

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

09-Dec-2019 04:14:16 PM

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

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		11/29/2019	0.00000 %	14,879,959,191.52	0.00	397,646,911.18	0.00	14,482,312,280.35	397,646,911.18	0.00
1M-1	30711XUS1	12/24/2019	2.35800 %	71,952,238.46	146,099.02	17,892,692.01	0.00	54,059,546.45	18,038,791.03	0.00
1M-1H		11/29/2019	0.00000 %	3,787,194.88	0.00	941,779.06	0.00	2,845,415.82	941,779.06	0.00
1M-2A	30711XUT9	12/24/2019	4.10800 %	133,258,000.00	471,392.77	0.00	0.00	133,258,000.00	471,392.77	0.00
1M-AH		11/29/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	12/24/2019	4.10800 %	133,258,000.00	471,392.77	0.00	0.00	133,258,000.00	471,392.77	0.00
1M-BH		11/29/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	12/24/2019	4.10800 %	135,218,000.00	478,326.16	0.00	0.00	135,218,000.00	478,326.16	0.00
1M-CH		11/29/2019	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	12/24/2019	4.10800 %	401,734,000.00	1,421,111.71	0.00	0.00	401,734,000.00	1,421,111.71	0.00
1M-2H		11/29/2019	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	12/24/2019	5.70800 %	97,984,000.00	481,613.13	0.00	0.00	97,984,000.00	481,613.13	0.00
1B-1H		11/29/2019	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		11/29/2019	0.00000 %	103,024,901.23	0.00	0.00	0.00	103,024,901.23	0.00	116,692.77
1A-I1	30711XUY8	12/24/2019	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1A-I2	30711XVA9	12/24/2019	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1A-I3	30711XVC5	12/24/2019	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1A-I4	30711XVE1	12/24/2019	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1B-I1	30711XVG6	12/24/2019	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	12/24/2019	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	12/24/2019	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	12/24/2019	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	12/24/2019	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	12/24/2019	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	12/24/2019	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	12/24/2019	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	12/24/2019	2.30800 %	133,258,000.00	264,842.87	0.00	0.00	133,258,000.00	264,842.87	0.00
1E-A2	30711XVB7	12/24/2019	2.70800 %	133,258,000.00	310,742.85	0.00	0.00	133,258,000.00	310,742.85	0.00
1E-A3	30711XVD3	12/24/2019	3.10800 %	133,258,000.00	356,642.83	0.00	0.00	133,258,000.00	356,642.83	0.00
1E-A4	30711XVF8	12/24/2019	3.50800 %	133,258,000.00	402,542.81	0.00	0.00	133,258,000.00	402,542.81	0.00
1E-B1	30711XVH4	12/24/2019	2.30800 %	133,258,000.00	264,842.87	0.00	0.00	133,258,000.00	264,842.87	0.00
1E-B2	30711XVK7	12/24/2019	2.70800 %	133,258,000.00	310,742.85	0.00	0.00	133,258,000.00	310,742.85	0.00
1E-B3	30711XVM3	12/24/2019	3.10800 %	133,258,000.00	356,642.83	0.00	0.00	133,258,000.00	356,642.83	0.00
1E-B4	30711XVP6	12/24/2019	3.50800 %	133,258,000.00	402,542.81	0.00	0.00	133,258,000.00	402,542.81	0.00
1E-C1	30711XVR2	12/24/2019	2.30800 %	135,218,000.00	268,738.26	0.00	0.00	135,218,000.00	268,738.26	0.00
1E-C2	30711XVT8	12/24/2019	2.70800 %	135,218,000.00	315,313.35	0.00	0.00	135,218,000.00	315,313.35	0.00
1E-C3	30711XVV3	12/24/2019	3.10800 %	135,218,000.00	361,888.44	0.00	0.00	135,218,000.00	361,888.44	0.00
1E-C4	30711XVX9	12/24/2019	3.50800 %	135,218,000.00	408,463.53	0.00	0.00	135,218,000.00	408,463.53	0.00
1E-D1	30711XVY7	12/24/2019	2.30800 %	266,516,000.00	529,685.74	0.00	0.00	266,516,000.00	529,685.74	0.00
1E-D2	30711XVZ4	12/24/2019	2.70800 %	266,516,000.00	621,485.70	0.00	0.00	266,516,000.00	621,485.70	0.00
1E-D3	30711XWA8	12/24/2019	3.10800 %	266,516,000.00	713,285.65	0.00	0.00	266,516,000.00	713,285.65	0.00
1E-D4	30711XWB6	12/24/2019	3.50800 %	266,516,000.00	805,085.61	0.00	0.00	266,516,000.00	805,085.61	0.00
1E-D5	30711XWC4	12/24/2019	4.10800 %	266,516,000.00	942,785.54	0.00	0.00	266,516,000.00	942,785.54	0.00

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1E-F1	30711XWD2	12/24/2019	2.30800 %	268,476,000.00	533,581.13	0.00	0.00	268,476,000.00	533,581.13	0.00
1E-F2	30711XWE0	12/24/2019	2.70800 %	268,476,000.00	626,056.20	0.00	0.00	268,476,000.00	626,056.20	0.00
1E-F3	30711XWF7	12/24/2019	3.10800 %	268,476,000.00	718,531.27	0.00	0.00	268,476,000.00	718,531.27	0.00
1E-F4	30711XWG5	12/24/2019	3.50800 %	268,476,000.00	811,006.33	0.00	0.00	268,476,000.00	811,006.33	0.00
1E-F5	30711XWH3	12/24/2019	4.10800 %	268,476,000.00	949,718.93	0.00	0.00	268,476,000.00	949,718.93	0.00
1X-1	30711XWJ9	12/24/2019	1.80000 %	0.00	413,099.80	0.00	0.00	0.00	413,099.80	0.00
1X-2	30711XWK6	12/24/2019	1.40000 %	0.00	321,299.84	0.00	0.00	0.00	321,299.84	0.00
1X-3	30711XWL4	12/24/2019	1.00000 %	0.00	229,499.89	0.00	0.00	0.00	229,499.89	0.00
1X-4	30711XWM2	12/24/2019	0.60000 %	0.00	137,699.93	0.00	0.00	0.00	137,699.93	0.00
1Y-1	30711XWN0	12/24/2019	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	12/24/2019	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	12/24/2019	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	12/24/2019	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		11/29/2019	0.00000 %	9,881,372,446.26	0.00	311,763,657.89	0.00	9,569,608,788.37	311,763,657.89	0.00
2M-1	30711XWS9	12/24/2019	2.35800 %	11,988,040.94	24,341.72	11,988,040.94	0.00	0.00	12,012,382.66	0.00
2M-1H		11/29/2019	0.00000 %	630,984.09	0.00	630,984.09	0.00	0.00	630,984.09	0.00
2M-2A	30711XWT7	12/24/2019	4.20800 %	101,332,000.00	367,182.13	1,954,455.34	0.00	99,377,544.66	2,321,637.47	0.00
2M-AH		11/29/2019	0.00000 %	5,334,298.00	0.00	102,886.03	0.00	5,231,411.97	102,886.03	0.00
2M-2B	30711XWU4	12/24/2019	4.20800 %	101,332,000.00	367,182.13	0.00	0.00	101,332,000.00	367,182.13	0.00
2M-BH		11/29/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	12/24/2019	4.20800 %	101,332,000.00	367,182.13	0.00	0.00	101,332,000.00	367,182.13	0.00
2M-CH		11/29/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	12/24/2019	4.20800 %	303,996,000.00	1,101,546.39	1,954,455.34	0.00	302,041,544.66	3,056,001.73	0.00
2M-2H		11/29/2019	0.00000 %	16,002,894.00	0.00	102,886.03	0.00	15,900,007.97	102,886.03	0.00
2B-1	30711XWW0	12/24/2019	6.15800 %	63,333,000.00	335,837.31	0.00	0.00	63,333,000.00	335,837.31	0.00
2B-1H		11/29/2019	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		11/29/2019	0.00000 %	66,575,941.44	0.00	0.00	24,851.27	66,551,090.17	0.00	115,346.83
2A-I1	30711XWY6	12/24/2019	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2A-I2	30711XXA7	12/24/2019	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2A-I3	30711XXC3	12/24/2019	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2A-I4	30711XXE9	12/24/2019	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2B-I1	30711XXG4	12/24/2019	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2B-I2	30711XXH2	12/24/2019	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2B-I3	30711XXK5	12/24/2019	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2B-I4	30711XXM1	12/24/2019	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2C-I1	30711XXP4	12/24/2019	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	12/24/2019	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	12/24/2019	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	12/24/2019	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	12/24/2019	2.40800 %	101,332,000.00	210,117.53	1,954,455.34	0.00	99,377,544.66	2,164,572.87	0.00
2E-A2	30711XXB5	12/24/2019	2.80800 %	101,332,000.00	245,020.78	1,954,455.34	0.00	99,377,544.66	2,199,476.12	0.00
2E-A3	30711XXD1	12/24/2019	3.20800 %	101,332,000.00	279,924.02	1,954,455.34	0.00	99,377,544.66	2,234,379.36	0.00
2E-A4	30711XXF6	12/24/2019	3.60800 %	101,332,000.00	314,827.26	1,954,455.34	0.00	99,377,544.66	2,269,282.60	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	12/24/2019	2.40800 %	101,332,000.00	210,117.53	0.00	0.00	101,332,000.00	210,117.53	0.00
2E-B2	30711XXJ8	12/24/2019	2.80800 %	101,332,000.00	245,020.78	0.00	0.00	101,332,000.00	245,020.78	0.00
2E-B3	30711XXL3	12/24/2019	3.20800 %	101,332,000.00	279,924.02	0.00	0.00	101,332,000.00	279,924.02	0.00
2E-B4	30711XXN9	12/24/2019	3.60800 %	101,332,000.00	314,827.26	0.00	0.00	101,332,000.00	314,827.26	0.00
2E-C1	30711XXQ2	12/24/2019	2.40800 %	101,332,000.00	210,117.53	0.00	0.00	101,332,000.00	210,117.53	0.00
2E-C2	30711XXS8	12/24/2019	2.80800 %	101,332,000.00	245,020.78	0.00	0.00	101,332,000.00	245,020.78	0.00
2E-C3	30711XXU3	12/24/2019	3.20800 %	101,332,000.00	279,924.02	0.00	0.00	101,332,000.00	279,924.02	0.00
2E-C4	30711XXW9	12/24/2019	3.60800 %	101,332,000.00	314,827.26	0.00	0.00	101,332,000.00	314,827.26	0.00
2E-D1	30711XXX7	12/24/2019	2.40800 %	202,664,000.00	420,235.06	1,954,455.34	0.00	200,709,544.66	2,374,690.40	0.00
2E-D2	30711XXY5	12/24/2019	2.80800 %	202,664,000.00	490,041.55	1,954,455.34	0.00	200,709,544.66	2,444,496.89	0.00
2E-D3	30711XXZ2	12/24/2019	3.20800 %	202,664,000.00	559,848.04	1,954,455.34	0.00	200,709,544.66	2,514,303.38	0.00
2E-D4	30711XYA6	12/24/2019	3.60800 %	202,664,000.00	629,654.53	1,954,455.34	0.00	200,709,544.66	2,584,109.87	0.00
2E-D5	30711XYB4	12/24/2019	4.20800 %	202,664,000.00	734,364.26	1,954,455.34	0.00	200,709,544.66	2,688,819.60	0.00
2E-F1	30711XYC2	12/24/2019	2.40800 %	202,664,000.00	420,235.06	0.00	0.00	202,664,000.00	420,235.06	0.00
2E-F2	30711XYD0	12/24/2019	2.80800 %	202,664,000.00	490,041.55	0.00	0.00	202,664,000.00	490,041.55	0.00
2E-F3	30711XYE8	12/24/2019	3.20800 %	202,664,000.00	559,848.04	0.00	0.00	202,664,000.00	559,848.04	0.00
2E-F4	30711XYF5	12/24/2019	3.60800 %	202,664,000.00	629,654.53	0.00	0.00	202,664,000.00	629,654.53	0.00
2E-F5	30711XYG3	12/24/2019	4.20800 %	202,664,000.00	734,364.26	0.00	0.00	202,664,000.00	734,364.26	0.00
2X-1	30711XYH1	12/24/2019	1.80000 %	0.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00
2X-2	30711XYJ7	12/24/2019	1.40000 %	0.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00
2X-3	30711XYK4	12/24/2019	1.00000 %	0.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00
2X-4	30711XYL2	12/24/2019	0.60000 %	0.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00
2Y-1	30711XYM0	12/24/2019	1.80000 %	0.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00
2Y-2	30711XYN8	12/24/2019	1.40000 %	0.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00
2Y-3	30711XYP3	12/24/2019	1.00000 %	0.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00
2Y-4	30711XYQ1	12/24/2019	0.60000 %	0.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00
Totals				34,199,377,828.82	32,930,004.74	762,568,845.97	24,851.27	33,436,784,131.59	795,498,850.71	232,039.60

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	14,879,959,191.52	24,896,471.50	372,750,439.68	0.00	0.00	397,646,911.18	14,482,312,280.35	0.73131224	397,646,911.18
1M-1	186,170,000.00	71,952,238.46	1,120,252.37	16,772,439.64	0.00	0.00	17,892,692.01	54,059,546.45	0.29037732	17,892,692.01
1M-1H	9,799,029.00	3,787,194.88	58,964.31	882,814.75	0.00	0.00	941,779.06	2,845,415.82	0.29037732	941,779.06
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	9,881,372,446.26	15,839,170.29	295,924,487.60	0.00	0.00	311,763,657.89	9,569,608,788.37	0.74958030	311,763,657.89
2M-1	107,666,000.00	11,988,040.94	609,958.84	11,378,082.10	0.00	0.00	11,988,040.94	0.00	0.00000000	11,988,040.94
2M-1H	5,666,942.00	630,984.09	32,104.86	598,879.23	0.00	0.00	630,984.09	0.00	0.00000000	630,984.09
2M-2A	101,332,000.00	101,332,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	99,377,544.66	0.98071236	1,954,455.34
2M-AH	5,334,298.00	5,334,298.00	5,234.90	97,651.13	0.00	0.00	102,886.03	5,231,411.97	0.98071236	102,886.03
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	303,996,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	302,041,544.66	0.99357079	1,954,455.34
2M-2H	16,002,894.00	16,002,894.00	5,234.90	97,651.13	0.00	0.00	102,886.03	15,900,007.97	0.99357079	102,886.03
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	66,575,941.44	0.00	0.00	0.00	24,851.27	24,851.27	66,551,090.17	0.99826979	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	101,332,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	99,377,544.66	0.98071236	1,954,455.34
2E-A2	101,332,000.00	101,332,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	99,377,544.66	0.98071236	1,954,455.34
2E-A3	101,332,000.00	101,332,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	99,377,544.66	0.98071236	1,954,455.34
2E-A4	101,332,000.00	101,332,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	99,377,544.66	0.98071236	1,954,455.34
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2019

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	200,709,544.66	0.99035618	1,954,455.34
2E-D2	202,664,000.00	202,664,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	200,709,544.66	0.99035618	1,954,455.34
2E-D3	202,664,000.00	202,664,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	200,709,544.66	0.99035618	1,954,455.34
2E-D4	202,664,000.00	202,664,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	200,709,544.66	0.99035618	1,954,455.34
2E-D5	202,664,000.00	202,664,000.00	99,443.88	1,855,011.46	0.00	0.00	1,954,455.34	200,709,544.66	0.99035618	1,954,455.34
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	34,199,377,828.82	43,661,274.65	718,907,571.32	0.00	24,851.27	762,593,697.24	33,436,784,131.59	0.79179663	762,568,845.97

**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	751.39218161	1.25719525	18.82275095	0.00000000	0.00000000	20.07994621	731.31223541	0.73131224	20.07994621
1M-1	186,170,000.00	386.48675114	6.01736246	90.09206446	0.00000000	0.00000000	96.10942692	290.37732422	0.29037732	96.10942692
1M-1H	9,799,029.00	386.48675088	6.01736254	90.09206422	0.00000000	0.00000000	96.10942676	290.37732412	0.29037732	96.10942676
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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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	774.00051330	1.24067036	23.17954379	0.00000000	0.00000000	24.42021415	749.58029915	0.74958030	24.42021415
2M-1	107,666,000.00	111.34472294	5.66528746	105.67943548	0.00000000	0.00000000	111.34472294	0.00000000	0.00000000	111.34472294
2M-1H	5,666,942.00	111.34472349	5.66528826	105.67943522	0.00000000	0.00000000	111.34472349	0.00000000	0.00000000	111.34472349
2M-2A	101,332,000.00	1000.00000000	0.98136699	18.30627502	0.00000000	0.00000000	19.28764201	980.71235799	0.98071236	19.28764201
2M-AH	5,334,298.00	1000.00000000	0.98136625	18.30627573	0.00000000	0.00000000	19.28764197	980.71235803	0.98071236	19.28764197
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	1000.00000000	0.32712233	6.10209167	0.00000000	0.00000000	6.42921400	993.57078600	0.99357079	6.42921400
2M-2H	16,002,894.00	1000.00000000	0.32712208	6.10209191	0.00000000	0.00000000	6.42921399	993.57078601	0.99357079	6.42921399
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	998.64256192	0.00000000	0.00000000	0.00000000	0.37277033	0.37277033	998.26979159	0.99826979	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	1000.00000000	0.98136699	18.30627502	0.00000000	0.00000000	19.28764201	980.71235799	0.98071236	19.28764201
2E-A2	101,332,000.00	1000.00000000	0.98136699	18.30627502	0.00000000	0.00000000	19.28764201	980.71235799	0.98071236	19.28764201
2E-A3	101,332,000.00	1000.00000000	0.98136699	18.30627502	0.00000000	0.00000000	19.28764201	980.71235799	0.98071236	19.28764201
2E-A4	101,332,000.00	1000.00000000	0.98136699	18.30627502	0.00000000	0.00000000	19.28764201	980.71235799	0.98071236	19.28764201
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	1000.00000000	0.49068350	9.15313751	0.00000000	0.00000000	9.64382100	990.35617900	0.99035618	9.64382100
2E-D2	202,664,000.00	1000.00000000	0.49068350	9.15313751	0.00000000	0.00000000	9.64382100	990.35617900	0.99035618	9.64382100
2E-D3	202,664,000.00	1000.00000000	0.49068350	9.15313751	0.00000000	0.00000000	9.64382100	990.35617900	0.99035618	9.64382100
2E-D4	202,664,000.00	1000.00000000	0.49068350	9.15313751	0.00000000	0.00000000	9.64382100	990.35617900	0.99035618	9.64382100
2E-D5	202,664,000.00	1000.00000000	0.49068350	9.15313751	0.00000000	0.00000000	9.64382100	990.35617900	0.99035618	9.64382100
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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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 %	14,879,959,191.52	0.00	0.00	0.00	0.00	0.00	0.00	14,482,312,280.35
1M-1	11/25/19 - 12/25/19	31	2.35800 %	71,952,238.46	146,099.02	0.00	0.00	0.00	146,099.02	0.00	54,059,546.45
1M-1H	N/A	N/A	0.00000 %	3,787,194.88	0.00	0.00	0.00	0.00	0.00	0.00	2,845,415.82
1M-2A	11/25/19 - 12/25/19	31	4.10800 %	133,258,000.00	471,392.77	0.00	0.00	0.00	471,392.77	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	11/25/19 - 12/25/19	31	4.10800 %	133,258,000.00	471,392.77	0.00	0.00	0.00	471,392.77	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	11/25/19 - 12/25/19	31	4.10800 %	135,218,000.00	478,326.16	0.00	0.00	0.00	478,326.16	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	11/25/19 - 12/25/19	31	4.10800 %	401,734,000.00	1,421,111.71	0.00	0.00	0.00	1,421,111.71	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	11/25/19 - 12/25/19	31	5.70800 %	97,984,000.00	481,613.13	0.00	0.00	0.00	481,613.13	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	11/25/19 - 12/25/19	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1A-I2	11/25/19 - 12/25/19	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1A-I3	11/25/19 - 12/25/19	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1A-I4	11/25/19 - 12/25/19	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1B-I1	11/25/19 - 12/25/19	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	11/25/19 - 12/25/19	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	11/25/19 - 12/25/19	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	11/25/19 - 12/25/19	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	11/25/19 - 12/25/19	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	11/25/19 - 12/25/19	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	11/25/19 - 12/25/19	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	11/25/19 - 12/25/19	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	11/25/19 - 12/25/19	31	2.30800 %	133,258,000.00	264,842.87	0.00	0.00	0.00	264,842.87	0.00	133,258,000.00
1E-A2	11/25/19 - 12/25/19	31	2.70800 %	133,258,000.00	310,742.85	0.00	0.00	0.00	310,742.85	0.00	133,258,000.00
1E-A3	11/25/19 - 12/25/19	31	3.10800 %	133,258,000.00	356,642.83	0.00	0.00	0.00	356,642.83	0.00	133,258,000.00
1E-A4	11/25/19 - 12/25/19	31	3.50800 %	133,258,000.00	402,542.81	0.00	0.00	0.00	402,542.81	0.00	133,258,000.00
1E-B1	11/25/19 - 12/25/19	31	2.30800 %	133,258,000.00	264,842.87	0.00	0.00	0.00	264,842.87	0.00	133,258,000.00
1E-B2	11/25/19 - 12/25/19	31	2.70800 %	133,258,000.00	310,742.85	0.00	0.00	0.00	310,742.85	0.00	133,258,000.00
1E-B3	11/25/19 - 12/25/19	31	3.10800 %	133,258,000.00	356,642.83	0.00	0.00	0.00	356,642.83	0.00	133,258,000.00
1E-B4	11/25/19 - 12/25/19	31	3.50800 %	133,258,000.00	402,542.81	0.00	0.00	0.00	402,542.81	0.00	133,258,000.00
1E-C1	11/25/19 - 12/25/19	31	2.30800 %	135,218,000.00	268,738.26	0.00	0.00	0.00	268,738.26	0.00	135,218,000.00
1E-C2	11/25/19 - 12/25/19	31	2.70800 %	135,218,000.00	315,313.35	0.00	0.00	0.00	315,313.35	0.00	135,218,000.00
1E-C3	11/25/19 - 12/25/19	31	3.10800 %	135,218,000.00	361,888.44	0.00	0.00	0.00	361,888.44	0.00	135,218,000.00
1E-C4	11/25/19 - 12/25/19	31	3.50800 %	135,218,000.00	408,463.53	0.00	0.00	0.00	408,463.53	0.00	135,218,000.00
1E-D1	11/25/19 - 12/25/19	31	2.30800 %	266,516,000.00	529,685.74	0.00	0.00	0.00	529,685.74	0.00	266,516,000.00
1E-D2	11/25/19 - 12/25/19	31	2.70800 %	266,516,000.00	621,485.70	0.00	0.00	0.00	621,485.70	0.00	266,516,000.00
1E-D3	11/25/19 - 12/25/19	31	3.10800 %	266,516,000.00	713,285.65	0.00	0.00	0.00	713,285.65	0.00	266,516,000.00
1E-D4	11/25/19 - 12/25/19	31	3.50800 %	266,516,000.00	805,085.61	0.00	0.00	0.00	805,085.61	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	11/25/19 - 12/25/19	31	4.10800 %	266,516,000.00	942,785.54	0.00	0.00	0.00	942,785.54	0.00	266,516,000.00
1E-F1	11/25/19 - 12/25/19	31	2.30800 %	268,476,000.00	533,581.13	0.00	0.00	0.00	533,581.13	0.00	268,476,000.00
1E-F2	11/25/19 - 12/25/19	31	2.70800 %	268,476,000.00	626,056.20	0.00	0.00	0.00	626,056.20	0.00	268,476,000.00
1E-F3	11/25/19 - 12/25/19	31	3.10800 %	268,476,000.00	718,531.27	0.00	0.00	0.00	718,531.27	0.00	268,476,000.00
1E-F4	11/25/19 - 12/25/19	31	3.50800 %	268,476,000.00	811,006.33	0.00	0.00	0.00	811,006.33	0.00	268,476,000.00
1E-F5	11/25/19 - 12/25/19	31	4.10800 %	268,476,000.00	949,718.93	0.00	0.00	0.00	949,718.93	0.00	268,476,000.00
1X-1	11/25/19 - 12/25/19	31	1.80000 %	266,516,000.00	413,099.80	0.00	0.00	0.00	413,099.80	0.00	266,516,000.00
1X-2	11/25/19 - 12/25/19	31	1.40000 %	266,516,000.00	321,299.84	0.00	0.00	0.00	321,299.84	0.00	266,516,000.00
1X-3	11/25/19 - 12/25/19	31	1.00000 %	266,516,000.00	229,499.89	0.00	0.00	0.00	229,499.89	0.00	266,516,000.00
1X-4	11/25/19 - 12/25/19	31	0.60000 %	266,516,000.00	137,699.93	0.00	0.00	0.00	137,699.93	0.00	266,516,000.00
1Y-1	11/25/19 - 12/25/19	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	11/25/19 - 12/25/19	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	11/25/19 - 12/25/19	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	11/25/19 - 12/25/19	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	9,881,372,446.26	0.00	0.00	0.00	0.00	0.00	0.00	9,569,608,788.37
2M-1	11/25/19 - 12/25/19	31	2.35800 %	11,988,040.94	24,341.72	0.00	0.00	0.00	24,341.72	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	630,984.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	11/25/19 - 12/25/19	31	4.20800 %	101,332,000.00	367,182.13	0.00	0.00	0.00	367,182.13	0.00	99,377,544.66
2M-AH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,231,411.97
2M-2B	11/25/19 - 12/25/19	31	4.20800 %	101,332,000.00	367,182.13	0.00	0.00	0.00	367,182.13	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	11/25/19 - 12/25/19	31	4.20800 %	101,332,000.00	367,182.13	0.00	0.00	0.00	367,182.13	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	11/25/19 - 12/25/19	31	4.20800 %	303,996,000.00	1,101,546.39	0.00	0.00	0.00	1,101,546.39	0.00	302,041,544.66
2M-2H	N/A	N/A	0.00000 %	16,002,894.00	0.00	0.00	0.00	0.00	0.00	0.00	15,900,007.97
2B-1	11/25/19 - 12/25/19	31	6.15800 %	63,333,000.00	335,837.31	0.00	0.00	0.00	335,837.31	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,575,941.44	0.00	0.00	0.00	0.00	0.00	0.00	66,551,090.17
2A-I1	11/25/19 - 12/25/19	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00	99,377,544.66
2A-I2	11/25/19 - 12/25/19	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00	99,377,544.66
2A-I3	11/25/19 - 12/25/19	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00	99,377,544.66
2A-I4	11/25/19 - 12/25/19	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00	99,377,544.66
2B-I1	11/25/19 - 12/25/19	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2B-I2	11/25/19 - 12/25/19	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2B-I3	11/25/19 - 12/25/19	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2B-I4	11/25/19 - 12/25/19	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2C-I1	11/25/19 - 12/25/19	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	11/25/19 - 12/25/19	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	11/25/19 - 12/25/19	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	11/25/19 - 12/25/19	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	11/25/19 - 12/25/19	31	2.40800 %	101,332,000.00	210,117.53	0.00	0.00	0.00	210,117.53	0.00	99,377,544.66
2E-A2	11/25/19 - 12/25/19	31	2.80800 %	101,332,000.00	245,020.78	0.00	0.00	0.00	245,020.78	0.00	99,377,544.66

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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	11/25/19 - 12/25/19	31	3.20800 %	101,332,000.00	279,924.02	0.00	0.00	0.00	279,924.02	0.00	99,377,544.66
2E-A4	11/25/19 - 12/25/19	31	3.60800 %	101,332,000.00	314,827.26	0.00	0.00	0.00	314,827.26	0.00	99,377,544.66
2E-B1	11/25/19 - 12/25/19	31	2.40800 %	101,332,000.00	210,117.53	0.00	0.00	0.00	210,117.53	0.00	101,332,000.00
2E-B2	11/25/19 - 12/25/19	31	2.80800 %	101,332,000.00	245,020.78	0.00	0.00	0.00	245,020.78	0.00	101,332,000.00
2E-B3	11/25/19 - 12/25/19	31	3.20800 %	101,332,000.00	279,924.02	0.00	0.00	0.00	279,924.02	0.00	101,332,000.00
2E-B4	11/25/19 - 12/25/19	31	3.60800 %	101,332,000.00	314,827.26	0.00	0.00	0.00	314,827.26	0.00	101,332,000.00
2E-C1	11/25/19 - 12/25/19	31	2.40800 %	101,332,000.00	210,117.53	0.00	0.00	0.00	210,117.53	0.00	101,332,000.00
2E-C2	11/25/19 - 12/25/19	31	2.80800 %	101,332,000.00	245,020.78	0.00	0.00	0.00	245,020.78	0.00	101,332,000.00
2E-C3	11/25/19 - 12/25/19	31	3.20800 %	101,332,000.00	279,924.02	0.00	0.00	0.00	279,924.02	0.00	101,332,000.00
2E-C4	11/25/19 - 12/25/19	31	3.60800 %	101,332,000.00	314,827.26	0.00	0.00	0.00	314,827.26	0.00	101,332,000.00
2E-D1	11/25/19 - 12/25/19	31	2.40800 %	202,664,000.00	420,235.06	0.00	0.00	0.00	420,235.06	0.00	200,709,544.66
2E-D2	11/25/19 - 12/25/19	31	2.80800 %	202,664,000.00	490,041.55	0.00	0.00	0.00	490,041.55	0.00	200,709,544.66
2E-D3	11/25/19 - 12/25/19	31	3.20800 %	202,664,000.00	559,848.04	0.00	0.00	0.00	559,848.04	0.00	200,709,544.66
2E-D4	11/25/19 - 12/25/19	31	3.60800 %	202,664,000.00	629,654.53	0.00	0.00	0.00	629,654.53	0.00	200,709,544.66
2E-D5	11/25/19 - 12/25/19	31	4.20800 %	202,664,000.00	734,364.26	0.00	0.00	0.00	734,364.26	0.00	200,709,544.66
2E-F1	11/25/19 - 12/25/19	31	2.40800 %	202,664,000.00	420,235.06	0.00	0.00	0.00	420,235.06	0.00	202,664,000.00
2E-F2	11/25/19 - 12/25/19	31	2.80800 %	202,664,000.00	490,041.55	0.00	0.00	0.00	490,041.55	0.00	202,664,000.00
2E-F3	11/25/19 - 12/25/19	31	3.20800 %	202,664,000.00	559,848.04	0.00	0.00	0.00	559,848.04	0.00	202,664,000.00
2E-F4	11/25/19 - 12/25/19	31	3.60800 %	202,664,000.00	629,654.53	0.00	0.00	0.00	629,654.53	0.00	202,664,000.00
2E-F5	11/25/19 - 12/25/19	31	4.20800 %	202,664,000.00	734,364.26	0.00	0.00	0.00	734,364.26	0.00	202,664,000.00
2X-1	11/25/19 - 12/25/19	31	1.80000 %	202,664,000.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00	200,709,544.66
2X-2	11/25/19 - 12/25/19	31	1.40000 %	202,664,000.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00	200,709,544.66
2X-3	11/25/19 - 12/25/19	31	1.00000 %	202,664,000.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00	200,709,544.66
2X-4	11/25/19 - 12/25/19	31	0.60000 %	202,664,000.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00	200,709,544.66
2Y-1	11/25/19 - 12/25/19	31	1.80000 %	202,664,000.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00	202,664,000.00
2Y-2	11/25/19 - 12/25/19	31	1.40000 %	202,664,000.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00	202,664,000.00
2Y-3	11/25/19 - 12/25/19	31	1.00000 %	202,664,000.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00	202,664,000.00
2Y-4	11/25/19 - 12/25/19	31	0.60000 %	202,664,000.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00	202,664,000.00
Totals					32,930,004.74	0.00	0.00	0.00	32,930,004.74	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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 %	751.39218161	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	731.31223541
1M-1	186,170,000.00	2.35800 %	386.48675114	0.78476135	0.00000000	0.00000000	0.00000000	0.78476135	0.00000000	290.37732422
1M-1H	9,799,029.00	0.00000 %	386.48675088	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	290.37732412
1M-2A	133,258,000.00	4.10800 %	1000.00000000	3.53744443	0.00000000	0.00000000	0.00000000	3.53744443	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	4.10800 %	1000.00000000	3.53744443	0.00000000	0.00000000	0.00000000	3.53744443	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	4.10800 %	1000.00000000	3.53744442	0.00000000	0.00000000	0.00000000	3.53744442	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	4.10800 %	1000.00000000	3.53744445	0.00000000	0.00000000	0.00000000	3.53744445	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	5.70800 %	1000.00000000	4.91522218	0.00000000	0.00000000	0.00000000	4.91522218	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	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.30800 %	1000.00000000	1.98744443	0.00000000	0.00000000	0.00000000	1.98744443	0.00000000	1000.00000000
1E-A2	133,258,000.00	2.70800 %	1000.00000000	2.33188889	0.00000000	0.00000000	0.00000000	2.33188889	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.10800 %	1000.00000000	2.67633335	0.00000000	0.00000000	0.00000000	2.67633335	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.50800 %	1000.00000000	3.02077781	0.00000000	0.00000000	0.00000000	3.02077781	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.30800 %	1000.00000000	1.98744443	0.00000000	0.00000000	0.00000000	1.98744443	0.00000000	1000.00000000
1E-B2	133,258,000.00	2.70800 %	1000.00000000	2.33188889	0.00000000	0.00000000	0.00000000	2.33188889	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.10800 %	1000.00000000	2.67633335	0.00000000	0.00000000	0.00000000	2.67633335	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.50800 %	1000.00000000	3.02077781	0.00000000	0.00000000	0.00000000	3.02077781	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.30800 %	1000.00000000	1.98744442	0.00000000	0.00000000	0.00000000	1.98744442	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.70800 %	1000.00000000	2.33188888	0.00000000	0.00000000	0.00000000	2.33188888	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.10800 %	1000.00000000	2.67633333	0.00000000	0.00000000	0.00000000	2.67633333	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.50800 %	1000.00000000	3.02077778	0.00000000	0.00000000	0.00000000	3.02077778	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.30800 %	1000.00000000	1.98744443	0.00000000	0.00000000	0.00000000	1.98744443	0.00000000	1000.00000000
1E-D2	266,516,000.00	2.70800 %	1000.00000000	2.33188889	0.00000000	0.00000000	0.00000000	2.33188889	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.10800 %	1000.00000000	2.67633332	0.00000000	0.00000000	0.00000000	2.67633332	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.50800 %	1000.00000000	3.02077778	0.00000000	0.00000000	0.00000000	3.02077778	0.00000000	1000.00000000

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1E-D5	266,516,000.00	4.10800 %	1000.00000000	3.53744443	0.00000000	0.00000000	0.00000000	3.53744443	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.30800 %	1000.00000000	1.98744443	0.00000000	0.00000000	0.00000000	1.98744443	0.00000000	1000.00000000
1E-F2	268,476,000.00	2.70800 %	1000.00000000	2.33188888	0.00000000	0.00000000	0.00000000	2.33188888	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.10800 %	1000.00000000	2.67633334	0.00000000	0.00000000	0.00000000	2.67633334	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.50800 %	1000.00000000	3.02077776	0.00000000	0.00000000	0.00000000	3.02077776	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.10800 %	1000.00000000	3.53744443	0.00000000	0.00000000	0.00000000	3.53744443	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	774.00051330	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	749.58029915
2M-1	107,666,000.00	2.35800 %	111.34472294	0.22608549	0.00000000	0.00000000	0.00000000	0.22608549	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000 %	111.34472349	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	4.20800 %	1000.00000000	3.62355554	0.00000000	0.00000000	0.00000000	3.62355554	0.00000000	980.71235799
2M-AH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.71235803
2M-2B	101,332,000.00	4.20800 %	1000.00000000	3.62355554	0.00000000	0.00000000	0.00000000	3.62355554	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	4.20800 %	1000.00000000	3.62355554	0.00000000	0.00000000	0.00000000	3.62355554	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	4.20800 %	1000.00000000	3.62355554	0.00000000	0.00000000	0.00000000	3.62355554	0.00000000	993.57078600
2M-2H	16,002,894.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.57078601
2B-1	63,333,000.00	6.15800 %	1000.00000000	5.30272228	0.00000000	0.00000000	0.00000000	5.30272228	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 %	998.64256192	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.26979159
2A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	980.71235799
2A-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	980.71235799
2A-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	980.71235799
2A-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	980.71235799
2B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.40800 %	1000.00000000	2.07355554	0.00000000	0.00000000	0.00000000	2.07355554	0.00000000	980.71235799
2E-A2	101,332,000.00	2.80800 %	1000.00000000	2.41800004	0.00000000	0.00000000	0.00000000	2.41800004	0.00000000	980.71235799

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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	3.20800 %	1000.00000000	2.76244444	0.00000000	0.00000000	0.00000000	2.76244444	0.00000000	980.71235799
2E-A4	101,332,000.00	3.60800 %	1000.00000000	3.10688884	0.00000000	0.00000000	0.00000000	3.10688884	0.00000000	980.71235799
2E-B1	101,332,000.00	2.40800 %	1000.00000000	2.07355554	0.00000000	0.00000000	0.00000000	2.07355554	0.00000000	1000.00000000
2E-B2	101,332,000.00	2.80800 %	1000.00000000	2.41800004	0.00000000	0.00000000	0.00000000	2.41800004	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.20800 %	1000.00000000	2.76244444	0.00000000	0.00000000	0.00000000	2.76244444	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.60800 %	1000.00000000	3.10688884	0.00000000	0.00000000	0.00000000	3.10688884	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.40800 %	1000.00000000	2.07355554	0.00000000	0.00000000	0.00000000	2.07355554	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.80800 %	1000.00000000	2.41800004	0.00000000	0.00000000	0.00000000	2.41800004	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.20800 %	1000.00000000	2.76244444	0.00000000	0.00000000	0.00000000	2.76244444	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.60800 %	1000.00000000	3.10688884	0.00000000	0.00000000	0.00000000	3.10688884	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.40800 %	1000.00000000	2.07355554	0.00000000	0.00000000	0.00000000	2.07355554	0.00000000	990.35617900
2E-D2	202,664,000.00	2.80800 %	1000.00000000	2.41799999	0.00000000	0.00000000	0.00000000	2.41799999	0.00000000	990.35617900
2E-D3	202,664,000.00	3.20800 %	1000.00000000	2.76244444	0.00000000	0.00000000	0.00000000	2.76244444	0.00000000	990.35617900
2E-D4	202,664,000.00	3.60800 %	1000.00000000	3.10688889	0.00000000	0.00000000	0.00000000	3.10688889	0.00000000	990.35617900
2E-D5	202,664,000.00	4.20800 %	1000.00000000	3.62355554	0.00000000	0.00000000	0.00000000	3.62355554	0.00000000	990.35617900
2E-F1	202,664,000.00	2.40800 %	1000.00000000	2.07355554	0.00000000	0.00000000	0.00000000	2.07355554	0.00000000	1000.00000000
2E-F2	202,664,000.00	2.80800 %	1000.00000000	2.41799999	0.00000000	0.00000000	0.00000000	2.41799999	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.20800 %	1000.00000000	2.76244444	0.00000000	0.00000000	0.00000000	2.76244444	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.60800 %	1000.00000000	3.10688889	0.00000000	0.00000000	0.00000000	3.10688889	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.20800 %	1000.00000000	3.62355554	0.00000000	0.00000000	0.00000000	3.62355554	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	990.35617900
2X-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	990.35617900
2X-3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	990.35617900
2X-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	0.00000000	990.35617900
2Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	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	34,957,862.55
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	431,892.95
Gains & Subsequent Recoveries (Realized Losses)	(24,851.27)
Total Deposits	<u>35,364,904.23</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	35,345,737.57
Total Withdrawals (Pool Distribution Amount)	<u>35,364,904.23</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.708000%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	416,481,382.25
Total Principal Reduction Cumulative	5,460,054,559.11
Scheduled Principal Current	26,075,688.18
Scheduled Principal Cumulative	694,227,277.18
Unscheduled Principal Current	390,405,694.07
Unscheduled Principal Cumulative	4,765,710,589.16
Senior Reduction Amount	397,646,911.18
Subordinate Reduction Amount	18,834,471.07
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,542.21
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	326,464,875.56
Total Principal Reduction Cumulative	3,312,519,442.82
Scheduled Principal Current	16,585,912.77
Scheduled Principal Cumulative	447,887,006.20
Unscheduled Principal Current	309,854,111.52
Unscheduled Principal Cumulative	2,864,517,589.79
Senior Reduction Amount	311,763,657.89
Subordinate Reduction Amount	14,676,366.40
Calculated Tranche Write-Down Amount	24,851.27
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	16,092.25
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	71179
Period Reference Pool Removal Loan Count	1507
Period Ending Loan Count	69672
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	15,168,264,274.54
Period PIF Loan Count Current	1506
PIF Loan Count Cumulative	18757
Period PIF Loan UPB Current	382,809,593.77
PIF Loan UPB Cumulative	4,513,198,930.82
Period Partial Prepayment Amount	8,387,265.34
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	47
Repurchase Prior Credit Event UPB Curr	104,611.26
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	155
Total Active Modified Loan UPB	36,939,954.44
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	46553
Period Reference Pool Removal Loan Count	1155
Period Ending Loan Count	45398
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	10,020,767,868.86
Period PIF Loan Count Current	1151
PIF Loan Count Cumulative	10829
Period PIF Loan UPB Current	306,246,047.06
PIF Loan UPB Cumulative	2,754,337,846.85
Period Partial Prepayment Amount	3,508,934.07
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	327,281.69
Repurchase Prior Credit Event UPB Cum	11,138,530.26
Credit Event Amount Current	487,797.09
Credit Event Amount Cumulative	3,232,416.18
Total Active Modified Loan Count	209
Total Active Modified Loan UPB	52,649,388.12
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	95.497731%
Subordinate Percentage	4.502269%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000%	4.520000%	4.520000%
1M-1	0.00	0.00	3.050000%	4.040000%	4.150000%
1M-1H	0.00	0.00	3.050000%	4.040000%	4.150000%
1M-2	0.00	0.00	1.000000%	1.320000%	1.360000%
1M-2H	0.00	0.00	1.000000%	1.320000%	1.360000%
1B-1	0.00	0.00	0.500000%	0.660000%	0.680000%
1B-1H	0.00	0.00	0.500000%	0.660000%	0.680000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.520000%
2M-1	0.00	0.00	3.400000%	4.380000%	4.520000%
2M-1H	0.00	0.00	3.400000%	4.380000%	4.520000%
2M-2	0.00	0.00	1.000000%	1.290000%	1.330000%
2M-2H	0.00	0.00	1.000000%	1.290000%	1.330000%
2B-1	0.00	0.00	0.500000%	0.640000%	0.660000%
2B-1H	0.00	0.00	0.500000%	0.640000%	0.660000%
2B-2H	24,851.27	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0.00	0.00
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
0.00	0.00
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	478	98,048,330.42	0.686072%	0.646404%
60 Days	111	22,315,194.46	0.159318%	0.147118%
90 Days	43	10,214,608.49	0.061718%	0.067342%
120 Days	43	7,562,756.00	0.061718%	0.049859%
150 Days	15	2,842,220.45	0.021529%	0.018738%
180+ Days	70	14,891,586.21	0.100471%	0.098176%
	760	155,874,696.03	1.090826%	1.027637%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	471	101,790,690.07	1.037491%	1.015797%
60 Days	111	23,445,694.81	0.244504%	0.233971%
90 Days	49	9,828,536.02	0.107934%	0.098082%
120 Days	32	6,746,444.22	0.070488%	0.067325%
150 Days	26	5,299,220.27	0.057271%	0.052882%
180+ Days	82	16,958,370.18	0.180625%	0.169232%
	771	164,068,955.57	1.698313%	1.637289%

CONNECTICUT AVENUE SECURITIES

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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	0.006%
12 Month Average	0.004%

CDR	
Current Month	0.000%
3 Month Average	0.004%
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): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/9/2019

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

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.005%
3 Month Average	0.003%
12 Month Average	0.002%

SDA	
Current Month	0.094%
3 Month Average	0.071%
12 Month Average	0.050%

CDR	
Current Month	0.057%
3 Month Average	0.041%
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

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Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	17	4,366,286.77	1,542.21	0.035	1,542.21	0.00
2	138	36,652,567.45	16,092.25	0.044	16,092.25	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44853969	278,093.34	84.59	0.030	84.59	0.00
1	44806688	378,398.84	131.27	0.035	131.27	0.00
1	44864798	178,821.28	111.76	0.062	111.76	0.00
1	44843497	319,972.21	133.32	0.042	133.32	0.00
1	44842578	406,287.69	126.96	0.031	126.96	0.00
1	44841377	190,576.47	73.63	0.039	73.63	0.00
1	44833550	222,302.66	69.47	0.031	69.47	0.00
1	44833221	306,425.53	93.20	0.030	93.20	0.00
1	44814635	170,326.44	7.58	0.004	7.58	0.00
1	44830027	346,996.19	118.71	0.034	118.71	0.00
1	44828899	252,063.99	105.03	0.042	105.03	0.00
1	44827806	171,520.08	125.07	0.073	125.07	0.00
1	44821896	225,986.47	47.08	0.021	47.08	0.00
1	44815627	180,493.15	150.41	0.083	150.41	0.00
1	44888520	132,757.78	69.14	0.052	69.14	0.00
1	44810253	407,262.84	8.31	0.002	8.31	0.00
1	44832430	198,001.81	86.68	0.044	86.68	0.00
2	44761637	199,462.95	37.86	0.019	37.86	0.00
2	44761774	74,655.59	91.13	0.122	91.13	0.00
2	44761818	87,888.43	43.86	0.050	43.86	0.00
2	44762306	338,480.84	105.78	0.031	105.78	0.00
2	44759896	245,760.13	37.12	0.015	37.12	0.00
2	44762870	324,861.18	137.86	0.042	137.86	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	44761553	206,594.61	66.15	0.032	66.15	0.00
2	44761489	169,753.72	114.75	0.068	114.75	0.00
2	44760052	176,013.85	146.68	0.083	146.68	0.00
2	44759604	160,844.47	55.04	0.034	55.04	0.00
2	44762900	404,019.76	44.90	0.011	44.90	0.00
2	44768786	162,328.22	48.52	0.030	48.52	0.00
2	44760857	263,290.84	91.71	0.035	91.71	0.00
2	44759334	389,499.93	40.57	0.010	40.57	0.00
2	44771856	299,181.60	159.51	0.053	159.51	0.00
2	44771364	141,396.56	43.21	0.031	43.21	0.00
2	44770245	317,187.30	165.20	0.052	165.20	0.00
2	44769884	400,410.46	171.88	0.043	171.88	0.00
2	44769376	286,449.61	59.68	0.021	59.68	0.00
2	44768065	171,323.70	87.34	0.051	87.34	0.00
2	44768180	311,254.08	126.50	0.041	126.50	0.00
2	44763976	366,940.97	290.48	0.079	290.48	0.00
2	44766389	127,820.75	30.28	0.024	30.28	0.00
2	44765513	347,988.48	151.46	0.044	151.46	0.00
2	44764706	236,579.21	36.23	0.015	36.23	0.00
2	44764661	319,987.84	96.59	0.030	96.59	0.00
2	44764480	272,685.88	296.11	0.109	296.11	0.00
2	44763989	326,728.08	168.46	0.052	168.46	0.00
2	44757202	176,820.61	60.06	0.034	60.06	0.00
2	44755211	394,182.70	209.72	0.053	209.72	0.00
2	44747933	135,454.04	60.88	0.045	60.88	0.00
2	44748098	288,294.06	155.42	0.054	155.42	0.00
2	44748623	213,865.61	111.78	0.052	111.78	0.00
2	44749630	311,982.20	168.54	0.054	168.54	0.00
2	44749908	396,961.50	166.02	0.042	166.02	0.00
2	44750162	454,904.35	164.25	0.036	164.25	0.00
2	44750426	185,949.60	61.11	0.033	61.11	0.00
2	44750664	217,785.60	132.94	0.061	132.94	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44750681	419,617.26	137.35	0.033	137.35	0.00
2	44750776	276,386.30	81.10	0.029	81.10	0.00
2	44751925	146,418.34	30.50	0.021	30.50	0.00
2	44752023	235,795.12	196.13	0.083	196.13	0.00
2	44757616	272,107.44	224.49	0.083	224.49	0.00
2	44754446	317,566.50	131.68	0.041	131.68	0.00
2	44759289	195,015.35	81.26	0.042	81.26	0.00
2	44755796	389,691.23	103.13	0.026	103.13	0.00
2	44756304	75,986.31	23.75	0.031	23.75	0.00
2	44756498	252,395.42	262.91	0.104	262.91	0.00
2	44756747	381,393.18	125.49	0.033	125.49	0.00
2	44756773	130,848.37	56.00	0.043	56.00	0.00
2	44772953	396,550.97	226.30	0.057	226.30	0.00
2	44757227	253,660.76	5.03	0.002	5.03	0.00
2	44757916	326,231.12	101.95	0.031	101.95	0.00
2	44758112	161,673.33	77.91	0.048	77.91	0.00
2	44758660	186,373.55	77.66	0.042	77.66	0.00
2	44758677	352,606.48	102.70	0.029	102.70	0.00
2	44758720	261,100.31	81.59	0.031	81.59	0.00
2	44758724	202,969.64	110.73	0.055	110.73	0.00
2	44753209	295,780.72	30.81	0.010	30.81	0.00
2	44794339	315,468.50	155.06	0.049	155.06	0.00
2	44799394	221,062.70	116.75	0.053	116.75	0.00
2	44799362	419,992.29	157.30	0.037	157.30	0.00
2	44799300	171,273.15	141.30	0.082	141.30	0.00
2	44799173	149,932.11	84.24	0.056	84.24	0.00
2	44799101	416,981.85	152.29	0.037	152.29	0.00
2	44798129	266,173.81	55.45	0.021	55.45	0.00
2	44797806	397,113.96	197.96	0.050	197.96	0.00
2	44790206	232,839.86	22.31	0.010	22.31	0.00
2	44794431	297,802.45	149.39	0.050	149.39	0.00
2	44799964	228,054.15	70.50	0.031	70.50	0.00
2	44794099	463,560.64	95.13	0.021	95.13	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44793994	374,325.66	143.26	0.038	143.26	0.00
2	44793831	210,341.39	119.96	0.057	119.96	0.00
2	44792074	322,501.44	197.01	0.061	197.01	0.00
2	44791737	242,827.72	75.88	0.031	75.88	0.00
2	44791507	254,267.47	158.92	0.063	158.92	0.00
2	44772342	389,817.97	129.70	0.033	129.70	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	163,607.85	56.66	0.035	56.66	0.00
2	44803218	651,553.39	306.43	0.047	306.43	0.00
2	44803048	336,229.92	105.07	0.031	105.07	0.00
2	44803047	282,352.89	99.92	0.035	99.92	0.00
2	44802534	138,290.49	30.17	0.022	30.17	0.00
2	44802184	407,867.03	254.92	0.063	254.92	0.00
2	44801764	40,152.30	25.65	0.064	25.65	0.00
2	44799398	202,572.07	130.26	0.064	130.26	0.00
2	44801607	372,967.02	276.03	0.074	276.03	0.00
2	44799531	353,157.97	70.08	0.020	70.08	0.00
2	44801511	340,310.17	212.25	0.062	212.25	0.00
2	44801461	126,980.72	44.59	0.035	44.59	0.00
2	44801084	113,938.41	41.53	0.036	41.53	0.00
2	44801029	221,833.64	138.65	0.063	138.65	0.00
2	44800706	350,247.04	178.13	0.051	178.13	0.00
2	44800327	231,623.47	44.88	0.019	44.88	0.00
2	44799969	292,831.80	213.52	0.073	213.52	0.00
2	44788812	188,423.76	76.12	0.040	76.12	0.00
2	44801610	395,450.27	276.09	0.070	276.09	0.00
2	44774178	238,217.36	99.26	0.042	99.26	0.00
2	44778252	146,228.24	30.46	0.021	30.46	0.00
2	44778151	355,282.39	144.40	0.041	144.40	0.00
2	44778088	253,680.93	79.28	0.031	79.28	0.00
2	44777907	331,333.81	106.69	0.032	106.69	0.00
2	44777490	187,396.12	19.52	0.010	19.52	0.00

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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	44776861	214,996.90	134.37	0.062	134.37	0.00
2	44776506	310,744.03	148.14	0.048	148.14	0.00
2	44790382	364,910.18	362.28	0.099	362.28	0.00
2	44776032	157,108.91	64.87	0.041	64.87	0.00
2	44780464	417,083.48	46.34	0.011	46.34	0.00
2	44773900	146,749.66	16.20	0.011	16.20	0.00
2	44773791	146,724.01	168.12	0.115	168.12	0.00
2	44773707	305,130.59	86.54	0.028	86.54	0.00
2	44773358	188,564.93	15.30	0.008	15.30	0.00
2	44773313	356,831.09	260.19	0.073	260.19	0.00
2	44773158	241,926.45	145.50	0.060	145.50	0.00
2	44804420	105,608.31	9.39	0.009	9.39	0.00
2	44776233	220,430.87	108.98	0.049	108.98	0.00
2	44785842	241,062.36	145.94	0.061	145.94	0.00
2	44788704	625,252.40	99.48	0.016	99.48	0.00
2	44788554	154,804.21	68.29	0.044	68.29	0.00
2	44787534	413,234.39	172.18	0.042	172.18	0.00
2	44787378	237,229.26	78.57	0.033	78.57	0.00
2	44787215	301,269.61	282.44	0.094	282.44	0.00
2	44787060	267,367.97	56.55	0.021	56.55	0.00
2	44787049	184,708.45	154.65	0.084	154.65	0.00
2	44779309	115,700.48	96.42	0.083	96.42	0.00
2	44786471	78,189.57	22.49	0.029	22.49	0.00
2	44779844	206,517.69	42.99	0.021	42.99	0.00
2	44785023	238,082.79	99.93	0.042	99.93	0.00
2	44783524	175,746.35	64.05	0.036	64.05	0.00
2	44782683	308,328.02	86.45	0.028	86.45	0.00
2	44782356	134,921.38	42.16	0.031	42.16	0.00
2	44781489	359,072.41	236.15	0.066	236.15	0.00
2	44781275	243,209.12	101.34	0.042	101.34	0.00
2	44780786	168,658.07	46.63	0.028	46.63	0.00
2	44772895	299,291.60	153.91	0.051	153.91	0.00
2	44786559	405,945.61	154.66	0.038	154.66	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	487,797.09	24,581.11	5.039

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	342,591.75	270.16	22,316.86	6.514

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44752427	212,783.26	5,182.42	2.436
44756303	81,375.84	18,702.87	22.983
44793721	193,637.99	695.82	0.359

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44758476	191,274.89	686.80	19,305.73	10.093
44775858	83,441.97	55.00	1,877.58	2.25
44783328	67,874.89	(471.64)	1,133.55	1.670

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
23	4,126,506.69	232,039.60	5.623

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	5,182.42	2.436
44756303	81,375.84	18,702.87	22.983
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)
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	(5,982.30)	(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	6	97,430.12	24,851.27	0.000 %	0	0.00	0.00	0.000 %	6	97,430.12	24,851.27	0.000 %
Total	6	97,430.12	24,851.27	0.000 %	0	0.00	0.00	0.000 %	6	97,430.12	24,851.27	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	5,182.42	5,182.42
Group 2	0044756303	84,000.00	4.500 %	WI	95.00	360	18,702.87	11/30/2019	18,702.87	18,702.87
Group 2	0044758476	194,000.00	4.875 %	CT	97.00	360	67,662.36	12/31/2018	686.80	19,305.73
Group 2	0044775858	86,000.00	4.125 %	IA	95.00	360	1,784.58	08/31/2019	55.00	1,877.58
Group 2	0044783328	69,000.00	4.375 %	OH	97.00	360	3,402.07	08/31/2019	(471.64)	1,133.55
Group 2	0044793721	197,000.00	4.500 %	MI	97.00	360	695.82	11/30/2019	695.82	695.82

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**

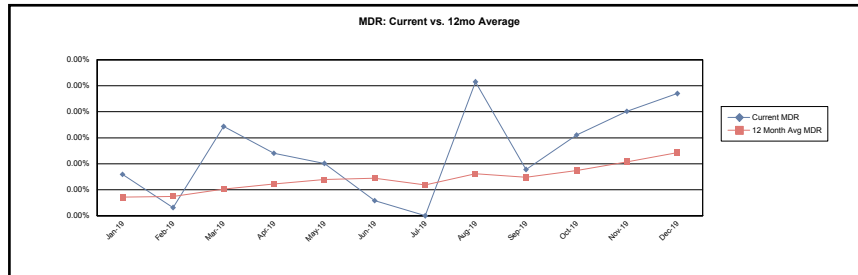
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

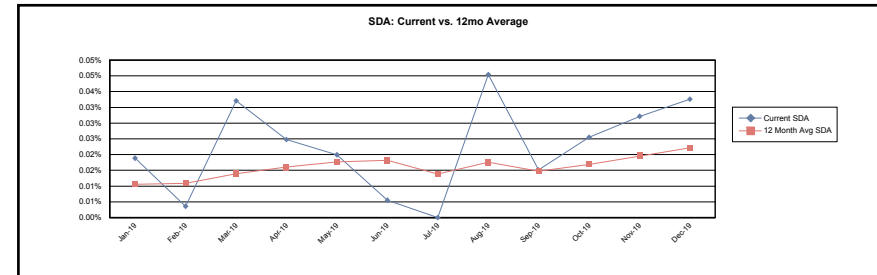
MDR

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



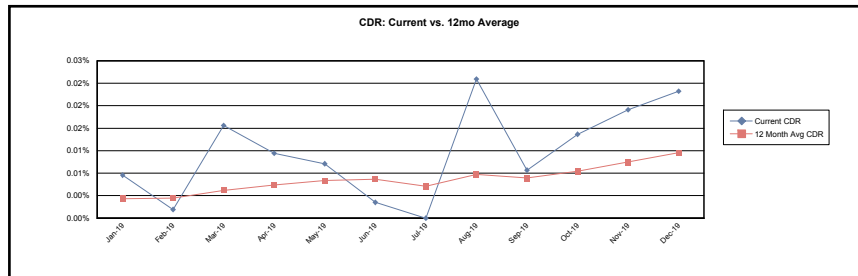
SDA

Current Month 0.038 %
3 Month Average 0.032 %
12 Month Average 0.022 %



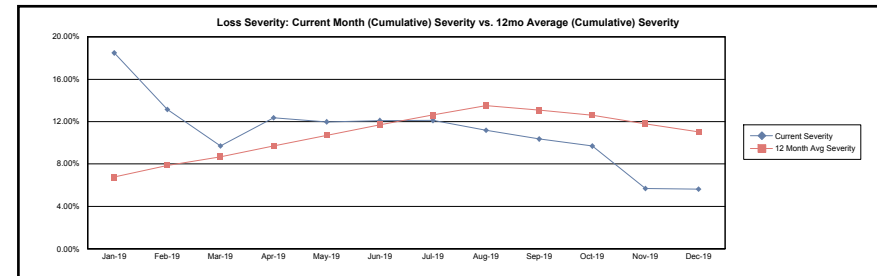
CDR

Current Month 0.023 %
3 Month Average 0.019 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 5.623 %
3 Month Average (Cumulative) 7.003 %
12 Month Average (Cumulative) 11.037 %



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

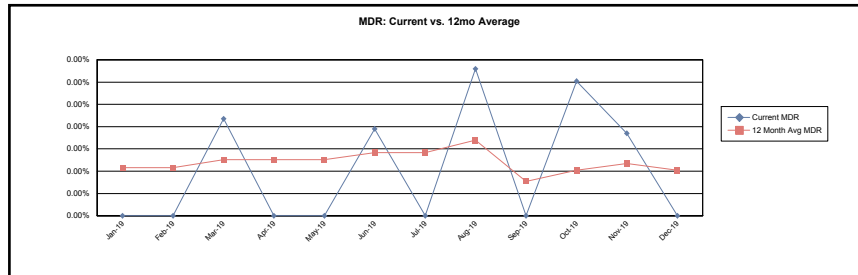
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Realized Loss Report - Collateral

Group 1

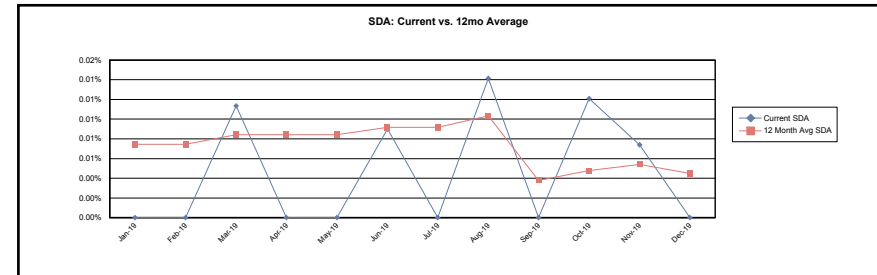
MDR

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



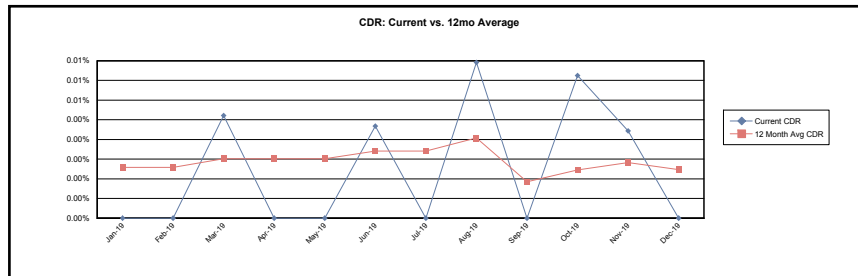
SDA

Current Month 0.000 %
3 Month Average 0.006 %
12 Month Average 0.004 %



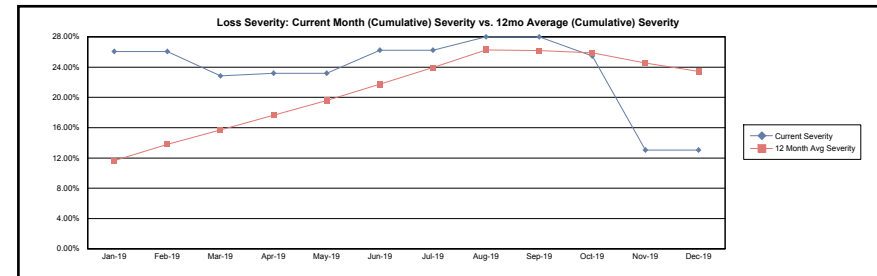
CDR

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



Loss Severity

Current Month (Cumulative) 13.052 %
3 Month Average (Cumulative) 17.196 %
12 Month Average (Cumulative) 23.455 %



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

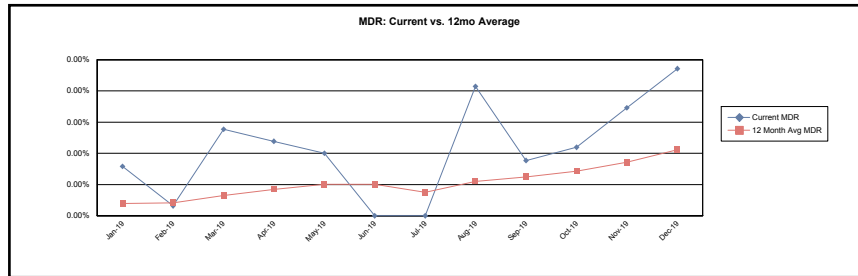
Contact: Customer Service - CTSLink
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Realized Loss Report - Collateral

Group 2

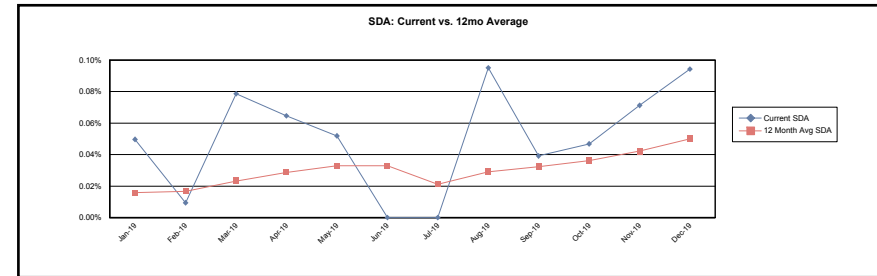
MDR

Current Month 0.005 %
3 Month Average 0.003 %
12 Month Average 0.002 %



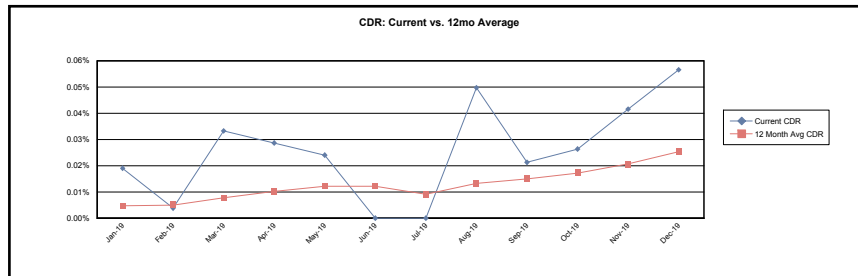
SDA

Current Month 0.094 %
3 Month Average 0.071 %
12 Month Average 0.050 %



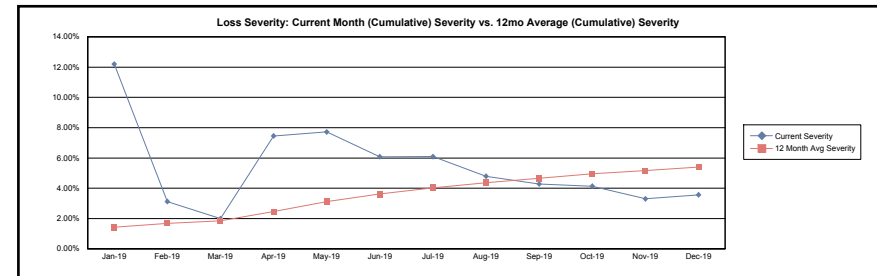
CDR

Current Month 0.057 %
3 Month Average 0.041 %
12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 3.568 %
3 Month Average (Cumulative) 3.668 %
12 Month Average (Cumulative) 5.395 %



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 2.705 %
3 Month Average 2.391 %
12 Month Average 1.307 %

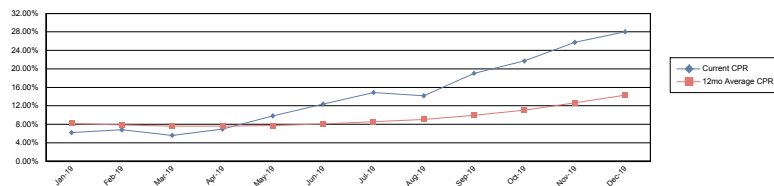
CPR

Current Month 28.040 %
3 Month Average 25.158 %
12 Month Average 14.292 %

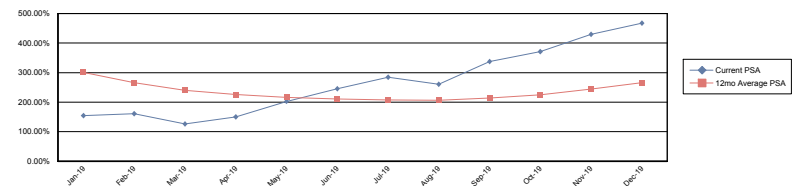
PSA

Current Month 467.335 %
3 Month Average 422.401 %
12 Month Average 265.706 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 2.509 %
3 Month Average 2.210 %
12 Month Average 1.257 %

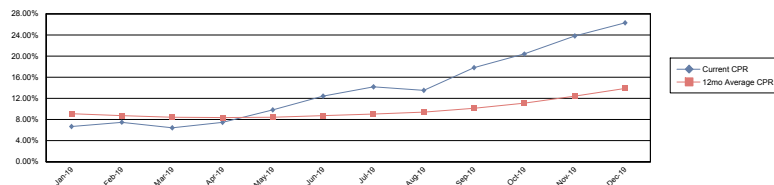
CPR

Current Month 26.284 %
3 Month Average 23.490 %
12 Month Average 13.844 %

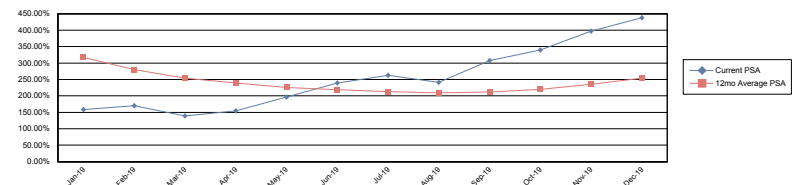
PSA

Current Month 438.069 %
3 Month Average 391.568 %
12 Month Average 253.668 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Connecticut Avenue Securities
Credit-Linked Notes
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Prepayment Rates

Group 2

SMM

Current Month 3.000 %
3 Month Average 2.661 %
12 Month Average 1.381 %

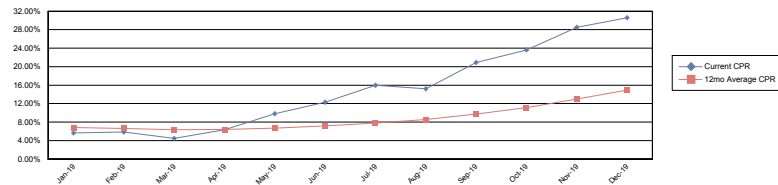
CPR

Current Month 30.612 %
3 Month Average 27.594 %
12 Month Average 14.941 %

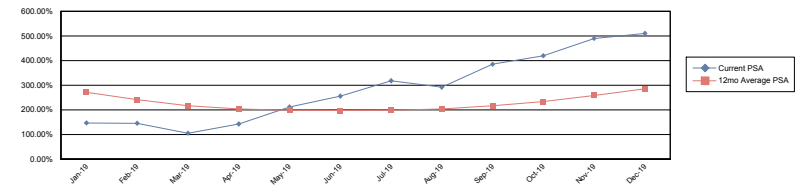
PSA

Current Month 510.207 %
3 Month Average 473.194 %
12 Month Average 285.092 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

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

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

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

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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
0044786718	327,281.69	0.00	0.000%	327,281.69
0044886438	104,611.26	0.00	0.000%	104,611.26
Totals	431,892.95	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2019

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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: 26-Dec-2019

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**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