

**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

11-Jun-2019 01:00:45 PM

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		05/31/2019	0.00000 %	16,504,322,961.83	0.00	207,566,356.41	0.00	16,296,756,605.41	207,566,356.41	0.00
1M-1	30711XUS1	06/24/2019	3.07975 %	145,018,501.65	347,371.68	9,337,814.99	0.00	135,680,686.66	9,685,186.67	0.00
1M-1H		05/31/2019	0.00000 %	7,633,026.28	0.00	491,494.44	0.00	7,141,531.84	491,494.44	0.00
1M-2A	30711XUT9	06/24/2019	4.82975 %	133,258,000.00	500,579.98	0.00	0.00	133,258,000.00	500,579.98	0.00
1M-AH		05/31/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	06/24/2019	4.82975 %	133,258,000.00	500,579.98	0.00	0.00	133,258,000.00	500,579.98	0.00
1M-BH		05/31/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	06/24/2019	4.82975 %	135,218,000.00	507,942.66	0.00	0.00	135,218,000.00	507,942.66	0.00
1M-CH		05/31/2019	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	06/24/2019	4.82975 %	401,734,000.00	1,509,102.61	0.00	0.00	401,734,000.00	1,509,102.61	0.00
1M-2H		05/31/2019	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	06/24/2019	6.42975 %	97,984,000.00	490,009.82	0.00	0.00	97,984,000.00	490,009.82	0.00
1B-1H		05/31/2019	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		05/31/2019	0.00000 %	103,012,055.61	0.00	0.00	34,645.24	102,977,410.37	0.00	164,183.63
1A-I1	30711XUY8	06/24/2019	1.80000 %	0.00	186,561.20	0.00	0.00	0.00	186,561.20	0.00
1A-I2	30711XVA9	06/24/2019	1.40000 %	0.00	145,103.16	0.00	0.00	0.00	145,103.16	0.00
1A-I3	30711XVC5	06/24/2019	1.00000 %	0.00	103,645.11	0.00	0.00	0.00	103,645.11	0.00
1A-I4	30711XVE1	06/24/2019	0.60000 %	0.00	62,187.07	0.00	0.00	0.00	62,187.07	0.00
1B-I1	30711XVG6	06/24/2019	1.80000 %	0.00	186,561.20	0.00	0.00	0.00	186,561.20	0.00
1B-I2	30711XVJ0	06/24/2019	1.40000 %	0.00	145,103.16	0.00	0.00	0.00	145,103.16	0.00
1B-I3	30711XVL5	06/24/2019	1.00000 %	0.00	103,645.11	0.00	0.00	0.00	103,645.11	0.00
1B-I4	30711XVN1	06/24/2019	0.60000 %	0.00	62,187.07	0.00	0.00	0.00	62,187.07	0.00
1C-I1	30711XVQ4	06/24/2019	1.80000 %	0.00	189,305.20	0.00	0.00	0.00	189,305.20	0.00
1C-I2	30711XVS0	06/24/2019	1.40000 %	0.00	147,237.38	0.00	0.00	0.00	147,237.38	0.00
1C-I3	30711XVU5	06/24/2019	1.00000 %	0.00	105,169.56	0.00	0.00	0.00	105,169.56	0.00
1C-I4	30711XVW1	06/24/2019	0.60000 %	0.00	63,101.73	0.00	0.00	0.00	63,101.73	0.00
1E-A1	30711XUZ5	06/24/2019	3.02975 %	133,258,000.00	314,018.78	0.00	0.00	133,258,000.00	314,018.78	0.00
1E-A2	30711XVB7	06/24/2019	3.42975 %	133,258,000.00	355,476.82	0.00	0.00	133,258,000.00	355,476.82	0.00
1E-A3	30711XVD3	06/24/2019	3.82975 %	133,258,000.00	396,934.86	0.00	0.00	133,258,000.00	396,934.86	0.00
1E-A4	30711XVF8	06/24/2019	4.22975 %	133,258,000.00	438,392.91	0.00	0.00	133,258,000.00	438,392.91	0.00
1E-B1	30711XVH4	06/24/2019	3.02975 %	133,258,000.00	314,018.78	0.00	0.00	133,258,000.00	314,018.78	0.00
1E-B2	30711XVK7	06/24/2019	3.42975 %	133,258,000.00	355,476.82	0.00	0.00	133,258,000.00	355,476.82	0.00
1E-B3	30711XVM3	06/24/2019	3.82975 %	133,258,000.00	396,934.86	0.00	0.00	133,258,000.00	396,934.86	0.00
1E-B4	30711XVP6	06/24/2019	4.22975 %	133,258,000.00	438,392.91	0.00	0.00	133,258,000.00	438,392.91	0.00
1E-C1	30711XVR2	06/24/2019	3.02975 %	135,218,000.00	318,637.46	0.00	0.00	135,218,000.00	318,637.46	0.00
1E-C2	30711XVT8	06/24/2019	3.42975 %	135,218,000.00	360,705.28	0.00	0.00	135,218,000.00	360,705.28	0.00
1E-C3	30711XVV3	06/24/2019	3.82975 %	135,218,000.00	402,773.11	0.00	0.00	135,218,000.00	402,773.11	0.00
1E-C4	30711XVX9	06/24/2019	4.22975 %	135,218,000.00	444,840.93	0.00	0.00	135,218,000.00	444,840.93	0.00
1E-D1	30711XVY7	06/24/2019	3.02975 %	266,516,000.00	628,037.55	0.00	0.00	266,516,000.00	628,037.55	0.00
1E-D2	30711XVZ4	06/24/2019	3.42975 %	266,516,000.00	710,953.64	0.00	0.00	266,516,000.00	710,953.64	0.00
1E-D3	30711XWA8	06/24/2019	3.82975 %	266,516,000.00	793,869.73	0.00	0.00	266,516,000.00	793,869.73	0.00
1E-D4	30711XWB6	06/24/2019	4.22975 %	266,516,000.00	876,785.82	0.00	0.00	266,516,000.00	876,785.82	0.00
1E-D5	30711XWC4	06/24/2019	4.82975 %	266,516,000.00	1,001,159.95	0.00	0.00	266,516,000.00	1,001,159.95	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
1E-F1	30711XWD2	06/24/2019	3.02975 %	268,476,000.00	632,656.24	0.00	0.00	268,476,000.00	632,656.24	0.00
1E-F2	30711XWE0	06/24/2019	3.42975 %	268,476,000.00	716,182.10	0.00	0.00	268,476,000.00	716,182.10	0.00
1E-F3	30711XWF7	06/24/2019	3.82975 %	268,476,000.00	799,707.97	0.00	0.00	268,476,000.00	799,707.97	0.00
1E-F4	30711XWG5	06/24/2019	4.22975 %	268,476,000.00	883,233.84	0.00	0.00	268,476,000.00	883,233.84	0.00
1E-F5	30711XWH3	06/24/2019	4.82975 %	268,476,000.00	1,008,522.64	0.00	0.00	268,476,000.00	1,008,522.64	0.00
1X-1	30711XWJ9	06/24/2019	1.80000 %	0.00	373,122.40	0.00	0.00	0.00	373,122.40	0.00
1X-2	30711XWK6	06/24/2019	1.40000 %	0.00	290,206.31	0.00	0.00	0.00	290,206.31	0.00
1X-3	30711XWL4	06/24/2019	1.00000 %	0.00	207,290.22	0.00	0.00	0.00	207,290.22	0.00
1X-4	30711XWM2	06/24/2019	0.60000 %	0.00	124,374.13	0.00	0.00	0.00	124,374.13	0.00
1Y-1	30711XWN0	06/24/2019	1.80000 %	0.00	375,866.40	0.00	0.00	0.00	375,866.40	0.00
1Y-2	30711XWP5	06/24/2019	1.40000 %	0.00	292,340.53	0.00	0.00	0.00	292,340.53	0.00
1Y-3	30711XWQ3	06/24/2019	1.00000 %	0.00	208,814.67	0.00	0.00	0.00	208,814.67	0.00
1Y-4	30711XWR1	06/24/2019	0.60000 %	0.00	125,288.80	0.00	0.00	0.00	125,288.80	0.00
2A-H		05/31/2019	0.00000 %	11,126,055,563.90	0.00	138,356,635.40	0.00	10,987,698,928.50	138,356,635.40	0.00
2M-1	30711XWS9	06/24/2019	3.07975 %	67,671,449.66	162,097.56	6,194,569.50	0.00	61,476,880.17	6,356,667.06	0.00
2M-1H		05/31/2019	0.00000 %	3,561,850.35	0.00	326,047.83	0.00	3,235,802.52	326,047.83	0.00
2M-2A	30711XWT7	06/24/2019	4.92975 %	101,332,000.00	388,532.22	0.00	0.00	101,332,000.00	388,532.22	0.00
2M-AH		05/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	06/24/2019	4.92975 %	101,332,000.00	388,532.22	0.00	0.00	101,332,000.00	388,532.22	0.00
2M-BH		05/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	06/24/2019	4.92975 %	101,332,000.00	388,532.22	0.00	0.00	101,332,000.00	388,532.22	0.00
2M-CH		05/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	06/24/2019	4.92975 %	303,996,000.00	1,165,596.66	0.00	0.00	303,996,000.00	1,165,596.66	0.00
2M-2H		05/31/2019	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	06/24/2019	6.87975 %	63,333,000.00	338,889.61	0.00	0.00	63,333,000.00	338,889.61	0.00
2B-1H		05/31/2019	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		05/31/2019	0.00000 %	66,553,052.33	0.00	0.00	(24,062.64)	66,577,114.97	0.00	89,322.03
2A-I1	30711XWY6	06/24/2019	1.80000 %	0.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00
2A-I2	30711XXA7	06/24/2019	1.40000 %	0.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00
2A-I3	30711XXC3	06/24/2019	1.00000 %	0.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00
2A-I4	30711XXE9	06/24/2019	0.60000 %	0.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00
2B-I1	30711XXG4	06/24/2019	1.80000 %	0.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00
2B-I2	30711XXH2	06/24/2019	1.40000 %	0.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00
2B-I3	30711XXK5	06/24/2019	1.00000 %	0.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00
2B-I4	30711XXM1	06/24/2019	0.60000 %	0.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00
2C-I1	30711XXP4	06/24/2019	1.80000 %	0.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00
2C-I2	30711XXR0	06/24/2019	1.40000 %	0.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00
2C-I3	30711XXT6	06/24/2019	1.00000 %	0.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00
2C-I4	30711XXV1	06/24/2019	0.60000 %	0.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00
2E-A1	30711XWZ3	06/24/2019	3.12975 %	101,332,000.00	246,667.42	0.00	0.00	101,332,000.00	246,667.42	0.00
2E-A2	30711XXB5	06/24/2019	3.52975 %	101,332,000.00	278,192.93	0.00	0.00	101,332,000.00	278,192.93	0.00
2E-A3	30711XXD1	06/24/2019	3.92975 %	101,332,000.00	309,718.44	0.00	0.00	101,332,000.00	309,718.44	0.00
2E-A4	30711XXF6	06/24/2019	4.32975 %	101,332,000.00	341,243.95	0.00	0.00	101,332,000.00	341,243.95	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	06/24/2019	3.12975 %	101,332,000.00	246,667.42	0.00	0.00	101,332,000.00	246,667.42	0.00
2E-B2	30711XXJ8	06/24/2019	3.52975 %	101,332,000.00	278,192.93	0.00	0.00	101,332,000.00	278,192.93	0.00
2E-B3	30711XXL3	06/24/2019	3.92975 %	101,332,000.00	309,718.44	0.00	0.00	101,332,000.00	309,718.44	0.00
2E-B4	30711XXN9	06/24/2019	4.32975 %	101,332,000.00	341,243.95	0.00	0.00	101,332,000.00	341,243.95	0.00
2E-C1	30711XXQ2	06/24/2019	3.12975 %	101,332,000.00	246,667.42	0.00	0.00	101,332,000.00	246,667.42	0.00
2E-C2	30711XXS8	06/24/2019	3.52975 %	101,332,000.00	278,192.93	0.00	0.00	101,332,000.00	278,192.93	0.00
2E-C3	30711XXU3	06/24/2019	3.92975 %	101,332,000.00	309,718.44	0.00	0.00	101,332,000.00	309,718.44	0.00
2E-C4	30711XXW9	06/24/2019	4.32975 %	101,332,000.00	341,243.95	0.00	0.00	101,332,000.00	341,243.95	0.00
2E-D1	30711XXX7	06/24/2019	3.12975 %	202,664,000.00	493,334.84	0.00	0.00	202,664,000.00	493,334.84	0.00
2E-D2	30711XXY5	06/24/2019	3.52975 %	202,664,000.00	556,385.86	0.00	0.00	202,664,000.00	556,385.86	0.00
2E-D3	30711XXZ2	06/24/2019	3.92975 %	202,664,000.00	619,436.89	0.00	0.00	202,664,000.00	619,436.89	0.00
2E-D4	30711XYA6	06/24/2019	4.32975 %	202,664,000.00	682,487.91	0.00	0.00	202,664,000.00	682,487.91	0.00
2E-D5	30711XYB4	06/24/2019	4.92975 %	202,664,000.00	777,064.44	0.00	0.00	202,664,000.00	777,064.44	0.00
2E-F1	30711XYC2	06/24/2019	3.12975 %	202,664,000.00	493,334.84	0.00	0.00	202,664,000.00	493,334.84	0.00
2E-F2	30711XYD0	06/24/2019	3.52975 %	202,664,000.00	556,385.86	0.00	0.00	202,664,000.00	556,385.86	0.00
2E-F3	30711XYE8	06/24/2019	3.92975 %	202,664,000.00	619,436.89	0.00	0.00	202,664,000.00	619,436.89	0.00
2E-F4	30711XYF5	06/24/2019	4.32975 %	202,664,000.00	682,487.91	0.00	0.00	202,664,000.00	682,487.91	0.00
2E-F5	30711XYG3	06/24/2019	4.92975 %	202,664,000.00	777,064.44	0.00	0.00	202,664,000.00	777,064.44	0.00
2X-1	30711XYH1	06/24/2019	1.80000 %	0.00	283,729.60	0.00	0.00	0.00	283,729.60	0.00
2X-2	30711XYJ7	06/24/2019	1.40000 %	0.00	220,678.58	0.00	0.00	0.00	220,678.58	0.00
2X-3	30711XYK4	06/24/2019	1.00000 %	0.00	157,627.56	0.00	0.00	0.00	157,627.56	0.00
2X-4	30711XYL2	06/24/2019	0.60000 %	0.00	94,576.53	0.00	0.00	0.00	94,576.53	0.00
2Y-1	30711XYM0	06/24/2019	1.80000 %	0.00	283,729.60	0.00	0.00	0.00	283,729.60	0.00
2Y-2	30711XYN8	06/24/2019	1.40000 %	0.00	220,678.58	0.00	0.00	0.00	220,678.58	0.00
2Y-3	30711XYP3	06/24/2019	1.00000 %	0.00	157,627.56	0.00	0.00	0.00	157,627.56	0.00
2Y-4	30711XYQ1	06/24/2019	0.60000 %	0.00	94,576.53	0.00	0.00	0.00	94,576.53	0.00
Totals				37,203,915,351.61	35,205,621.69	362,272,918.57	10,582.60	36,841,631,850.44	397,478,540.26	253,505.66

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	16,504,322,961.83	26,448,043.05	181,118,313.36	0.00	0.00	207,566,356.41	16,296,756,605.41	0.82293609	207,566,356.41
1M-1	186,170,000.00	145,018,501.65	1,190,009.05	8,147,805.94	0.00	0.00	9,337,814.99	135,680,686.66	0.72879995	9,337,814.99
1M-1H	9,799,029.00	7,633,026.28	62,635.94	428,858.50	0.00	0.00	491,494.44	7,141,531.84	0.72879995	491,494.44
1M-2A	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-AH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	103,012,055.61	0.00	0.00	0.00	34,645.24	34,645.24	102,977,410.37	0.99840817	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**

11-Jun-2019 01:00:45 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

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	11,126,055,563.90	17,291,450.68	121,065,184.72	0.00	0.00	138,356,635.40	10,987,698,928.50	0.86065824	138,356,635.40
2M-1	107,666,000.00	67,671,449.66	774,315.77	5,420,253.73	0.00	0.00	6,194,569.50	61,476,880.17	0.57099623	6,194,569.50
2M-1H	5,666,942.00	3,561,850.35	40,755.69	285,292.14	0.00	0.00	326,047.83	3,235,802.52	0.57099623	326,047.83
2M-2A	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-AH	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-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	0.00	0.00	0.00	0.00	0.00	303,996,000.00	1.00000000	0.00
2M-2H	16,002,894.00	16,002,894.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00	1.00000000	0.00
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	66,553,052.33	0.00	0.00	0.00	(24,062.64)	(24,062.64)	66,577,114.97	0.99866016	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	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	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-A3	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-A4	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-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
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Series 2017-C07**

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

11-Jun-2019 01:00:45 PM

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	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	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-D3	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-D4	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-D5	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-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	37,203,915,351.61	45,807,210.18	316,465,708.39	0.00	10,582.60	362,283,501.17	36,841,631,850.44	0.87242480	362,272,918.57

**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

11-Jun-2019 01:00:45 PM

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	833.41755691	1.33554484	9.14591787	0.00000000	0.00000000	10.48146271	822.93609420	0.82293609	10.48146271
1M-1	186,170,000.00	778.95741339	6.39205592	43.76540764	0.00000000	0.00000000	50.15746355	728.79994983	0.72879995	50.15746355
1M-1H	9,799,029.00	778.95741303	6.39205578	43.76540778	0.00000000	0.00000000	50.15746356	728.79994946	0.72879995	50.15746356
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	998.74407225	0.00000000	0.00000000	0.00000000	0.33589979	0.33589979	998.40817246	0.99840817	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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www.ctslink.com
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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	871.49561099	1.35442640	9.48294537	0.00000000	0.00000000	10.83737177	860.65823922	0.86065824	10.83737177
2M-1	107,666,000.00	628.53128806	7.19183187	50.34322562	0.00000000	0.00000000	57.53505749	570.99623066	0.57099623	57.53505749
2M-1H	5,666,942.00	628.53128724	7.19183115	50.34322568	0.00000000	0.00000000	57.53505683	570.99623042	0.57099623	57.53505683
2M-2A	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	16,002,894.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	998.29922409	0.00000000	0.00000000	0.00000000	(0.36094084)	(0.36094084)	998.66016493	0.99866016	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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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www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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 %	16,504,322,961.83	0.00	0.00	0.00	0.00	0.00	0.00	16,296,756,605.41
1M-1	05/28/19 - 06/24/19	28	3.07975 %	145,018,501.65	347,371.68	0.00	0.00	0.00	347,371.68	0.00	135,680,686.66
1M-1H	N/A	N/A	0.00000 %	7,633,026.28	0.00	0.00	0.00	0.00	0.00	0.00	7,141,531.84
1M-2A	05/28/19 - 06/24/19	28	4.82975 %	133,258,000.00	500,579.98	0.00	0.00	0.00	500,579.98	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	05/28/19 - 06/24/19	28	4.82975 %	133,258,000.00	500,579.98	0.00	0.00	0.00	500,579.98	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	05/28/19 - 06/24/19	28	4.82975 %	135,218,000.00	507,942.66	0.00	0.00	0.00	507,942.66	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	05/28/19 - 06/24/19	28	4.82975 %	401,734,000.00	1,509,102.61	0.00	0.00	0.00	1,509,102.61	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	05/28/19 - 06/24/19	28	6.42975 %	97,984,000.00	490,009.82	0.00	0.00	0.00	490,009.82	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 %	103,012,055.61	0.00	0.00	0.00	0.00	0.00	0.00	102,977,410.37
1A-I1	05/28/19 - 06/24/19	28	1.80000 %	133,258,000.00	186,561.20	0.00	0.00	0.00	186,561.20	0.00	133,258,000.00
1A-I2	05/28/19 - 06/24/19	28	1.40000 %	133,258,000.00	145,103.16	0.00	0.00	0.00	145,103.16	0.00	133,258,000.00
1A-I3	05/28/19 - 06/24/19	28	1.00000 %	133,258,000.00	103,645.11	0.00	0.00	0.00	103,645.11	0.00	133,258,000.00
1A-I4	05/28/19 - 06/24/19	28	0.60000 %	133,258,000.00	62,187.07	0.00	0.00	0.00	62,187.07	0.00	133,258,000.00
1B-I1	05/28/19 - 06/24/19	28	1.80000 %	133,258,000.00	186,561.20	0.00	0.00	0.00	186,561.20	0.00	133,258,000.00
1B-I2	05/28/19 - 06/24/19	28	1.40000 %	133,258,000.00	145,103.16	0.00	0.00	0.00	145,103.16	0.00	133,258,000.00
1B-I3	05/28/19 - 06/24/19	28	1.00000 %	133,258,000.00	103,645.11	0.00	0.00	0.00	103,645.11	0.00	133,258,000.00
1B-I4	05/28/19 - 06/24/19	28	0.60000 %	133,258,000.00	62,187.07	0.00	0.00	0.00	62,187.07	0.00	133,258,000.00
1C-I1	05/28/19 - 06/24/19	28	1.80000 %	135,218,000.00	189,305.20	0.00	0.00	0.00	189,305.20	0.00	135,218,000.00
1C-I2	05/28/19 - 06/24/19	28	1.40000 %	135,218,000.00	147,237.38	0.00	0.00	0.00	147,237.38	0.00	135,218,000.00
1C-I3	05/28/19 - 06/24/19	28	1.00000 %	135,218,000.00	105,169.56	0.00	0.00	0.00	105,169.56	0.00	135,218,000.00
1C-I4	05/28/19 - 06/24/19	28	0.60000 %	135,218,000.00	63,101.73	0.00	0.00	0.00	63,101.73	0.00	135,218,000.00
1E-A1	05/28/19 - 06/24/19	28	3.02975 %	133,258,000.00	314,018.78	0.00	0.00	0.00	314,018.78	0.00	133,258,000.00
1E-A2	05/28/19 - 06/24/19	28	3.42975 %	133,258,000.00	355,476.82	0.00	0.00	0.00	355,476.82	0.00	133,258,000.00
1E-A3	05/28/19 - 06/24/19	28	3.82975 %	133,258,000.00	396,934.86	0.00	0.00	0.00	396,934.86	0.00	133,258,000.00
1E-A4	05/28/19 - 06/24/19	28	4.22975 %	133,258,000.00	438,392.91	0.00	0.00	0.00	438,392.91	0.00	133,258,000.00
1E-B1	05/28/19 - 06/24/19	28	3.02975 %	133,258,000.00	314,018.78	0.00	0.00	0.00	314,018.78	0.00	133,258,000.00
1E-B2	05/28/19 - 06/24/19	28	3.42975 %	133,258,000.00	355,476.82	0.00	0.00	0.00	355,476.82	0.00	133,258,000.00
1E-B3	05/28/19 - 06/24/19	28	3.82975 %	133,258,000.00	396,934.86	0.00	0.00	0.00	396,934.86	0.00	133,258,000.00
1E-B4	05/28/19 - 06/24/19	28	4.22975 %	133,258,000.00	438,392.91	0.00	0.00	0.00	438,392.91	0.00	133,258,000.00
1E-C1	05/28/19 - 06/24/19	28	3.02975 %	135,218,000.00	318,637.46	0.00	0.00	0.00	318,637.46	0.00	135,218,000.00
1E-C2	05/28/19 - 06/24/19	28	3.42975 %	135,218,000.00	360,705.28	0.00	0.00	0.00	360,705.28	0.00	135,218,000.00
1E-C3	05/28/19 - 06/24/19	28	3.82975 %	135,218,000.00	402,773.11	0.00	0.00	0.00	402,773.11	0.00	135,218,000.00
1E-C4	05/28/19 - 06/24/19	28	4.22975 %	135,218,000.00	444,840.93	0.00	0.00	0.00	444,840.93	0.00	135,218,000.00
1E-D1	05/28/19 - 06/24/19	28	3.02975 %	266,516,000.00	628,037.55	0.00	0.00	0.00	628,037.55	0.00	266,516,000.00
1E-D2	05/28/19 - 06/24/19	28	3.42975 %	266,516,000.00	710,953.64	0.00	0.00	0.00	710,953.64	0.00	266,516,000.00
1E-D3	05/28/19 - 06/24/19	28	3.82975 %	266,516,000.00	793,869.73	0.00	0.00	0.00	793,869.73	0.00	266,516,000.00
1E-D4	05/28/19 - 06/24/19	28	4.22975 %	266,516,000.00	876,785.82	0.00	0.00	0.00	876,785.82	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	05/28/19 - 06/24/19	28	4.82975 %	266,516,000.00	1,001,159.95	0.00	0.00	0.00	1,001,159.95	0.00	266,516,000.00
1E-F1	05/28/19 - 06/24/19	28	3.02975 %	268,476,000.00	632,656.24	0.00	0.00	0.00	632,656.24	0.00	268,476,000.00
1E-F2	05/28/19 - 06/24/19	28	3.42975 %	268,476,000.00	716,182.10	0.00	0.00	0.00	716,182.10	0.00	268,476,000.00
1E-F3	05/28/19 - 06/24/19	28	3.82975 %	268,476,000.00	799,707.97	0.00	0.00	0.00	799,707.97	0.00	268,476,000.00
1E-F4	05/28/19 - 06/24/19	28	4.22975 %	268,476,000.00	883,233.84	0.00	0.00	0.00	883,233.84	0.00	268,476,000.00
1E-F5	05/28/19 - 06/24/19	28	4.82975 %	268,476,000.00	1,008,522.64	0.00	0.00	0.00	1,008,522.64	0.00	268,476,000.00
1X-1	05/28/19 - 06/24/19	28	1.80000 %	266,516,000.00	373,122.40	0.00	0.00	0.00	373,122.40	0.00	266,516,000.00
1X-2	05/28/19 - 06/24/19	28	1.40000 %	266,516,000.00	290,206.31	0.00	0.00	0.00	290,206.31	0.00	266,516,000.00
1X-3	05/28/19 - 06/24/19	28	1.00000 %	266,516,000.00	207,290.22	0.00	0.00	0.00	207,290.22	0.00	266,516,000.00
1X-4	05/28/19 - 06/24/19	28	0.60000 %	266,516,000.00	124,374.13	0.00	0.00	0.00	124,374.13	0.00	266,516,000.00
1Y-1	05/28/19 - 06/24/19	28	1.80000 %	268,476,000.00	375,866.40	0.00	0.00	0.00	375,866.40	0.00	268,476,000.00
1Y-2	05/28/19 - 06/24/19	28	1.40000 %	268,476,000.00	292,340.53	0.00	0.00	0.00	292,340.53	0.00	268,476,000.00
1Y-3	05/28/19 - 06/24/19	28	1.00000 %	268,476,000.00	208,814.67	0.00	0.00	0.00	208,814.67	0.00	268,476,000.00
1Y-4	05/28/19 - 06/24/19	28	0.60000 %	268,476,000.00	125,288.80	0.00	0.00	0.00	125,288.80	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	11,126,055,563.90	0.00	0.00	0.00	0.00	0.00	0.00	10,987,698,928.50
2M-1	05/28/19 - 06/24/19	28	3.07975 %	67,671,449.66	162,097.56	0.00	0.00	0.00	162,097.56	0.00	61,476,880.17
2M-1H	N/A	N/A	0.00000 %	3,561,850.35	0.00	0.00	0.00	0.00	0.00	0.00	3,235,802.52
2M-2A	05/28/19 - 06/24/19	28	4.92975 %	101,332,000.00	388,532.22	0.00	0.00	0.00	388,532.22	0.00	101,332,000.00
2M-AH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2B	05/28/19 - 06/24/19	28	4.92975 %	101,332,000.00	388,532.22	0.00	0.00	0.00	388,532.22	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	05/28/19 - 06/24/19	28	4.92975 %	101,332,000.00	388,532.22	0.00	0.00	0.00	388,532.22	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	05/28/19 - 06/24/19	28	4.92975 %	303,996,000.00	1,165,596.66	0.00	0.00	0.00	1,165,596.66	0.00	303,996,000.00
2M-2H	N/A	N/A	0.00000 %	16,002,894.00	0.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00
2B-1	05/28/19 - 06/24/19	28	6.87975 %	63,333,000.00	338,889.61	0.00	0.00	0.00	338,889.61	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 %	66,553,052.33	0.00	0.00	0.00	0.00	0.00	0.00	66,577,114.97
2A-I1	05/28/19 - 06/24/19	28	1.80000 %	101,332,000.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00	101,332,000.00
2A-I2	05/28/19 - 06/24/19	28	1.40000 %	101,332,000.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00	101,332,000.00
2A-I3	05/28/19 - 06/24/19	28	1.00000 %	101,332,000.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00	101,332,000.00
2A-I4	05/28/19 - 06/24/19	28	0.60000 %	101,332,000.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00	101,332,000.00
2B-I1	05/28/19 - 06/24/19	28	1.80000 %	101,332,000.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00	101,332,000.00
2B-I2	05/28/19 - 06/24/19	28	1.40000 %	101,332,000.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00	101,332,000.00
2B-I3	05/28/19 - 06/24/19	28	1.00000 %	101,332,000.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00	101,332,000.00
2B-I4	05/28/19 - 06/24/19	28	0.60000 %	101,332,000.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00	101,332,000.00
2C-I1	05/28/19 - 06/24/19	28	1.80000 %	101,332,000.00	141,864.80	0.00	0.00	0.00	141,864.80	0.00	101,332,000.00
2C-I2	05/28/19 - 06/24/19	28	1.40000 %	101,332,000.00	110,339.29	0.00	0.00	0.00	110,339.29	0.00	101,332,000.00
2C-I3	05/28/19 - 06/24/19	28	1.00000 %	101,332,000.00	78,813.78	0.00	0.00	0.00	78,813.78	0.00	101,332,000.00
2C-I4	05/28/19 - 06/24/19	28	0.60000 %	101,332,000.00	47,288.27	0.00	0.00	0.00	47,288.27	0.00	101,332,000.00
2E-A1	05/28/19 - 06/24/19	28	3.12975 %	101,332,000.00	246,667.42	0.00	0.00	0.00	246,667.42	0.00	101,332,000.00
2E-A2	05/28/19 - 06/24/19	28	3.52975 %	101,332,000.00	278,192.93	0.00	0.00	0.00	278,192.93	0.00	101,332,000.00

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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
2E-A3	05/28/19 - 06/24/19	28	3.92975 %	101,332,000.00	309,718.44	0.00	0.00	0.00	309,718.44	0.00	101,332,000.00
2E-A4	05/28/19 - 06/24/19	28	4.32975 %	101,332,000.00	341,243.95	0.00	0.00	0.00	341,243.95	0.00	101,332,000.00
2E-B1	05/28/19 - 06/24/19	28	3.12975 %	101,332,000.00	246,667.42	0.00	0.00	0.00	246,667.42	0.00	101,332,000.00
2E-B2	05/28/19 - 06/24/19	28	3.52975 %	101,332,000.00	278,192.93	0.00	0.00	0.00	278,192.93	0.00	101,332,000.00
2E-B3	05/28/19 - 06/24/19	28	3.92975 %	101,332,000.00	309,718.44	0.00	0.00	0.00	309,718.44	0.00	101,332,000.00
2E-B4	05/28/19 - 06/24/19	28	4.32975 %	101,332,000.00	341,243.95	0.00	0.00	0.00	341,243.95	0.00	101,332,000.00
2E-C1	05/28/19 - 06/24/19	28	3.12975 %	101,332,000.00	246,667.42	0.00	0.00	0.00	246,667.42	0.00	101,332,000.00
2E-C2	05/28/19 - 06/24/19	28	3.52975 %	101,332,000.00	278,192.93	0.00	0.00	0.00	278,192.93	0.00	101,332,000.00
2E-C3	05/28/19 - 06/24/19	28	3.92975 %	101,332,000.00	309,718.44	0.00	0.00	0.00	309,718.44	0.00	101,332,000.00
2E-C4	05/28/19 - 06/24/19	28	4.32975 %	101,332,000.00	341,243.95	0.00	0.00	0.00	341,243.95	0.00	101,332,000.00
2E-D1	05/28/19 - 06/24/19	28	3.12975 %	202,664,000.00	493,334.84	0.00	0.00	0.00	493,334.84	0.00	202,664,000.00
2E-D2	05/28/19 - 06/24/19	28	3.52975 %	202,664,000.00	556,385.86	0.00	0.00	0.00	556,385.86	0.00	202,664,000.00
2E-D3	05/28/19 - 06/24/19	28	3.92975 %	202,664,000.00	619,436.89	0.00	0.00	0.00	619,436.89	0.00	202,664,000.00
2E-D4	05/28/19 - 06/24/19	28	4.32975 %	202,664,000.00	682,487.91	0.00	0.00	0.00	682,487.91	0.00	202,664,000.00
2E-D5	05/28/19 - 06/24/19	28	4.92975 %	202,664,000.00	777,064.44	0.00	0.00	0.00	777,064.44	0.00	202,664,000.00
2E-F1	05/28/19 - 06/24/19	28	3.12975 %	202,664,000.00	493,334.84	0.00	0.00	0.00	493,334.84	0.00	202,664,000.00
2E-F2	05/28/19 - 06/24/19	28	3.52975 %	202,664,000.00	556,385.86	0.00	0.00	0.00	556,385.86	0.00	202,664,000.00
2E-F3	05/28/19 - 06/24/19	28	3.92975 %	202,664,000.00	619,436.89	0.00	0.00	0.00	619,436.89	0.00	202,664,000.00
2E-F4	05/28/19 - 06/24/19	28	4.32975 %	202,664,000.00	682,487.91	0.00	0.00	0.00	682,487.91	0.00	202,664,000.00
2E-F5	05/28/19 - 06/24/19	28	4.92975 %	202,664,000.00	777,064.44	0.00	0.00	0.00	777,064.44	0.00	202,664,000.00
2X-1	05/28/19 - 06/24/19	28	1.80000 %	202,664,000.00	283,729.60	0.00	0.00	0.00	283,729.60	0.00	202,664,000.00
2X-2	05/28/19 - 06/24/19	28	1.40000 %	202,664,000.00	220,678.58	0.00	0.00	0.00	220,678.58	0.00	202,664,000.00
2X-3	05/28/19 - 06/24/19	28	1.00000 %	202,664,000.00	157,627.56	0.00	0.00	0.00	157,627.56	0.00	202,664,000.00
2X-4	05/28/19 - 06/24/19	28	0.60000 %	202,664,000.00	94,576.53	0.00	0.00	0.00	94,576.53	0.00	202,664,000.00
2Y-1	05/28/19 - 06/24/19	28	1.80000 %	202,664,000.00	283,729.60	0.00	0.00	0.00	283,729.60	0.00	202,664,000.00
2Y-2	05/28/19 - 06/24/19	28	1.40000 %	202,664,000.00	220,678.58	0.00	0.00	0.00	220,678.58	0.00	202,664,000.00
2Y-3	05/28/19 - 06/24/19	28	1.00000 %	202,664,000.00	157,627.56	0.00	0.00	0.00	157,627.56	0.00	202,664,000.00
2Y-4	05/28/19 - 06/24/19	28	0.60000 %	202,664,000.00	94,576.53	0.00	0.00	0.00	94,576.53	0.00	202,664,000.00
Totals					35,205,621.69	0.00	0.00	0.00	35,205,621.69	0.00	

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

**Connecticut Avenue Securities
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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 %	833.41755691	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	822.93609420
1M-1	186,170,000.00	3.07975 %	778.95741339	1.86588430	0.00000000	0.00000000	0.00000000	1.86588430	0.00000000	728.79994983
1M-1H	9,799,029.00	0.00000 %	778.95741303	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	728.79994946
1M-2A	133,258,000.00	4.82975 %	1000.00000000	3.75647226	0.00000000	0.00000000	0.00000000	3.75647226	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	4.82975 %	1000.00000000	3.75647226	0.00000000	0.00000000	0.00000000	3.75647226	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	4.82975 %	1000.00000000	3.75647222	0.00000000	0.00000000	0.00000000	3.75647222	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	4.82975 %	1000.00000000	3.75647222	0.00000000	0.00000000	0.00000000	3.75647222	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	6.42975 %	1000.00000000	5.00091668	0.00000000	0.00000000	0.00000000	5.00091668	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 %	998.74407225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.40817246
1A-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.08888892	0.00000000	0.00000000	0.00000000	1.08888892	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.46666669	0.00000000	0.00000000	0.00000000	0.46666669	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888892	0.00000000	0.00000000	0.00000000	1.08888892	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666669	0.00000000	0.00000000	0.00000000	0.46666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888891	0.00000000	0.00000000	0.00000000	1.08888891	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777781	0.00000000	0.00000000	0.00000000	0.77777781	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666664	0.00000000	0.00000000	0.00000000	0.46666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	3.02975 %	1000.00000000	2.35647226	0.00000000	0.00000000	0.00000000	2.35647226	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.42975 %	1000.00000000	2.66758333	0.00000000	0.00000000	0.00000000	2.66758333	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.82975 %	1000.00000000	2.97869441	0.00000000	0.00000000	0.00000000	2.97869441	0.00000000	1000.00000000
1E-A4	133,258,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000
1E-B1	133,258,000.00	3.02975 %	1000.00000000	2.35647226	0.00000000	0.00000000	0.00000000	2.35647226	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.42975 %	1000.00000000	2.66758333	0.00000000	0.00000000	0.00000000	2.66758333	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.82975 %	1000.00000000	2.97869441	0.00000000	0.00000000	0.00000000	2.97869441	0.00000000	1000.00000000
1E-B4	133,258,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000
1E-C1	135,218,000.00	3.02975 %	1000.00000000	2.35647222	0.00000000	0.00000000	0.00000000	2.35647222	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.42975 %	1000.00000000	2.66758331	0.00000000	0.00000000	0.00000000	2.66758331	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.82975 %	1000.00000000	2.97869448	0.00000000	0.00000000	0.00000000	2.97869448	0.00000000	1000.00000000
1E-C4	135,218,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000
1E-D1	266,516,000.00	3.02975 %	1000.00000000	2.35647222	0.00000000	0.00000000	0.00000000	2.35647222	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.42975 %	1000.00000000	2.66758333	0.00000000	0.00000000	0.00000000	2.66758333	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.82975 %	1000.00000000	2.97869445	0.00000000	0.00000000	0.00000000	2.97869445	0.00000000	1000.00000000
1E-D4	266,516,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000

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Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	4.82975 %	1000.00000000	3.75647222	0.00000000	0.00000000	0.00000000	3.75647222	0.00000000	1000.00000000
1E-F1	268,476,000.00	3.02975 %	1000.00000000	2.35647224	0.00000000	0.00000000	0.00000000	2.35647224	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.42975 %	1000.00000000	2.66758332	0.00000000	0.00000000	0.00000000	2.66758332	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.82975 %	1000.00000000	2.97869445	0.00000000	0.00000000	0.00000000	2.97869445	0.00000000	1000.00000000
1E-F4	268,476,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.82975 %	1000.00000000	3.75647224	0.00000000	0.00000000	0.00000000	3.75647224	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.46666665	0.00000000	0.00000000	0.00000000	0.46666665	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	871.49561099	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	860.65823922
2M-1	107,666,000.00	3.07975 %	628.53128806	1.50555942	0.00000000	0.00000000	0.00000000	1.50555942	0.00000000	570.99623066
2M-1H	5,666,942.00	0.00000 %	628.53128724	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	570.99623042
2M-2A	101,332,000.00	4.92975 %	1000.00000000	3.83424999	0.00000000	0.00000000	0.00000000	3.83424999	0.00000000	1000.00000000
2M-AH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	101,332,000.00	4.92975 %	1000.00000000	3.83424999	0.00000000	0.00000000	0.00000000	3.83424999	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	4.92975 %	1000.00000000	3.83424999	0.00000000	0.00000000	0.00000000	3.83424999	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	4.92975 %	1000.00000000	3.83424999	0.00000000	0.00000000	0.00000000	3.83424999	0.00000000	1000.00000000
2M-2H	16,002,894.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	63,333,000.00	6.87975 %	1000.00000000	5.35091674	0.00000000	0.00000000	0.00000000	5.35091674	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 %	998.29922409	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.66016493
2A-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.46666670	0.00000000	0.00000000	0.00000000	0.46666670	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.46666670	0.00000000	0.00000000	0.00000000	0.46666670	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.46666670	0.00000000	0.00000000	0.00000000	0.46666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	3.12975 %	1000.00000000	2.43424999	0.00000000	0.00000000	0.00000000	2.43424999	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.52975 %	1000.00000000	2.74536109	0.00000000	0.00000000	0.00000000	2.74536109	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	101,332,000.00	3.92975 %	1000.00000000	3.05647219	0.00000000	0.00000000	0.00000000	3.05647219	0.00000000	1000.00000000
2E-A4	101,332,000.00	4.32975 %	1000.00000000	3.36758329	0.00000000	0.00000000	0.00000000	3.36758329	0.00000000	1000.00000000
2E-B1	101,332,000.00	3.12975 %	1000.00000000	2.43424999	0.00000000	0.00000000	0.00000000	2.43424999	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.52975 %	1000.00000000	2.74536109	0.00000000	0.00000000	0.00000000	2.74536109	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.92975 %	1000.00000000	3.05647219	0.00000000	0.00000000	0.00000000	3.05647219	0.00000000	1000.00000000
2E-B4	101,332,000.00	4.32975 %	1000.00000000	3.36758329	0.00000000	0.00000000	0.00000000	3.36758329	0.00000000	1000.00000000
2E-C1	101,332,000.00	3.12975 %	1000.00000000	2.43424999	0.00000000	0.00000000	0.00000000	2.43424999	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.52975 %	1000.00000000	2.74536109	0.00000000	0.00000000	0.00000000	2.74536109	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.92975 %	1000.00000000	3.05647219	0.00000000	0.00000000	0.00000000	3.05647219	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.32975 %	1000.00000000	3.36758329	0.00000000	0.00000000	0.00000000	3.36758329	0.00000000	1000.00000000
2E-D1	202,664,000.00	3.12975 %	1000.00000000	2.43424999	0.00000000	0.00000000	0.00000000	2.43424999	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.52975 %	1000.00000000	2.74536109	0.00000000	0.00000000	0.00000000	2.74536109	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.92975 %	1000.00000000	3.05647224	0.00000000	0.00000000	0.00000000	3.05647224	0.00000000	1000.00000000
2E-D4	202,664,000.00	4.32975 %	1000.00000000	3.36758334	0.00000000	0.00000000	0.00000000	3.36758334	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.92975 %	1000.00000000	3.83424999	0.00000000	0.00000000	0.00000000	3.83424999	0.00000000	1000.00000000
2E-F1	202,664,000.00	3.12975 %	1000.00000000	2.43424999	0.00000000	0.00000000	0.00000000	2.43424999	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.52975 %	1000.00000000	2.74536109	0.00000000	0.00000000	0.00000000	2.74536109	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.92975 %	1000.00000000	3.05647224	0.00000000	0.00000000	0.00000000	3.05647224	0.00000000	1000.00000000
2E-F4	202,664,000.00	4.32975 %	1000.00000000	3.36758334	0.00000000	0.00000000	0.00000000	3.36758334	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.92975 %	1000.00000000	3.83424999	0.00000000	0.00000000	0.00000000	3.83424999	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.46666665	0.00000000	0.00000000	0.00000000	0.46666665	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.46666665	0.00000000	0.00000000	0.00000000	0.46666665	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	19,155,946.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	408,672.88
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>19,564,619.09</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,545,452.43
Total Withdrawals (Pool Distribution Amount)	<u>19,564,619.09</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.429750%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	217,430,311.08
Total Principal Reduction Cumulative	3,559,740,468.68
Scheduled Principal Current	27,700,688.04
Scheduled Principal Cumulative	533,777,449.16
Unscheduled Principal Current	189,694,977.80
Unscheduled Principal Cumulative	3,025,798,835.89
Senior Reduction Amount	207,566,356.41
Subordinate Reduction Amount	9,829,309.43
Calculated Tranche Write-Down Amount	34,645.24
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,336.36
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	144,853,190.09
Total Principal Reduction Cumulative	1,827,633,253.83
Scheduled Principal Current	18,106,522.15
Scheduled Principal Cumulative	344,111,082.67
Unscheduled Principal Current	126,770,730.58
Unscheduled Principal Cumulative	1,483,433,349.13
Senior Reduction Amount	138,356,635.40
Subordinate Reduction Amount	6,520,617.33
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	24,062.64
Modification Loss Amount	10,711.22
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	500.00
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	77320
Period Reference Pool Removal Loan Count	790
Period Ending Loan Count	76530
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	17,068,578,364.97
Period PIF Loan Count Current	788
PIF Loan Count Cumulative	11905
Period PIF Loan UPB Current	179,736,344.52
PIF Loan UPB Cumulative	2,827,216,495.38
Period Partial Prepayment Amount	10,038,285.01
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	44
Repurchase Prior Credit Event UPB Curr	320,266.65
Repurchase Prior Credit Event UPB Cum	11,241,858.30
Credit Event Amount Current	67,341.58
Credit Event Amount Cumulative	625,641.85
Total Active Modified Loan Count	123
Total Active Modified Loan UPB	28,701,033.83
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	51145
Period Reference Pool Removal Loan Count	510
Period Ending Loan Count	50635
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	11,505,654,057.85
Period PIF Loan Count Current	509
PIF Loan Count Cumulative	5607
Period PIF Loan UPB Current	123,353,288.46
PIF Loan UPB Cumulative	1,394,460,715.54
Period Partial Prepayment Amount	3,585,723.54
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	48
Repurchase Prior Credit Event UPB Curr	88,406.23
Repurchase Prior Credit Event UPB Cum	9,677,931.79
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	1,468,993.18
Total Active Modified Loan Count	140
Total Active Modified Loan UPB	36,314,652.75
Structural Reporting	
Group 1	
Senior Percentage	95.477928%
Subordinate Percentage	4.522072%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.498465%
Subordinate Percentage	4.501535%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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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%	3.640000%	3.690000%
1M-1H	0.00	0.00	3.050000%	3.640000%	3.690000%
1M-2	0.00	0.00	1.000000%	1.190000%	1.210000%
1M-2H	0.00	0.00	1.000000%	1.190000%	1.210000%
1B-1	0.00	0.00	0.500000%	0.600000%	0.600000%
1B-1H	0.00	0.00	0.500000%	0.600000%	0.600000%
1B-2H	34,645.24	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.400000%	3.890000%	3.940000%
2M-1H	0.00	0.00	3.400000%	3.890000%	3.940000%
2M-2	0.00	0.00	1.000000%	1.140000%	1.160000%
2M-2H	0.00	0.00	1.000000%	1.140000%	1.160000%
2B-1	0.00	0.00	0.500000%	0.570000%	0.580000%
2B-1H	0.00	0.00	0.500000%	0.570000%	0.580000%
2B-2H	0.00	24,062.64	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	442	96,298,167.75	0.577551%	0.564184%
60 Days	82	18,287,770.92	0.107148%	0.107143%
90 Days	28	5,156,601.68	0.036587%	0.030211%
120 Days	28	5,546,285.64	0.036587%	0.032494%
150 Days	21	4,719,421.33	0.027440%	0.027650%
180+ Days	63	13,137,826.98	0.082321%	0.076971%
	664	143,146,074.30	0.867634%	0.838653%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	356	75,417,882.59	0.703071%	0.655485%
60 Days	88	19,870,672.40	0.173793%	0.172704%
90 Days	33	6,702,586.32	0.065172%	0.058255%
120 Days	28	6,093,487.30	0.055298%	0.052961%
150 Days	31	6,854,128.76	0.061222%	0.059572%
180+ Days	84	17,485,768.76	0.165893%	0.151975%
	620	132,424,526.13	1.224449%	1.150952%

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	0.009%
3 Month Average	0.003%
12 Month Average	0.009%

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.039%
12 Month Average	0.033%

CDR	
Current Month	0.000%
3 Month Average	0.018%
12 Month Average	0.012%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/11/2019

**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
Fax: 240-586-8675

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	16	4,131,228.44	1,336.36	0.032	1,336.36	0.00
2	90	24,377,317.10	10,711.22	0.044	10,711.22	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44842578	408,794.58	127.75	0.031	127.75	0.00
1	44888520	133,988.50	69.79	0.052	69.79	0.00
1	44864798	181,020.36	113.14	0.062	113.14	0.00
1	44843497	323,137.01	134.64	0.042	134.64	0.00
1	44809083	308,607.58	0.04	0.000	0.04	0.00
1	44841377	191,025.07	73.77	0.039	73.77	0.00
1	44833550	224,175.79	70.05	0.031	70.05	0.00
1	44833221	311,528.35	94.76	0.030	94.76	0.00
1	44810253	409,549.06	8.31	0.002	8.31	0.00
1	44828899	254,532.41	106.06	0.042	106.06	0.00
1	44827806	173,476.43	126.49	0.073	126.49	0.00
1	44821896	228,233.53	47.55	0.021	47.55	0.00
1	44815627	182,904.23	152.42	0.083	152.42	0.00
1	44814635	171,250.77	7.58	0.004	7.58	0.00
1	44830027	348,560.03	118.71	0.034	118.71	0.00
1	44853969	280,444.74	85.30	0.030	85.30	0.00
2	44763989	327,412.02	168.67	0.052	168.67	0.00
2	44762870	325,092.80	137.86	0.042	137.86	0.00
2	44762306	342,038.50	106.89	0.031	106.89	0.00
2	44761553	207,456.64	66.15	0.032	66.15	0.00
2	44759334	392,968.60	40.93	0.010	40.93	0.00
2	44758724	204,026.07	111.17	0.054	111.17	0.00
2	44764706	237,106.04	36.23	0.015	36.23	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	44759289	196,625.13	81.93	0.042	81.93	0.00
2	44768065	172,003.12	87.41	0.051	87.41	0.00
2	44768180	312,772.30	126.82	0.041	126.82	0.00
2	44769376	289,319.99	60.27	0.021	60.27	0.00
2	44769884	401,781.43	171.88	0.043	171.88	0.00
2	44770245	320,907.11	167.14	0.052	167.14	0.00
2	44771364	141,823.54	43.21	0.030	43.21	0.00
2	44758720	263,606.98	82.38	0.031	82.38	0.00
2	44772953	398,078.79	226.62	0.057	226.62	0.00
2	44755796	391,183.37	103.13	0.026	103.13	0.00
2	44772342	392,056.06	129.70	0.033	129.70	0.00
2	44773791	148,809.64	170.51	0.115	170.51	0.00
2	44747933	136,160.09	61.10	0.045	61.10	0.00
2	44748098	289,469.89	155.67	0.054	155.67	0.00
2	44749630	313,393.18	168.98	0.054	168.98	0.00
2	44750681	421,403.91	137.91	0.033	137.91	0.00
2	44750776	277,435.38	81.32	0.029	81.32	0.00
2	44752023	236,944.99	196.66	0.083	196.66	0.00
2	44753209	298,506.53	31.09	0.010	31.09	0.00
2	44756498	254,891.87	265.51	0.104	265.51	0.00
2	44755211	395,246.19	209.94	0.053	209.94	0.00
2	44758660	187,906.83	78.29	0.042	78.29	0.00
2	44756304	76,723.33	23.98	0.031	23.98	0.00
2	44773707	305,988.57	86.54	0.028	86.54	0.00
2	44756773	131,028.76	56.04	0.043	56.04	0.00
2	44757202	177,557.12	60.06	0.034	60.06	0.00
2	44757227	255,863.60	5.03	0.002	5.03	0.00
2	44757616	273,526.47	225.08	0.082	225.08	0.00
2	44757916	329,275.14	102.90	0.031	102.90	0.00
2	44754446	318,644.75	131.79	0.041	131.79	0.00
2	44801511	340,310.17	212.25	0.062	212.25	0.00
2	44798129	268,859.82	56.01	0.021	56.01	0.00
2	44799173	150,663.11	84.50	0.056	84.50	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	44799300	172,909.35	142.65	0.083	142.65	0.00
2	44799362	421,416.62	157.45	0.037	157.45	0.00
2	44799394	222,215.28	117.23	0.053	117.23	0.00
2	44799398	203,666.57	130.94	0.064	130.94	0.00
2	44799964	228,378.24	70.50	0.031	70.50	0.00
2	44799969	296,413.56	216.13	0.073	216.13	0.00
2	44800327	232,502.92	44.88	0.019	44.88	0.00
2	44801029	224,406.08	140.25	0.062	140.25	0.00
2	44773313	361,243.20	263.41	0.073	263.41	0.00
2	44801461	127,502.97	44.59	0.035	44.59	0.00
2	44793994	375,109.80	143.26	0.038	143.26	0.00
2	44801604	295,188.21	275.71	0.093	275.71	0.00
2	44801607	374,542.89	276.68	0.074	276.68	0.00
2	44801610	397,191.74	277.18	0.070	277.18	0.00
2	44801764	40,324.47	25.74	0.064	25.74	0.00
2	44802110	305,588.85	176.15	0.058	176.15	0.00
2	44802184	412,723.92	257.95	0.062	257.95	0.00
2	44802534	138,902.01	30.30	0.022	30.30	0.00
2	44803047	283,259.26	99.92	0.035	99.92	0.00
2	44803048	339,524.19	106.10	0.031	106.10	0.00
2	44803218	653,562.05	306.43	0.047	306.43	0.00
2	44803568	164,567.24	56.66	0.034	56.66	0.00
2	44801084	114,489.19	41.53	0.036	41.53	0.00
2	44785023	238,082.79	99.93	0.042	99.93	0.00
2	44774178	240,785.45	100.33	0.042	100.33	0.00
2	44776032	157,430.36	64.87	0.041	64.87	0.00
2	44776506	312,035.90	148.41	0.048	148.41	0.00
2	44776861	217,528.76	135.96	0.062	135.96	0.00
2	44777490	190,205.21	19.81	0.010	19.81	0.00
2	44778088	256,866.28	80.27	0.031	80.27	0.00
2	44778252	148,259.83	30.89	0.021	30.89	0.00
2	44779309	117,275.93	97.73	0.083	97.73	0.00
2	44780464	419,282.14	46.34	0.011	46.34	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/11/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44781275	245,367.05	102.24	0.042	102.24	0.00
2	44782356	135,519.71	42.35	0.031	42.35	0.00
2	44797806	398,746.47	198.30	0.050	198.30	0.00
2	44783436	173,015.69	108.13	0.062	108.13	0.00
2	44794339	316,756.22	155.33	0.049	155.33	0.00
2	44786559	407,606.28	154.83	0.038	154.83	0.00
2	44787049	185,486.13	155.13	0.084	155.13	0.00
2	44787378	237,734.82	78.57	0.033	78.57	0.00
2	44787534	417,376.29	173.91	0.042	173.91	0.00
2	44788704	628,090.89	99.48	0.016	99.48	0.00
2	44790206	237,582.41	22.77	0.010	22.77	0.00
2	44791507	257,603.12	161.00	0.062	161.00	0.00
2	44791737	247,264.26	77.27	0.031	77.27	0.00
2	44791973	162,013.61	113.14	0.070	113.14	0.00
2	44792074	323,111.15	197.20	0.061	197.20	0.00
2	44804420	106,083.61	9.39	0.009	9.39	0.00
2	44782683	309,710.30	86.45	0.028	86.45	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	67,341.58	34,645.24	51.447

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	273,770.95	(24,062.64)	(3,193.60)	(1.167)

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44870057	67,341.58	34,645.24	51.447

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44793838	235,758.87	(24,100.64)	(2,686.76)	(1.140)
44776681	38,012.08	38.00	(506.84)	(1.333)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/11/2019

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

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	2,094,635.03	253,505.65	12.103

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44870057	67,341.58	34,645.24	51.447
44793838	235,758.87	(2,686.76)	(1.140)
44785788	282,960.19	72,268.26	25.540
44752026	330,230.00	(1,207.33)	(0.366)
44853639	77,057.23	4,052.54	5.259
44776681	38,012.08	(506.84)	(1.333)
44758476	191,274.89	18,126.06	9.476
44840533	65,734.93	4,355.55	6.626
44825727	415,508.11	121,130.30	29.152
44790866	390,757.15	3,328.64	0.852

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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	34,645.24	34,645.24	0.000 %	0	0.00	0.00	0.000 %	1	34,645.24	34,645.24	0.000 %
Group 2	2	19,331.16	(24,062.64)	(0.000 %)	0	0.00	0.00	0.000 %	2	19,331.16	(24,062.64)	(0.000 %)
Total	3	53,976.40	10,582.60	0.000 %	0	0.00	0.00	0.000 %	3	53,976.40	10,582.60	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044870057	69,000.00	5.375 %	AL	80.00	300	34,645.24	05/31/2019	34,645.24	34,645.24
Group 2	0044776681	38,000.00	4.500 %	TX	95.00	360	(2,082.72)	01/31/2019	38.00	(506.84)
Group 2	0044793838	239,000.00	5.125 %	CO	97.00	360	21,413.88	04/30/2019	(24,100.64)	(2,686.76)

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**

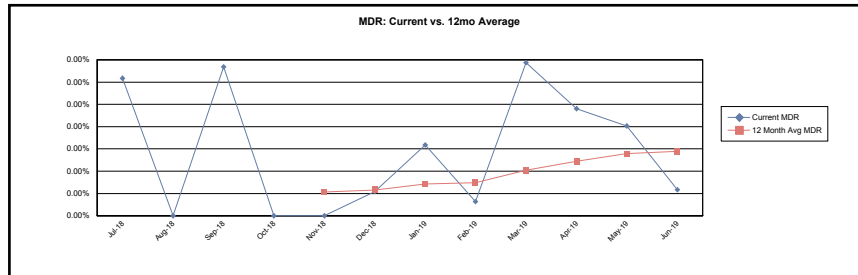
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Realized Loss Report - Collateral

Summary

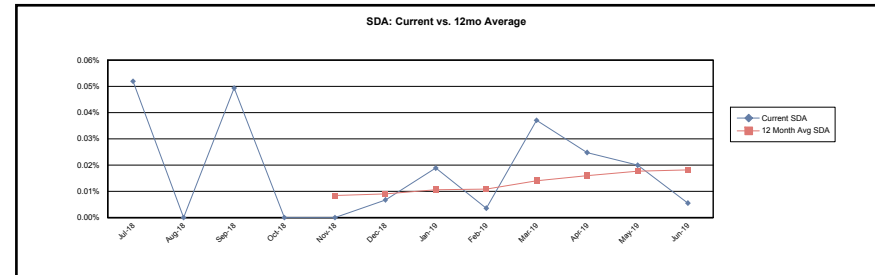
MDR

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



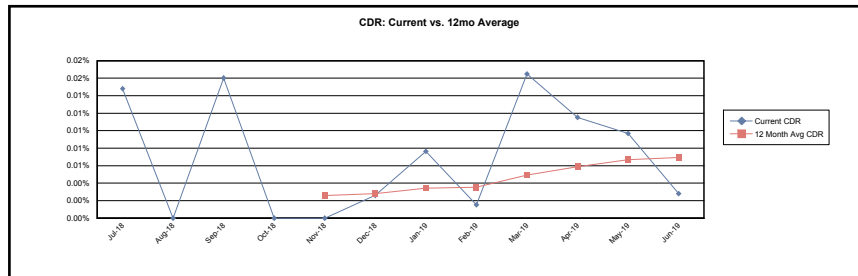
SDA

Current Month 0.006 %
3 Month Average 0.017 %
12 Month Average 0.018 %



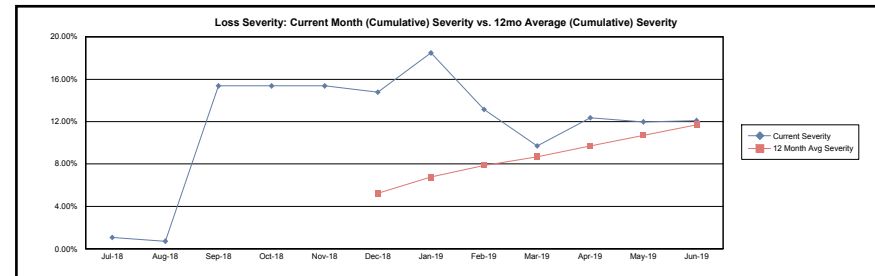
CDR

Current Month 0.003 %
3 Month Average 0.008 %
12 Month Average 0.007 %



Loss Severity

Current Month (Cumulative) 12.103 %
3 Month Average (Cumulative) 12.150 %
12 Month Average (Cumulative) 11.706 %



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

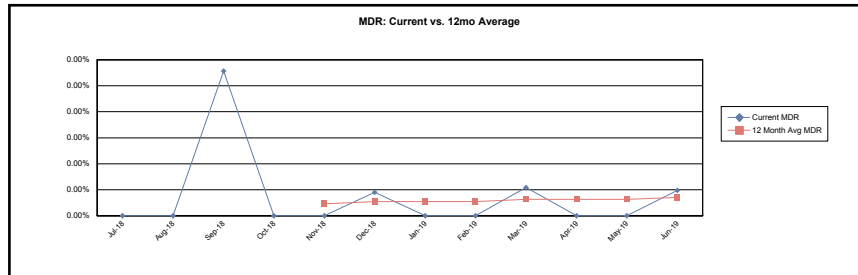
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Realized Loss Report - Collateral

Group 1

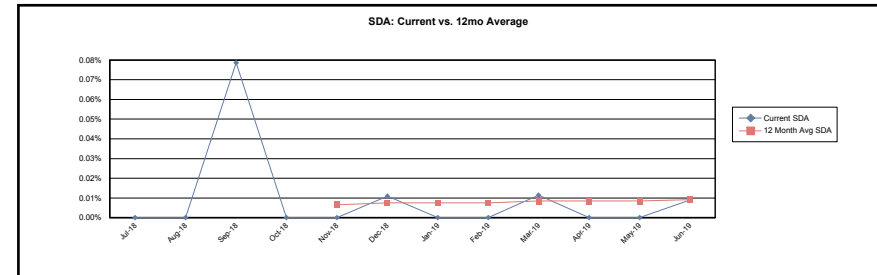
MDR

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



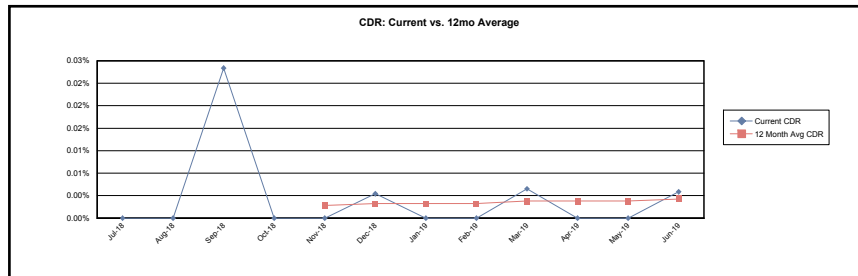
SDA

Current Month 0.009 %
3 Month Average 0.003 %
12 Month Average 0.009 %



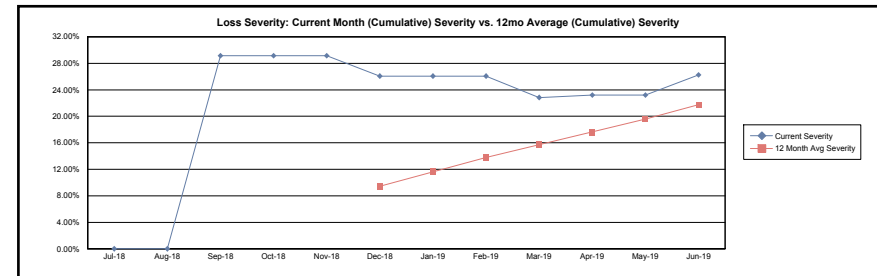
CDR

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



Loss Severity

Current Month (Cumulative) 26.242 %
3 Month Average (Cumulative) 24.216 %
12 Month Average (Cumulative) 21.764 %



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

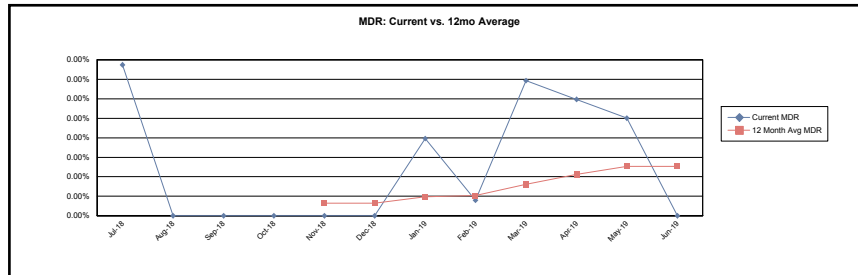
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Realized Loss Report - Collateral

Group 2

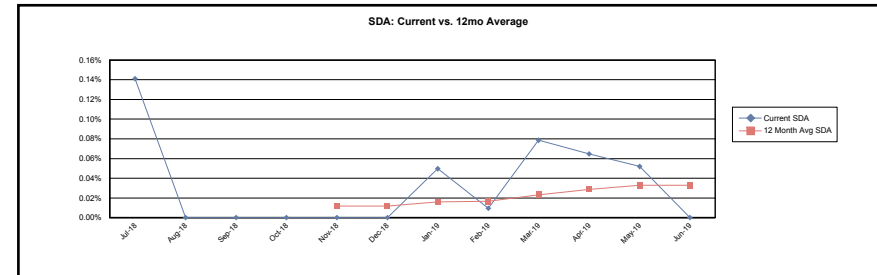
MDR

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



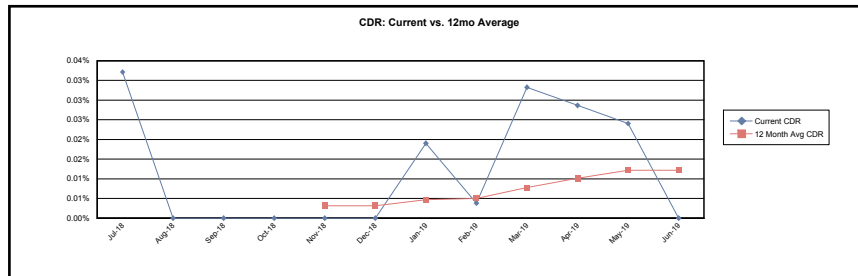
SDA

Current Month 0.000 %
3 Month Average 0.039 %
12 Month Average 0.033 %



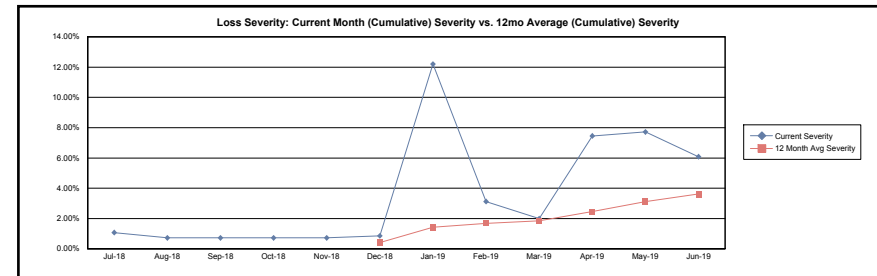
CDR

Current Month 0.000 %
3 Month Average 0.018 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 6.080 %
3 Month Average (Cumulative) 7.085 %
12 Month Average (Cumulative) 3.616 %



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 1.095 %
3 Month Average 0.851 %
12 Month Average 0.701 %

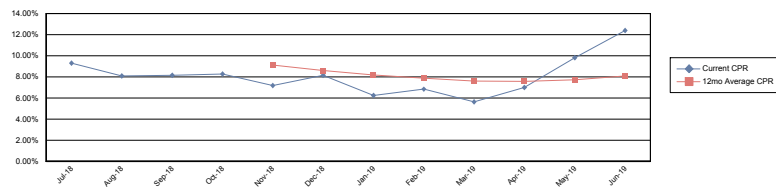
CPR

Current Month 12.381 %
3 Month Average 9.728 %
12 Month Average 8.081 %

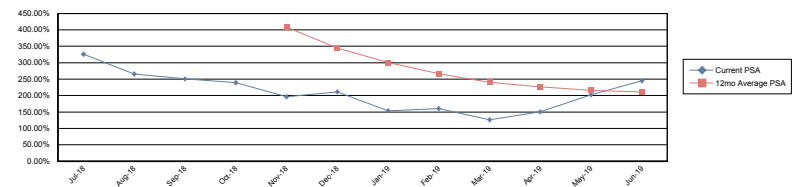
PSA

Current Month 245.290 %
3 Month Average 199.359 %
12 Month Average 210.746 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.099 %
3 Month Average 0.866 %
12 Month Average 0.755 %

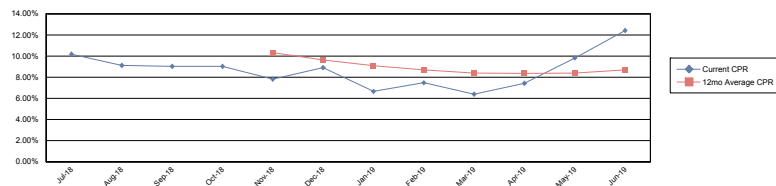
CPR

Current Month 12.423 %
3 Month Average 9.889 %
12 Month Average 8.682 %

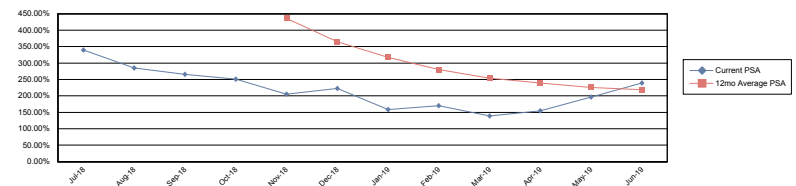
PSA

Current Month 239.149 %
3 Month Average 196.877 %
12 Month Average 218.968 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**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

Prepayment Rates

Group 2

SMM

Current Month 1.090 %
3 Month Average 0.830 %
12 Month Average 0.620 %

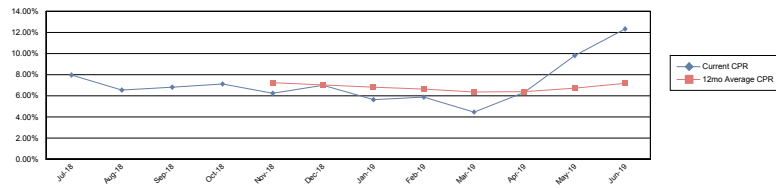
CPR

Current Month 12.319 %
3 Month Average 9.486 %
12 Month Average 7.172 %

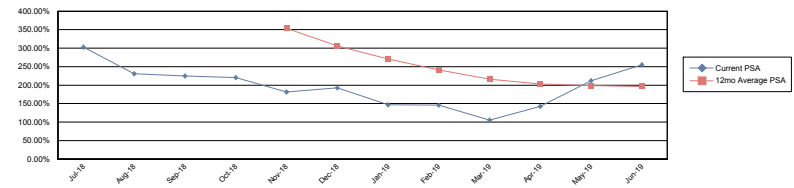
PSA

Current Month 255.090 %
3 Month Average 203.283 %
12 Month Average 196.710 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jun-2019

11-Jun-2019 01:00:45 PM

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044801083	88,406.23	0.00	0.000%	88,406.23
0044891826	320,266.65	0.00	0.000%	320,266.65
Totals	408,672.88	0.00		

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Exchange History

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jun-2019

11-Jun-2019 01:00:45 PM

**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