659.53

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	14,482,312,280.35	24,330,586.46	281,349,916.44	0.00	0.00	305,680,502.91	14,176,631,777.43	0.71587631	305,680,502.91
1M-1	186,170,000.00	54,059,546.45	1,094,789.57	12,659,742.25	0.00	0.00	13,754,531.82	40,305,014.63	0.21649575	13,754,531.82
1M-1H	9,799,029.00	2,845,415.82	57,624.08	666,343.56	0.00	0.00	723,967.64	2,121,448.18	0.21649575	723,967.64
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	0.00	0.00	103,024,901.23	0.99886862	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	9,569,608,788.37	15,391,784.75	221,599,489.30	0.00	0.00	236,991,274.05	9,332,617,514.32	0.73101695	236,991,274.05
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	99,377,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	88,766,668.28	0.87599838	10,610,876.38
2M-AH	5,334,298.00	5,231,411.97	36,288.96	522,286.58	0.00	0.00	558,575.54	4,672,836.43	0.87599838	558,575.54
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	302,041,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	291,430,668.28	0.95866613	10,610,876.38
2M-2H	16,002,894.00	15,900,007.97	36,288.96	522,286.58	0.00	0.00	558,575.54	15,341,432.43	0.95866613	558,575.54
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	66,551,090.17	0.00	0.00	0.00	7,619.93	7,619.93	66,543,470.24	0.99815549	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	99,377,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	88,766,668.28	0.87599838	10,610,876.38
2E-A2	101,332,000.00	99,377,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	88,766,668.28	0.87599838	10,610,876.38
2E-A3	101,332,000.00	99,377,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	88,766,668.28	0.87599838	10,610,876.38
2E-A4	101,332,000.00	99,377,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	88,766,668.28	0.87599838	10,610,876.38
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

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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 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	200,709,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	190,098,668.28	0.93799919	10,610,876.38
2E-D2	202,664,000.00	200,709,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	190,098,668.28	0.93799919	10,610,876.38
2E-D3	202,664,000.00	200,709,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	190,098,668.28	0.93799919	10,610,876.38
2E-D4	202,664,000.00	200,709,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	190,098,668.28	0.93799919	10,610,876.38
2E-D5	202,664,000.00	200,709,544.66	689,356.53	9,921,519.85	0.00	0.00	10,610,876.38	190,098,668.28	0.93799919	10,610,876.38
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	33,436,784,131.59	48,530,284.61	626,456,783.06	0.00	7,619.93	674,994,687.61	32,761,789,443.97	0.77581248	674,987,067.68

**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 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	731.31223541	1.22861980	14.20730560	0.00000000	0.00000000	15.43592539	715.87631001	0.71587631	15.43592539
1M-1	186,170,000.00	290.37732422	5.88059070	68.00097894	0.00000000	0.00000000	73.88156964	216.49575458	0.21649575	73.88156964
1M-1H	9,799,029.00	290.37732412	5.88059082	68.00097846	0.00000000	0.00000000	73.88156929	216.49575483	0.21649575	73.88156929
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	0.00000000	0.00000000	998.86861580	0.99886862	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
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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	749.58029915	1.20562699	17.35772226	0.00000000	0.00000000	18.56334925	731.01694990	0.73101695	18.56334925
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	980.71235799	6.80295001	97.91102366	0.00000000	0.00000000	104.71397367	875.99838432	0.87599838	104.71397367
2M-AH	5,334,298.00	980.71235803	6.80294952	97.91102409	0.00000000	0.00000000	104.71397361	875.99838442	0.87599838	104.71397361
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	993.57078600	2.26765000	32.63700789	0.00000000	0.00000000	34.90465789	958.66612811	0.95866613	34.90465789
2M-2H	16,002,894.00	993.57078601	2.26764984	32.63700803	0.00000000	0.00000000	34.90465787	958.66612814	0.95866613	34.90465787
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	998.26979159	0.00000000	0.00000000	0.00000000	0.11429934	0.11429934	998.15549225	0.99815549	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	980.71235799	6.80295001	97.91102366	0.00000000	0.00000000	104.71397367	875.99838432	0.87599838	104.71397367
2E-A2	101,332,000.00	980.71235799	6.80295001	97.91102366	0.00000000	0.00000000	104.71397367	875.99838432	0.87599838	104.71397367
2E-A3	101,332,000.00	980.71235799	6.80295001	97.91102366	0.00000000	0.00000000	104.71397367	875.99838432	0.87599838	104.71397367
2E-A4	101,332,000.00	980.71235799	6.80295001	97.91102366	0.00000000	0.00000000	104.71397367	875.99838432	0.87599838	104.71397367
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	990.35617900	3.40147500	48.95551183	0.00000000	0.00000000	52.35698684	937.99919216	0.93799919	52.35698684
2E-D2	202,664,000.00	990.35617900	3.40147500	48.95551183	0.00000000	0.00000000	52.35698684	937.99919216	0.93799919	52.35698684
2E-D3	202,664,000.00	990.35617900	3.40147500	48.95551183	0.00000000	0.00000000	52.35698684	937.99919216	0.93799919	52.35698684
2E-D4	202,664,000.00	990.35617900	3.40147500	48.95551183	0.00000000	0.00000000	52.35698684	937.99919216	0.93799919	52.35698684
2E-D5	202,664,000.00	990.35617900	3.40147500	48.95551183	0.00000000	0.00000000	52.35698684	937.99919216	0.93799919	52.35698684
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
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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
1A-H	N/A	N/A	0.00000 %	14,482,312,280.35	0.00	0.00	0.00	0.00	0.00	0.00	14,176,631,777.43
1M-1	12/26/19 - 01/26/20	32	2.44200 %	54,059,546.45	117,345.26	0.00	0.00	0.00	117,345.26	0.00	40,305,014.63
1M-1H	N/A	N/A	0.00000 %	2,845,415.82	0.00	0.00	0.00	0.00	0.00	0.00	2,121,448.18
1M-2A	12/26/19 - 01/26/20	32	4.19200 %	133,258,000.00	496,548.92	0.00	0.00	0.00	496,548.92	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	12/26/19 - 01/26/20	32	4.19200 %	133,258,000.00	496,548.92	0.00	0.00	0.00	496,548.92	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	12/26/19 - 01/26/20	32	4.19200 %	135,218,000.00	503,852.32	0.00	0.00	0.00	503,852.32	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	12/26/19 - 01/26/20	32	4.19200 %	401,734,000.00	1,496,950.16	0.00	0.00	0.00	1,496,950.16	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	12/26/19 - 01/26/20	32	5.79200 %	97,984,000.00	504,465.18	0.00	0.00	0.00	504,465.18	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	103,024,901.23
1A-I1	12/26/19 - 01/26/20	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1A-I2	12/26/19 - 01/26/20	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1A-I3	12/26/19 - 01/26/20	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1A-I4	12/26/19 - 01/26/20	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1B-I1	12/26/19 - 01/26/20	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1B-I2	12/26/19 - 01/26/20	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1B-I3	12/26/19 - 01/26/20	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1B-I4	12/26/19 - 01/26/20	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1C-I1	12/26/19 - 01/26/20	32	1.80000 %	135,218,000.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00	135,218,000.00
1C-I2	12/26/19 - 01/26/20	32	1.40000 %	135,218,000.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00	135,218,000.00
1C-I3	12/26/19 - 01/26/20	32	1.00000 %	135,218,000.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00	135,218,000.00
1C-I4	12/26/19 - 01/26/20	32	0.60000 %	135,218,000.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00	135,218,000.00
1E-A1	12/26/19 - 01/26/20	32	2.39200 %	133,258,000.00	283,336.12	0.00	0.00	0.00	283,336.12	0.00	133,258,000.00
1E-A2	12/26/19 - 01/26/20	32	2.79200 %	133,258,000.00	330,716.74	0.00	0.00	0.00	330,716.74	0.00	133,258,000.00
1E-A3	12/26/19 - 01/26/20	32	3.19200 %	133,258,000.00	378,097.37	0.00	0.00	0.00	378,097.37	0.00	133,258,000.00
1E-A4	12/26/19 - 01/26/20	32	3.59200 %	133,258,000.00	425,477.99	0.00	0.00	0.00	425,477.99	0.00	133,258,000.00
1E-B1	12/26/19 - 01/26/20	32	2.39200 %	133,258,000.00	283,336.12	0.00	0.00	0.00	283,336.12	0.00	133,258,000.00
1E-B2	12/26/19 - 01/26/20	32	2.79200 %	133,258,000.00	330,716.74	0.00	0.00	0.00	330,716.74	0.00	133,258,000.00
1E-B3	12/26/19 - 01/26/20	32	3.19200 %	133,258,000.00	378,097.37	0.00	0.00	0.00	378,097.37	0.00	133,258,000.00
1E-B4	12/26/19 - 01/26/20	32	3.59200 %	133,258,000.00	425,477.99	0.00	0.00	0.00	425,477.99	0.00	133,258,000.00
1E-C1	12/26/19 - 01/26/20	32	2.39200 %	135,218,000.00	287,503.52	0.00	0.00	0.00	287,503.52	0.00	135,218,000.00
1E-C2	12/26/19 - 01/26/20	32	2.79200 %	135,218,000.00	335,581.03	0.00	0.00	0.00	335,581.03	0.00	135,218,000.00
1E-C3	12/26/19 - 01/26/20	32	3.19200 %	135,218,000.00	383,658.54	0.00	0.00	0.00	383,658.54	0.00	135,218,000.00
1E-C4	12/26/19 - 01/26/20	32	3.59200 %	135,218,000.00	431,736.05	0.00	0.00	0.00	431,736.05	0.00	135,218,000.00
1E-D1	12/26/19 - 01/26/20	32	2.39200 %	266,516,000.00	566,672.24	0.00	0.00	0.00	566,672.24	0.00	266,516,000.00
1E-D2	12/26/19 - 01/26/20	32	2.79200 %	266,516,000.00	661,433.49	0.00	0.00	0.00	661,433.49	0.00	266,516,000.00
1E-D3	12/26/19 - 01/26/20	32	3.19200 %	266,516,000.00	756,194.73	0.00	0.00	0.00	756,194.73	0.00	266,516,000.00
1E-D4	12/26/19 - 01/26/20	32	3.59200 %	266,516,000.00	850,955.98	0.00	0.00	0.00	850,955.98	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	12/26/19 - 01/26/20	32	4.19200 %	266,516,000.00	993,097.84	0.00	0.00	0.00	993,097.84	0.00	266,516,000.00
1E-F1	12/26/19 - 01/26/20	32	2.39200 %	268,476,000.00	570,839.64	0.00	0.00	0.00	570,839.64	0.00	268,476,000.00
1E-F2	12/26/19 - 01/26/20	32	2.79200 %	268,476,000.00	666,297.77	0.00	0.00	0.00	666,297.77	0.00	268,476,000.00
1E-F3	12/26/19 - 01/26/20	32	3.19200 %	268,476,000.00	761,755.90	0.00	0.00	0.00	761,755.90	0.00	268,476,000.00
1E-F4	12/26/19 - 01/26/20	32	3.59200 %	268,476,000.00	857,214.04	0.00	0.00	0.00	857,214.04	0.00	268,476,000.00
1E-F5	12/26/19 - 01/26/20	32	4.19200 %	268,476,000.00	1,000,401.24	0.00	0.00	0.00	1,000,401.24	0.00	268,476,000.00
1X-1	12/26/19 - 01/26/20	32	1.80000 %	266,516,000.00	426,425.60	0.00	0.00	0.00	426,425.60	0.00	266,516,000.00
1X-2	12/26/19 - 01/26/20	32	1.40000 %	266,516,000.00	331,664.36	0.00	0.00	0.00	331,664.36	0.00	266,516,000.00
1X-3	12/26/19 - 01/26/20	32	1.00000 %	266,516,000.00	236,903.11	0.00	0.00	0.00	236,903.11	0.00	266,516,000.00
1X-4	12/26/19 - 01/26/20	32	0.60000 %	266,516,000.00	142,141.87	0.00	0.00	0.00	142,141.87	0.00	266,516,000.00
1Y-1	12/26/19 - 01/26/20	32	1.80000 %	268,476,000.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00	268,476,000.00
1Y-2	12/26/19 - 01/26/20	32	1.40000 %	268,476,000.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00	268,476,000.00
1Y-3	12/26/19 - 01/26/20	32	1.00000 %	268,476,000.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00	268,476,000.00
1Y-4	12/26/19 - 01/26/20	32	0.60000 %	268,476,000.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	9,569,608,788.37	0.00	0.00	0.00	0.00	0.00	0.00	9,332,617,514.32
2M-1	N/A	N/A	2.44200 %	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	12/26/19 - 01/26/20	32	4.29200 %	99,377,544.66	379,136.37	0.00	0.00	0.00	379,136.37	0.00	88,766,668.28
2M-AH	N/A	N/A	0.00000 %	5,231,411.97	0.00	0.00	0.00	0.00	0.00	0.00	4,672,836.43
2M-2B	12/26/19 - 01/26/20	32	4.29200 %	101,332,000.00	386,592.84	0.00	0.00	0.00	386,592.84	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	12/26/19 - 01/26/20	32	4.29200 %	101,332,000.00	386,592.84	0.00	0.00	0.00	386,592.84	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	12/26/19 - 01/26/20	32	4.29200 %	302,041,544.66	1,152,322.05	0.00	0.00	0.00	1,152,322.05	0.00	291,430,668.28
2M-2H	N/A	N/A	0.00000 %	15,900,007.97	0.00	0.00	0.00	0.00	0.00	0.00	15,341,432.43
2B-1	12/26/19 - 01/26/20	32	6.24200 %	63,333,000.00	351,399.63	0.00	0.00	0.00	351,399.63	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,551,090.17	0.00	0.00	0.00	0.00	0.00	0.00	66,543,470.24
2A-I1	12/26/19 - 01/26/20	32	1.80000 %	99,377,544.66	159,004.07	0.00	0.00	0.00	159,004.07	0.00	88,766,668.28
2A-I2	12/26/19 - 01/26/20	32	1.40000 %	99,377,544.66	123,669.83	0.00	0.00	0.00	123,669.83	0.00	88,766,668.28
2A-I3	12/26/19 - 01/26/20	32	1.00000 %	99,377,544.66	88,335.60	0.00	0.00	0.00	88,335.60	0.00	88,766,668.28
2A-I4	12/26/19 - 01/26/20	32	0.60000 %	99,377,544.66	53,001.36	0.00	0.00	0.00	53,001.36	0.00	88,766,668.28
2B-I1	12/26/19 - 01/26/20	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2B-I2	12/26/19 - 01/26/20	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2B-I3	12/26/19 - 01/26/20	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2B-I4	12/26/19 - 01/26/20	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2C-I1	12/26/19 - 01/26/20	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2C-I2	12/26/19 - 01/26/20	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2C-I3	12/26/19 - 01/26/20	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2C-I4	12/26/19 - 01/26/20	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2E-A1	12/26/19 - 01/26/20	32	2.49200 %	99,377,544.66	220,132.30	0.00	0.00	0.00	220,132.30	0.00	88,766,668.28
2E-A2	12/26/19 - 01/26/20	32	2.89200 %	99,377,544.66	255,466.54	0.00	0.00	0.00	255,466.54	0.00	88,766,668.28

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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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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	12/26/19 - 01/26/20	32	3.29200 %	99,377,544.66	290,800.78	0.00	0.00	0.00	290,800.78	0.00	88,766,668.28
2E-A4	12/26/19 - 01/26/20	32	3.69200 %	99,377,544.66	326,135.02	0.00	0.00	0.00	326,135.02	0.00	88,766,668.28
2E-B1	12/26/19 - 01/26/20	32	2.49200 %	101,332,000.00	224,461.64	0.00	0.00	0.00	224,461.64	0.00	101,332,000.00
2E-B2	12/26/19 - 01/26/20	32	2.89200 %	101,332,000.00	260,490.79	0.00	0.00	0.00	260,490.79	0.00	101,332,000.00
2E-B3	12/26/19 - 01/26/20	32	3.29200 %	101,332,000.00	296,519.95	0.00	0.00	0.00	296,519.95	0.00	101,332,000.00
2E-B4	12/26/19 - 01/26/20	32	3.69200 %	101,332,000.00	332,549.11	0.00	0.00	0.00	332,549.11	0.00	101,332,000.00
2E-C1	12/26/19 - 01/26/20	32	2.49200 %	101,332,000.00	224,461.64	0.00	0.00	0.00	224,461.64	0.00	101,332,000.00
2E-C2	12/26/19 - 01/26/20	32	2.89200 %	101,332,000.00	260,490.79	0.00	0.00	0.00	260,490.79	0.00	101,332,000.00
2E-C3	12/26/19 - 01/26/20	32	3.29200 %	101,332,000.00	296,519.95	0.00	0.00	0.00	296,519.95	0.00	101,332,000.00
2E-C4	12/26/19 - 01/26/20	32	3.69200 %	101,332,000.00	332,549.11	0.00	0.00	0.00	332,549.11	0.00	101,332,000.00
2E-D1	12/26/19 - 01/26/20	32	2.49200 %	200,709,544.66	444,593.94	0.00	0.00	0.00	444,593.94	0.00	190,098,668.28
2E-D2	12/26/19 - 01/26/20	32	2.89200 %	200,709,544.66	515,957.34	0.00	0.00	0.00	515,957.34	0.00	190,098,668.28
2E-D3	12/26/19 - 01/26/20	32	3.29200 %	200,709,544.66	587,320.73	0.00	0.00	0.00	587,320.73	0.00	190,098,668.28
2E-D4	12/26/19 - 01/26/20	32	3.69200 %	200,709,544.66	658,684.12	0.00	0.00	0.00	658,684.12	0.00	190,098,668.28
2E-D5	12/26/19 - 01/26/20	32	4.29200 %	200,709,544.66	765,729.21	0.00	0.00	0.00	765,729.21	0.00	190,098,668.28
2E-F1	12/26/19 - 01/26/20	32	2.49200 %	202,664,000.00	448,923.28	0.00	0.00	0.00	448,923.28	0.00	202,664,000.00
2E-F2	12/26/19 - 01/26/20	32	2.89200 %	202,664,000.00	520,981.59	0.00	0.00	0.00	520,981.59	0.00	202,664,000.00
2E-F3	12/26/19 - 01/26/20	32	3.29200 %	202,664,000.00	593,039.90	0.00	0.00	0.00	593,039.90	0.00	202,664,000.00
2E-F4	12/26/19 - 01/26/20	32	3.69200 %	202,664,000.00	665,098.21	0.00	0.00	0.00	665,098.21	0.00	202,664,000.00
2E-F5	12/26/19 - 01/26/20	32	4.29200 %	202,664,000.00	773,185.68	0.00	0.00	0.00	773,185.68	0.00	202,664,000.00
2X-1	12/26/19 - 01/26/20	32	1.80000 %	200,709,544.66	321,135.27	0.00	0.00	0.00	321,135.27	0.00	190,098,668.28
2X-2	12/26/19 - 01/26/20	32	1.40000 %	200,709,544.66	249,771.88	0.00	0.00	0.00	249,771.88	0.00	190,098,668.28
2X-3	12/26/19 - 01/26/20	32	1.00000 %	200,709,544.66	178,408.48	0.00	0.00	0.00	178,408.48	0.00	190,098,668.28
2X-4	12/26/19 - 01/26/20	32	0.60000 %	200,709,544.66	107,045.09	0.00	0.00	0.00	107,045.09	0.00	190,098,668.28
2Y-1	12/26/19 - 01/26/20	32	1.80000 %	202,664,000.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00	202,664,000.00
2Y-2	12/26/19 - 01/26/20	32	1.40000 %	202,664,000.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00	202,664,000.00
2Y-3	12/26/19 - 01/26/20	32	1.00000 %	202,664,000.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00	202,664,000.00
2Y-4	12/26/19 - 01/26/20	32	0.60000 %	202,664,000.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00	202,664,000.00
Totals					34,530,913.22	0.00	0.00	0.00	34,530,913.22	0.00	

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

**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

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 %	731.31223541	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	715.87631001
1M-1	186,170,000.00	2.44200 %	290.37732422	0.63031240	0.00000000	0.00000000	0.00000000	0.63031240	0.00000000	216.49575458
1M-1H	9,799,029.00	0.00000 %	290.37732412	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	216.49575483
1M-2A	133,258,000.00	4.19200 %	1000.00000000	3.72622222	0.00000000	0.00000000	0.00000000	3.72622222	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	4.19200 %	1000.00000000	3.72622222	0.00000000	0.00000000	0.00000000	3.72622222	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	4.19200 %	1000.00000000	3.72622225	0.00000000	0.00000000	0.00000000	3.72622225	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	4.19200 %	1000.00000000	3.72622223	0.00000000	0.00000000	0.00000000	3.72622223	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	5.79200 %	1000.00000000	5.14844444	0.00000000	0.00000000	0.00000000	5.14844444	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	998.86861580
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.39200 %	1000.00000000	2.12622222	0.00000000	0.00000000	0.00000000	2.12622222	0.00000000	1000.00000000
1E-A2	133,258,000.00	2.79200 %	1000.00000000	2.48177775	0.00000000	0.00000000	0.00000000	2.48177775	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.19200 %	1000.00000000	2.83733337	0.00000000	0.00000000	0.00000000	2.83733337	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.59200 %	1000.00000000	3.19288891	0.00000000	0.00000000	0.00000000	3.19288891	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.39200 %	1000.00000000	2.12622222	0.00000000	0.00000000	0.00000000	2.12622222	0.00000000	1000.00000000
1E-B2	133,258,000.00	2.79200 %	1000.00000000	2.48177775	0.00000000	0.00000000	0.00000000	2.48177775	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.19200 %	1000.00000000	2.83733337	0.00000000	0.00000000	0.00000000	2.83733337	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.59200 %	1000.00000000	3.19288891	0.00000000	0.00000000	0.00000000	3.19288891	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.39200 %	1000.00000000	2.12622225	0.00000000	0.00000000	0.00000000	2.12622225	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.79200 %	1000.00000000	2.48177780	0.00000000	0.00000000	0.00000000	2.48177780	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.19200 %	1000.00000000	2.83733334	0.00000000	0.00000000	0.00000000	2.83733334	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.59200 %	1000.00000000	3.19288889	0.00000000	0.00000000	0.00000000	3.19288889	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.39200 %	1000.00000000	2.12622222	0.00000000	0.00000000	0.00000000	2.12622222	0.00000000	1000.00000000
1E-D2	266,516,000.00	2.79200 %	1000.00000000	2.48177779	0.00000000	0.00000000	0.00000000	2.48177779	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.19200 %	1000.00000000	2.83733333	0.00000000	0.00000000	0.00000000	2.83733333	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.59200 %	1000.00000000	3.19288891	0.00000000	0.00000000	0.00000000	3.19288891	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	4.19200 %	1000.00000000	3.72622222	0.00000000	0.00000000	0.00000000	3.72622222	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.39200 %	1000.00000000	2.12622223	0.00000000	0.00000000	0.00000000	2.12622223	0.00000000	1000.00000000
1E-F2	268,476,000.00	2.79200 %	1000.00000000	2.48177778	0.00000000	0.00000000	0.00000000	2.48177778	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.19200 %	1000.00000000	2.83733332	0.00000000	0.00000000	0.00000000	2.83733332	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.59200 %	1000.00000000	3.19288890	0.00000000	0.00000000	0.00000000	3.19288890	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.19200 %	1000.00000000	3.72622223	0.00000000	0.00000000	0.00000000	3.72622223	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	749.58029915	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	731.01694990
2M-1	107,666,000.00	2.44200 %	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	4.29200 %	980.71235799	3.74152657	0.00000000	0.00000000	0.00000000	3.74152657	0.00000000	875.99838432
2M-AH	5,334,298.00	0.00000 %	980.71235803	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	875.99838442
2M-2B	101,332,000.00	4.29200 %	1000.00000000	3.81511112	0.00000000	0.00000000	0.00000000	3.81511112	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	4.29200 %	1000.00000000	3.81511112	0.00000000	0.00000000	0.00000000	3.81511112	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	4.29200 %	993.57078600	3.79058294	0.00000000	0.00000000	0.00000000	3.79058294	0.00000000	958.66612811
2M-2H	16,002,894.00	0.00000 %	993.57078601	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	958.66612814
2B-1	63,333,000.00	6.24200 %	1000.00000000	5.54844441	0.00000000	0.00000000	0.00000000	5.54844441	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 %	998.26979159	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.15549225
2A-I1	0.00	1.80000 %	980.71235799	1.56913976	0.00000000	0.00000000	0.00000000	1.56913976	0.00000000	875.99838432
2A-I2	0.00	1.40000 %	980.71235799	1.22044201	0.00000000	0.00000000	0.00000000	1.22044201	0.00000000	875.99838432
2A-I3	0.00	1.00000 %	980.71235799	0.87174437	0.00000000	0.00000000	0.00000000	0.87174437	0.00000000	875.99838432
2A-I4	0.00	0.60000 %	980.71235799	0.52304662	0.00000000	0.00000000	0.00000000	0.52304662	0.00000000	875.99838432
2B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.49200 %	980.71235799	2.17238681	0.00000000	0.00000000	0.00000000	2.17238681	0.00000000	875.99838432
2E-A2	101,332,000.00	2.89200 %	980.71235799	2.52108455	0.00000000	0.00000000	0.00000000	2.52108455	0.00000000	875.99838432

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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	3.29200 %	980.71235799	2.86978230	0.00000000	0.00000000	0.00000000	2.86978230	0.00000000	875.99838432
2E-A4	101,332,000.00	3.69200 %	980.71235799	3.21848005	0.00000000	0.00000000	0.00000000	3.21848005	0.00000000	875.99838432
2E-B1	101,332,000.00	2.49200 %	1000.00000000	2.21511112	0.00000000	0.00000000	0.00000000	2.21511112	0.00000000	1000.00000000
2E-B2	101,332,000.00	2.89200 %	1000.00000000	2.57066662	0.00000000	0.00000000	0.00000000	2.57066662	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.29200 %	1000.00000000	2.92622222	0.00000000	0.00000000	0.00000000	2.92622222	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.69200 %	1000.00000000	3.28177782	0.00000000	0.00000000	0.00000000	3.28177782	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.49200 %	1000.00000000	2.21511112	0.00000000	0.00000000	0.00000000	2.21511112	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.89200 %	1000.00000000	2.57066662	0.00000000	0.00000000	0.00000000	2.57066662	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.29200 %	1000.00000000	2.92622222	0.00000000	0.00000000	0.00000000	2.92622222	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.69200 %	1000.00000000	3.28177782	0.00000000	0.00000000	0.00000000	3.28177782	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.49200 %	990.35617900	2.19374896	0.00000000	0.00000000	0.00000000	2.19374896	0.00000000	937.99919216
2E-D2	202,664,000.00	2.89200 %	990.35617900	2.54587564	0.00000000	0.00000000	0.00000000	2.54587564	0.00000000	937.99919216
2E-D3	202,664,000.00	3.29200 %	990.35617900	2.89800226	0.00000000	0.00000000	0.00000000	2.89800226	0.00000000	937.99919216
2E-D4	202,664,000.00	3.69200 %	990.35617900	3.25012888	0.00000000	0.00000000	0.00000000	3.25012888	0.00000000	937.99919216
2E-D5	202,664,000.00	4.29200 %	990.35617900	3.77831884	0.00000000	0.00000000	0.00000000	3.77831884	0.00000000	937.99919216
2E-F1	202,664,000.00	2.49200 %	1000.00000000	2.21511112	0.00000000	0.00000000	0.00000000	2.21511112	0.00000000	1000.00000000
2E-F2	202,664,000.00	2.89200 %	1000.00000000	2.57066667	0.00000000	0.00000000	0.00000000	2.57066667	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.29200 %	1000.00000000	2.92622222	0.00000000	0.00000000	0.00000000	2.92622222	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.69200 %	1000.00000000	3.28177777	0.00000000	0.00000000	0.00000000	3.28177777	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.29200 %	1000.00000000	3.81511112	0.00000000	0.00000000	0.00000000	3.81511112	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	990.35617900	1.58456988	0.00000000	0.00000000	0.00000000	1.58456988	0.00000000	937.99919216
2X-2	0.00	1.40000 %	990.35617900	1.23244326	0.00000000	0.00000000	0.00000000	1.23244326	0.00000000	937.99919216
2X-3	0.00	1.00000 %	990.35617900	0.88031658	0.00000000	0.00000000	0.00000000	0.88031658	0.00000000	937.99919216
2X-4	0.00	0.60000 %	990.35617900	0.52818996	0.00000000	0.00000000	0.00000000	0.52818996	0.00000000	937.99919216
2Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	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	28,014,677.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(7,619.93)
Total Deposits	<u>28,007,057.14</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	27,987,890.48
Total Withdrawals (Pool Distribution Amount)	<u>28,007,057.14</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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.792000%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	320,159,002.37
Total Principal Reduction Cumulative	5,780,213,561.48
Scheduled Principal Current	25,483,000.11
Scheduled Principal Cumulative	719,710,277.29
Unscheduled Principal Current	294,676,002.26
Unscheduled Principal Cumulative	5,060,386,591.42
Senior Reduction Amount	305,680,502.91
Subordinate Reduction Amount	14,478,499.46
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,641.00
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	248,168,345.90
Total Principal Reduction Cumulative	3,560,687,788.72
Scheduled Principal Current	16,117,430.24
Scheduled Principal Cumulative	464,004,436.44
Unscheduled Principal Current	232,043,295.73
Unscheduled Principal Cumulative	3,096,560,885.52
Senior Reduction Amount	236,991,274.05
Subordinate Reduction Amount	11,169,451.92
Calculated Tranche Write-Down Amount	7,619.93
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	16,764.36
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	69672
Period Reference Pool Removal Loan Count	1186
Period Ending Loan Count	68486
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	14,848,105,272.17
Period PIF Loan Count Current	1186
PIF Loan Count Cumulative	19943
Period PIF Loan UPB Current	286,903,687.88
PIF Loan UPB Cumulative	4,800,102,618.70
Period Partial Prepayment Amount	8,444,604.20
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	0.00
Credit Event Amount Cumulative	894,090.51
Total Active Modified Loan Count	161
Total Active Modified Loan UPB	38,890,704.69
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	45398
Period Reference Pool Removal Loan Count	886
Period Ending Loan Count	44512
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	9,772,599,522.96
Period PIF Loan Count Current	885
PIF Loan Count Cumulative	11714
Period PIF Loan UPB Current	229,036,121.57
PIF Loan UPB Cumulative	2,983,373,968.42
Period Partial Prepayment Amount	3,436,248.87
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	11,138,530.26
Credit Event Amount Current	81,828.87
Credit Event Amount Cumulative	3,314,245.05
Total Active Modified Loan Count	216
Total Active Modified Loan UPB	53,947,223.56
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	95.497759%
Subordinate Percentage	4.502241%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/14/2020

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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%	4.150000%	4.240000%
1M-1H	0.00	0.00	3.050000%	4.150000%	4.240000%
1M-2	0.00	0.00	1.000000%	1.360000%	1.390000%
1M-2H	0.00	0.00	1.000000%	1.360000%	1.390000%
1B-1	0.00	0.00	0.500000%	0.680000%	0.690000%
1B-1H	0.00	0.00	0.500000%	0.680000%	0.690000%
1B-2H	0.00	0.00	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%	1.330000%	1.360000%
2M-2H	0.00	0.00	1.000000%	1.330000%	1.360000%
2B-1	0.00	0.00	0.500000%	0.660000%	0.680000%
2B-1H	0.00	0.00	0.500000%	0.660000%	0.680000%
2B-2H	7,619.93	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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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	572	122,428,151.70	0.835207%	0.824537%
60 Days	114	23,040,608.92	0.166457%	0.155175%
90 Days	54	12,271,674.25	0.078848%	0.082648%
120 Days	25	4,953,691.78	0.036504%	0.033362%
150 Days	31	5,156,205.74	0.045265%	0.034726%
180+ Days	68	14,441,076.05	0.099290%	0.097259%
	864	182,291,408.44	1.261572%	1.227708%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	491	103,601,748.84	1.103073%	1.060125%
60 Days	124	27,788,079.26	0.278577%	0.284347%
90 Days	43	7,508,864.49	0.096603%	0.076836%
120 Days	37	7,267,777.02	0.083124%	0.074369%
150 Days	32	6,757,197.25	0.071891%	0.069144%
180+ Days	86	18,002,579.29	0.193206%	0.184215%
	813	170,926,246.15	1.826474%	1.749036%

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Group 1
Realized Loss Report - Collateral

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.002%
12 Month Average	0.004%

CDR	
Current Month	0.000%
3 Month Average	0.001%
12 Month Average	0.002%

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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Group 2
Realized Loss Report - Collateral

Summary**MDR**

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

SDA

Current Month	0.016%
3 Month Average	0.061%
12 Month Average	0.047%

CDR

Current Month	0.010%
3 Month Average	0.036%
12 Month Average	0.025%

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: 27-Jan-2020

1/14/2020

**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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	20	5,248,586.95	1,641.00	0.031	1,641.00	0.00
2	140	37,146,655.23	16,764.36	0.045	16,764.36	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44853969	277,696.14	84.47	0.030	84.47	0.00
1	44806688	378,139.23	131.27	0.035	131.27	0.00
1	44888520	132,508.25	69.01	0.052	69.01	0.00
1	44864798	178,450.48	111.53	0.062	111.53	0.00
1	44843497	319,438.57	133.10	0.042	133.10	0.00
1	44842578	405,780.50	126.81	0.031	126.81	0.00
1	44841377	190,576.47	73.63	0.039	73.63	0.00
1	44838832	366,628.07	29.45	0.008	29.45	0.00
1	44833550	221,880.28	69.34	0.031	69.34	0.00
1	44833221	305,813.37	93.02	0.030	93.02	0.00
1	44815627	180,086.60	150.07	0.083	150.07	0.00
1	44877720	136,160.23	63.67	0.047	63.67	0.00
1	44832430	198,001.81	86.68	0.044	86.68	0.00
1	44810253	406,877.63	8.31	0.002	8.31	0.00
1	44814635	170,092.89	7.58	0.004	7.58	0.00
1	44817798	385,612.02	7.72	0.002	7.72	0.00
1	44821896	225,227.43	46.92	0.021	46.92	0.00
1	44827806	171,236.86	124.86	0.073	124.86	0.00
1	44828899	251,647.77	104.85	0.042	104.85	0.00
1	44830027	346,732.35	118.71	0.034	118.71	0.00
2	44762870	323,454.66	137.86	0.043	137.86	0.00
2	44759604	160,731.76	55.04	0.034	55.04	0.00
2	44761637	199,309.79	37.86	0.019	37.86	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44762129	318,559.00	160.66	0.050	160.66	0.00
2	44761818	87,828.48	43.86	0.050	43.86	0.00
2	44761774	74,655.59	91.13	0.122	91.13	0.00
2	44762306	337,880.96	105.59	0.031	105.59	0.00
2	44761553	206,449.05	66.15	0.032	66.15	0.00
2	44761489	169,640.35	114.69	0.068	114.69	0.00
2	44760857	263,290.84	91.71	0.035	91.71	0.00
2	44759896	245,569.86	37.12	0.015	37.12	0.00
2	44762900	403,707.03	44.90	0.011	44.90	0.00
2	44769376	285,965.44	59.58	0.021	59.58	0.00
2	44760052	175,877.77	146.56	0.083	146.56	0.00
2	44763976	366,940.97	290.48	0.079	290.48	0.00
2	44763989	325,803.79	168.17	0.052	168.17	0.00
2	44763998	346,740.16	325.07	0.094	325.07	0.00
2	44764480	272,530.44	375.03	0.138	375.03	0.00
2	44764661	319,759.70	96.59	0.030	96.59	0.00
2	44764706	236,579.21	36.23	0.015	36.23	0.00
2	44765513	347,738.73	151.40	0.044	151.40	0.00
2	44766389	127,725.53	67.53	0.053	67.53	0.00
2	44768065	171,208.93	87.33	0.051	87.33	0.00
2	44759334	388,913.69	40.51	0.010	40.51	0.00
2	44768786	162,328.22	48.52	0.030	48.52	0.00
2	44756773	130,757.65	55.99	0.043	55.99	0.00
2	44769884	400,133.17	171.88	0.043	171.88	0.00
2	44770245	316,560.08	164.88	0.052	164.88	0.00
2	44768180	310,997.99	126.45	0.041	126.45	0.00
2	44755796	389,087.17	103.13	0.027	103.13	0.00
2	44747933	135,334.99	60.85	0.045	60.85	0.00
2	44748098	288,095.44	155.38	0.054	155.38	0.00
2	44748623	213,865.61	111.78	0.052	111.78	0.00
2	44749630	311,744.03	168.47	0.054	168.47	0.00
2	44749908	396,961.50	166.02	0.042	166.02	0.00
2	44750162	454,570.04	164.21	0.036	164.21	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44750426	185,815.45	61.10	0.033	61.10	0.00
2	44750664	217,637.97	132.88	0.061	132.88	0.00
2	44750681	419,315.35	137.26	0.033	137.26	0.00
2	44750776	276,386.30	81.10	0.029	81.10	0.00
2	44751925	146,304.13	30.48	0.021	30.48	0.00
2	44752023	235,601.30	196.04	0.083	196.04	0.00
2	44753209	295,320.94	30.76	0.010	30.76	0.00
2	44757227	253,288.52	5.03	0.002	5.03	0.00
2	44771856	298,936.20	159.38	0.053	159.38	0.00
2	44758724	202,791.51	110.65	0.055	110.65	0.00
2	44758720	260,677.64	81.46	0.031	81.46	0.00
2	44758677	352,355.32	102.70	0.029	102.70	0.00
2	44758660	186,115.02	77.55	0.042	77.55	0.00
2	44758112	161,567.17	77.91	0.048	77.91	0.00
2	44754446	317,348.35	131.66	0.041	131.66	0.00
2	44757616	271,906.97	224.40	0.083	224.40	0.00
2	44755211	393,914.26	209.66	0.053	209.66	0.00
2	44757202	176,696.24	60.06	0.034	60.06	0.00
2	44772342	389,478.89	129.70	0.033	129.70	0.00
2	44756747	381,109.67	125.46	0.033	125.46	0.00
2	44756498	251,974.48	262.47	0.104	262.47	0.00
2	44756304	75,862.04	23.71	0.031	23.71	0.00
2	44759289	194,690.07	81.12	0.042	81.12	0.00
2	44757916	325,636.42	101.76	0.031	101.76	0.00
2	44794339	315,468.50	155.06	0.049	155.06	0.00
2	44788812	187,838.66	75.94	0.040	75.94	0.00
2	44799362	419,414.84	157.24	0.037	157.24	0.00
2	44799300	170,997.26	141.07	0.082	141.07	0.00
2	44799173	149,808.81	84.19	0.056	84.19	0.00
2	44799101	416,681.01	152.23	0.037	152.23	0.00
2	44798129	265,720.91	55.36	0.021	55.36	0.00
2	44797806	396,561.36	197.84	0.050	197.84	0.00
2	44799398	202,387.52	130.14	0.064	130.14	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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1/14/2020

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44794431	297,802.45	149.39	0.050	149.39	0.00
2	44799531	352,911.58	70.08	0.020	70.08	0.00
2	44794099	463,209.95	95.09	0.021	95.09	0.00
2	44793994	374,325.66	143.26	0.038	143.26	0.00
2	44793831	210,188.11	119.89	0.057	119.89	0.00
2	44792074	322,501.44	197.01	0.061	197.01	0.00
2	44791737	241,340.76	75.42	0.031	75.42	0.00
2	44791507	253,784.37	158.62	0.063	158.62	0.00
2	44790382	364,708.91	362.28	0.099	362.28	0.00
2	44771364	141,073.70	43.21	0.031	43.21	0.00
2	44795819	171,884.69	97.92	0.057	97.92	0.00
2	44801604	294,099.42	275.15	0.094	275.15	0.00
2	44803568	163,486.01	56.66	0.035	56.66	0.00
2	44803218	651,146.87	306.43	0.047	306.43	0.00
2	44803048	335,673.85	104.90	0.031	104.90	0.00
2	44803047	282,169.46	99.92	0.035	99.92	0.00
2	44802534	138,187.19	30.15	0.022	30.15	0.00
2	44802184	407,048.08	254.41	0.063	254.41	0.00
2	44801764	40,152.30	25.65	0.064	25.65	0.00
2	44799394	220,868.36	116.67	0.053	116.67	0.00
2	44801607	372,700.92	275.92	0.074	275.92	0.00
2	44788704	624,820.94	99.48	0.016	99.48	0.00
2	44801511	340,310.17	212.25	0.062	212.25	0.00
2	44801461	126,892.53	44.59	0.035	44.59	0.00
2	44801084	113,938.41	41.53	0.036	41.53	0.00
2	44801029	221,399.89	138.37	0.062	138.37	0.00
2	44800706	349,800.46	178.13	0.051	178.13	0.00
2	44800327	231,623.47	44.88	0.019	44.88	0.00
2	44799969	292,227.86	213.08	0.073	213.08	0.00
2	44799964	228,054.15	70.50	0.031	70.50	0.00
2	44801610	395,156.10	275.91	0.070	275.91	0.00
2	44774178	237,784.34	99.08	0.042	99.08	0.00
2	44790206	232,525.32	22.28	0.010	22.28	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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1/14/2020

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Securities Administration Services
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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44778088	253,219.79	79.13	0.031	79.13	0.00
2	44777907	331,333.81	106.69	0.032	106.69	0.00
2	44777490	187,025.78	19.48	0.010	19.48	0.00
2	44776861	214,569.99	134.11	0.063	134.11	0.00
2	44776506	310,525.80	148.09	0.048	148.09	0.00
2	44776233	220,430.87	108.98	0.049	108.98	0.00
2	44778252	145,970.47	30.41	0.021	30.41	0.00
2	44775457	183,616.63	151.10	0.082	151.10	0.00
2	44779309	115,429.15	96.19	0.083	96.19	0.00
2	44773900	146,639.93	16.20	0.011	16.20	0.00
2	44773791	146,372.34	167.72	0.115	167.72	0.00
2	44773707	305,130.59	86.54	0.028	86.54	0.00
2	44773358	188,353.39	53.59	0.028	53.59	0.00
2	44773313	355,340.71	259.10	0.073	259.10	0.00
2	44773158	241,771.58	145.50	0.060	145.50	0.00
2	44772953	396,292.80	226.25	0.057	226.25	0.00
2	44772895	299,091.05	153.85	0.051	153.85	0.00
2	44776032	156,892.65	64.87	0.041	64.87	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	44787534	412,397.71	171.83	0.042	171.83	0.00
2	44787378	237,229.26	78.57	0.033	78.57	0.00
2	44787215	301,035.62	282.22	0.094	282.22	0.00
2	44787060	267,367.97	108.84	0.041	108.84	0.00
2	44787049	184,445.21	154.48	0.084	154.48	0.00
2	44786559	405,665.09	154.63	0.038	154.63	0.00
2	44778151	355,030.24	144.38	0.041	144.38	0.00
2	44785842	240,885.69	145.87	0.061	145.87	0.00
2	44804420	105,528.05	9.39	0.009	9.39	0.00
2	44783524	175,619.91	64.04	0.036	64.04	0.00
2	44782683	308,069.26	86.45	0.028	86.45	0.00
2	44782356	134,820.31	42.13	0.031	42.13	0.00
2	44781489	358,810.60	236.01	0.066	236.01	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44781275	242,335.52	100.97	0.042	100.97	0.00
2	44780786	168,658.07	46.63	0.028	46.63	0.00
2	44780464	416,713.03	46.34	0.011	46.34	0.00
2	44779844	206,355.98	42.99	0.021	42.99	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
1	81,828.87	24,977.92	30.525

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	663,106.71	(17,357.99)	545.00	0.082

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44781952	81,828.87	24,977.92	30.525

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44804144	368,947.61	1.68	(5,980.62)	(1.621)
44752427	212,783.26	(56.12)	5,126.30	2.409
44756303	81,375.84	(17,303.55)	1,399.32	1.720

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
24	4,208,335.56	239,659.53	5.695

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
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
44756303	81,375.84	1,399.32	1.720
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)

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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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	4	42,880.91	7,619.93	0.000 %	0	0.00	0.00	0.000 %	4	42,880.91	7,619.93	0.000 %
Total	4	42,880.91	7,619.93	0.000 %	0	0.00	0.00	0.000 %	4	42,880.91	7,619.93	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 2	0044752427	217,000.00	4.750 %	NV	84.00	360	5,182.42	11/30/2019	(56.12)	5,126.30
Group 2	0044756303	84,000.00	4.500 %	WI	95.00	360	18,702.87	11/30/2019	(17,303.55)	1,399.32
Group 2	0044781952	84,000.00	4.250 %	IA	95.00	360	24,977.92	12/31/2019	24,977.92	24,977.92
Group 2	0044804144	373,000.00	3.875 %	CO	97.00	360	(5,982.30)	10/31/2019	1.68	(5,980.62)

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**

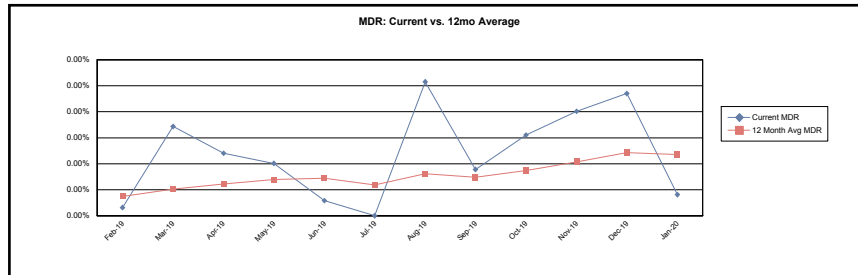
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

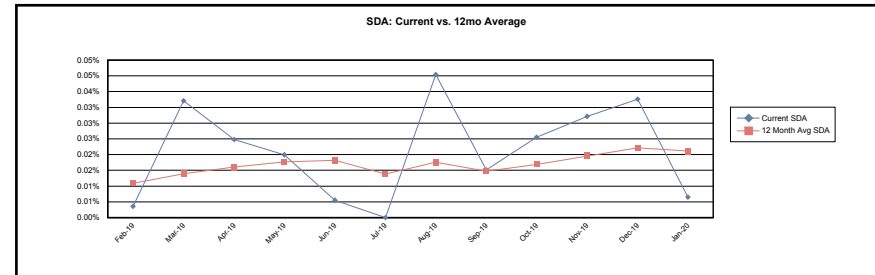
MDR

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



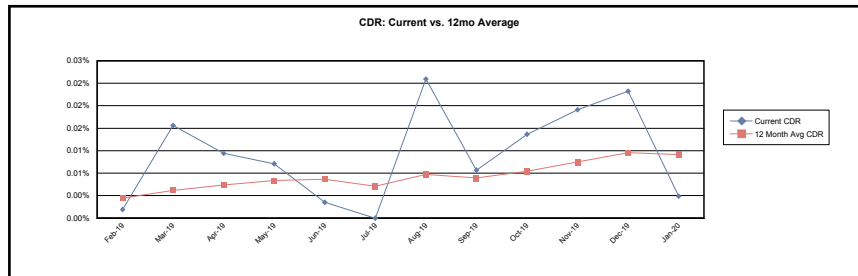
SDA

Current Month 0.006 %
3 Month Average 0.025 %
12 Month Average 0.021 %



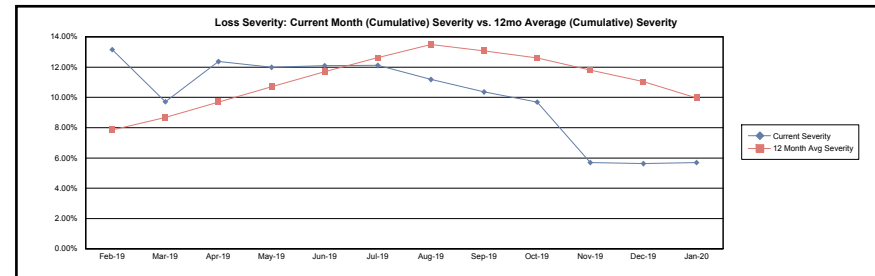
CDR

Current Month 0.004 %
3 Month Average 0.015 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 5.695 %
3 Month Average (Cumulative) 5.671 %
12 Month Average (Cumulative) 9.972 %



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

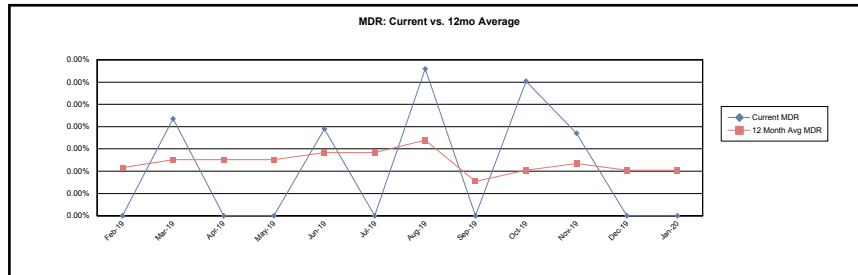
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Realized Loss Report - Collateral

Group 1

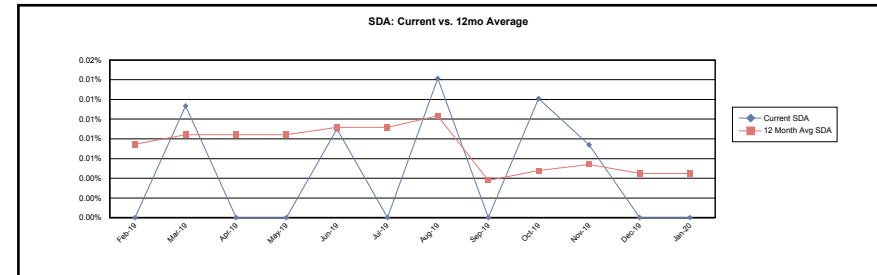
MDR

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



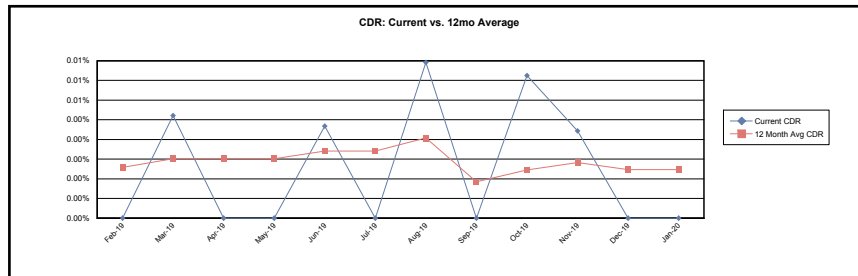
SDA

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.004 %



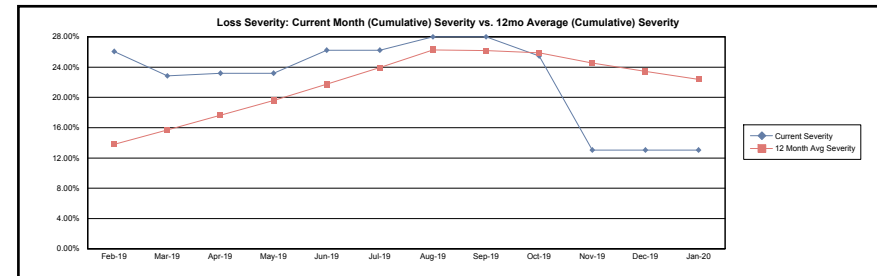
CDR

Current Month 0.000 %
3 Month Average 0.001 %
12 Month Average 0.002 %



Loss Severity

Current Month (Cumulative) 13.052 %
3 Month Average (Cumulative) 13.052 %
12 Month Average (Cumulative) 22.370 %



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

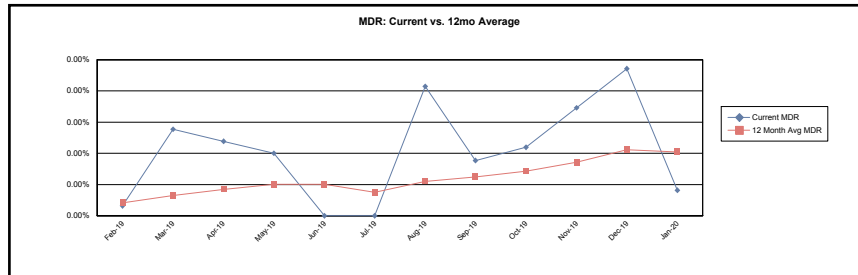
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Realized Loss Report - Collateral

Group 2

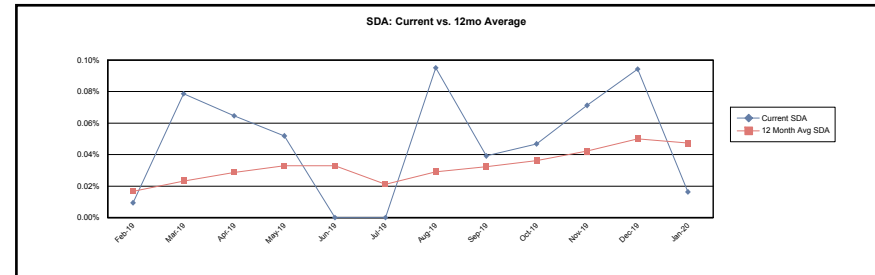
MDR

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



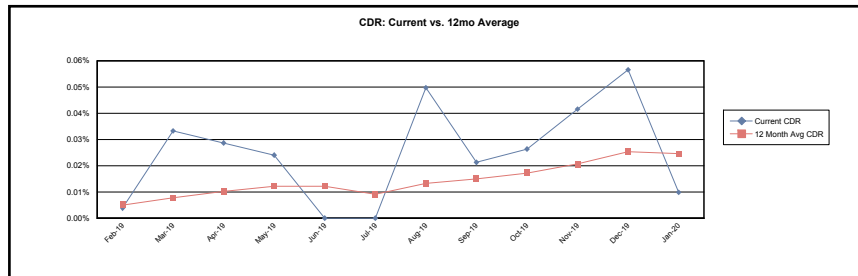
SDA

Current Month 0.016 %
3 Month Average 0.061 %
12 Month Average 0.047 %



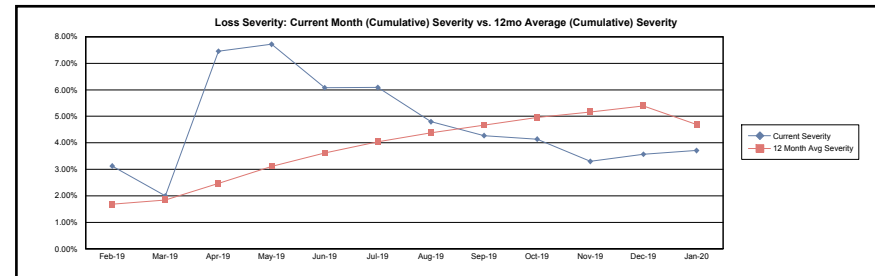
CDR

Current Month 0.010 %
3 Month Average 0.036 %
12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 3.710 %
3 Month Average (Cumulative) 3.525 %
12 Month Average (Cumulative) 4.687 %



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 2.095 %
3 Month Average 2.416 %
12 Month Average 1.437 %

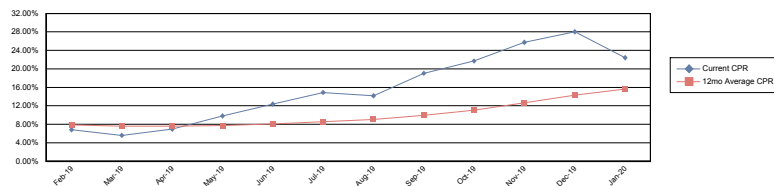
CPR

Current Month 22.432 %
3 Month Average 25.403 %
12 Month Average 15.642 %

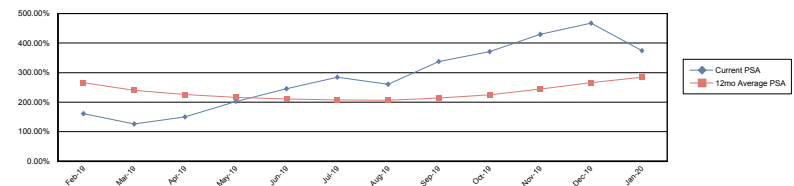
PSA

Current Month 373.868 %
3 Month Average 423.385 %
12 Month Average 284.021 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.946 %
3 Month Average 2.232 %
12 Month Average 1.371 %

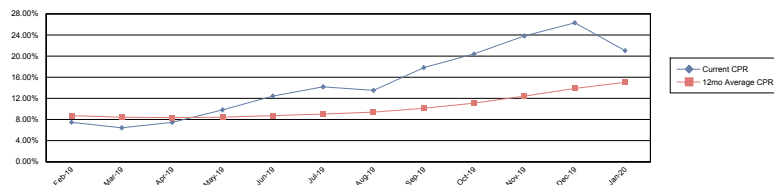
CPR

Current Month 21.008 %
3 Month Average 23.699 %
12 Month Average 15.041 %

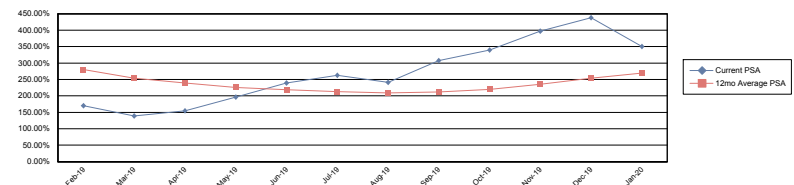
PSA

Current Month 350.129 %
3 Month Average 394.987 %
12 Month Average 269.649 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

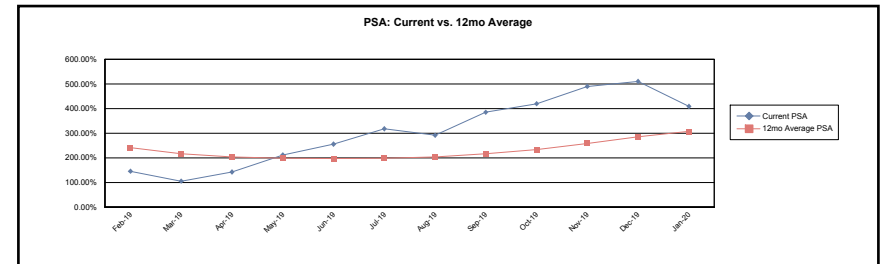
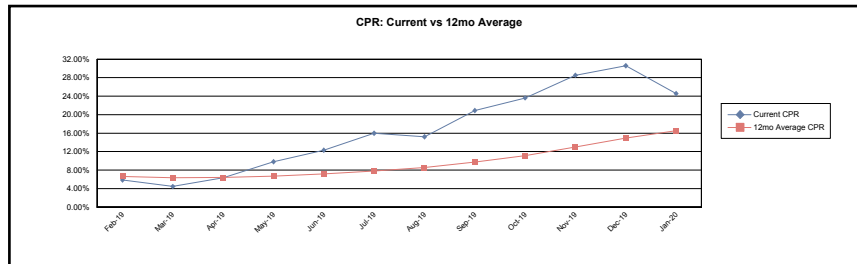
Current Month 2.319 %
3 Month Average 2.694 %
12 Month Average 1.535 %

CPR

Current Month 24.543 %
3 Month Average 27.901 %
12 Month Average 16.517 %

PSA

Current Month 409.054 %
3 Month Average 469.652 %
12 Month Average 306.928 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

14-Jan-2020 11:30:28 AM

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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
No Repurchases Due to Breaches this Period				

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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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: 27-Jan-2020

14-Jan-2020 11:30:28 AM

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

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Supplemental Reporting

Effective Distribution Date: 11/27/2017

Incoming Certificate:

Class	Prior Value	Issued Value
2M-2A	0	6,333,333.00
2M-2B	0	6,333,333.00
2M-2C	0	6,333,334.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	19,000,000.00	0

Effective Distribution Date: 11/28/2017

Incoming Certificate:

Class	Prior Value	Issued Value
2E-F5	0	10,000,000.00
2M-2A	0	5,000,000.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	15,000,000.00	0

Effective Distribution Date: 11/28/2017

Incoming Certificate:

Class	Prior Value	Issued Value
1E-F5	0	5,480,002.19
1M-2A	0	2,719,997.81

Outgoing Certificates:

Class	Prior Value	Issued Value
1M-2	8,200,000.00	0