

**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

10-Jul-2019 09:40:18 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		06/28/2019	0.00000 %	16,296,756,605.41	0.00	233,190,404.78	0.00	16,063,566,200.64	233,190,404.78	0.00
1M-1	30711XUS1	07/24/2019	3.05438 %	135,680,686.66	345,350.31	10,491,770.28	0.00	125,188,916.38	10,837,120.59	0.00
1M-1H		06/28/2019	0.00000 %	7,141,531.84	0.00	552,232.70	0.00	6,589,299.15	552,232.70	0.00
1M-2A	30711XUT9	07/24/2019	4.80438 %	133,258,000.00	533,518.39	0.00	0.00	133,258,000.00	533,518.39	0.00
1M-AH		06/28/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	07/24/2019	4.80438 %	133,258,000.00	533,518.39	0.00	0.00	133,258,000.00	533,518.39	0.00
1M-BH		06/28/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	07/24/2019	4.80438 %	135,218,000.00	541,365.55	0.00	0.00	135,218,000.00	541,365.55	0.00
1M-CH		06/28/2019	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	07/24/2019	4.80438 %	401,734,000.00	1,608,402.33	0.00	0.00	401,734,000.00	1,608,402.33	0.00
1M-2H		06/28/2019	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	07/24/2019	6.40438 %	97,984,000.00	522,938.97	0.00	0.00	97,984,000.00	522,938.97	0.00
1B-1H		06/28/2019	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		06/28/2019	0.00000 %	102,977,410.37	0.00	0.00	0.00	102,977,410.37	0.00	164,183.63
1A-I1	30711XUY8	07/24/2019	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1A-I2	30711XVA9	07/24/2019	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1A-I3	30711XVC5	07/24/2019	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1A-I4	30711XVE1	07/24/2019	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1B-I1	30711XVG6	07/24/2019	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	07/24/2019	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	07/24/2019	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	07/24/2019	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	07/24/2019	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	07/24/2019	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	07/24/2019	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	07/24/2019	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	07/24/2019	3.00438 %	133,258,000.00	333,631.39	0.00	0.00	133,258,000.00	333,631.39	0.00
1E-A2	30711XVB7	07/24/2019	3.40438 %	133,258,000.00	378,050.73	0.00	0.00	133,258,000.00	378,050.73	0.00
1E-A3	30711XVD3	07/24/2019	3.80438 %	133,258,000.00	422,470.06	0.00	0.00	133,258,000.00	422,470.06	0.00
1E-A4	30711XVF8	07/24/2019	4.20438 %	133,258,000.00	466,889.39	0.00	0.00	133,258,000.00	466,889.39	0.00
1E-B1	30711XVH4	07/24/2019	3.00438 %	133,258,000.00	333,631.39	0.00	0.00	133,258,000.00	333,631.39	0.00
1E-B2	30711XVK7	07/24/2019	3.40438 %	133,258,000.00	378,050.73	0.00	0.00	133,258,000.00	378,050.73	0.00
1E-B3	30711XVM3	07/24/2019	3.80438 %	133,258,000.00	422,470.06	0.00	0.00	133,258,000.00	422,470.06	0.00
1E-B4	30711XVP6	07/24/2019	4.20438 %	133,258,000.00	466,889.39	0.00	0.00	133,258,000.00	466,889.39	0.00
1E-C1	30711XVR2	07/24/2019	3.00438 %	135,218,000.00	338,538.55	0.00	0.00	135,218,000.00	338,538.55	0.00
1E-C2	30711XVT8	07/24/2019	3.40438 %	135,218,000.00	383,611.21	0.00	0.00	135,218,000.00	383,611.21	0.00
1E-C3	30711XVV3	07/24/2019	3.80438 %	135,218,000.00	428,683.88	0.00	0.00	135,218,000.00	428,683.88	0.00
1E-C4	30711XVX9	07/24/2019	4.20438 %	135,218,000.00	473,756.55	0.00	0.00	135,218,000.00	473,756.55	0.00
1E-D1	30711XVY7	07/24/2019	3.00438 %	266,516,000.00	667,262.78	0.00	0.00	266,516,000.00	667,262.78	0.00
1E-D2	30711XVZ4	07/24/2019	3.40438 %	266,516,000.00	756,101.45	0.00	0.00	266,516,000.00	756,101.45	0.00
1E-D3	30711XWA8	07/24/2019	3.80438 %	266,516,000.00	844,940.12	0.00	0.00	266,516,000.00	844,940.12	0.00
1E-D4	30711XWB6	07/24/2019	4.20438 %	266,516,000.00	933,778.78	0.00	0.00	266,516,000.00	933,778.78	0.00
1E-D5	30711XWC4	07/24/2019	4.80438 %	266,516,000.00	1,067,036.78	0.00	0.00	266,516,000.00	1,067,036.78	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	07/24/2019	3.00438 %	268,476,000.00	672,169.94	0.00	0.00	268,476,000.00	672,169.94	0.00
1E-F2	30711XWE0	07/24/2019	3.40438 %	268,476,000.00	761,661.94	0.00	0.00	268,476,000.00	761,661.94	0.00
1E-F3	30711XWF7	07/24/2019	3.80438 %	268,476,000.00	851,153.94	0.00	0.00	268,476,000.00	851,153.94	0.00
1E-F4	30711XWG5	07/24/2019	4.20438 %	268,476,000.00	940,645.94	0.00	0.00	268,476,000.00	940,645.94	0.00
1E-F5	30711XWH3	07/24/2019	4.80438 %	268,476,000.00	1,074,883.94	0.00	0.00	268,476,000.00	1,074,883.94	0.00
1X-1	30711XWJ9	07/24/2019	1.80000 %	0.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00
1X-2	30711XWK6	07/24/2019	1.40000 %	0.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00
1X-3	30711XWL4	07/24/2019	1.00000 %	0.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00
1X-4	30711XWM2	07/24/2019	0.60000 %	0.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00
1Y-1	30711XWN0	07/24/2019	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	07/24/2019	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	07/24/2019	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	07/24/2019	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		06/28/2019	0.00000 %	10,987,698,928.50	0.00	175,486,513.81	0.00	10,812,212,546.13	175,486,513.81	0.00
2M-1	30711XWS9	07/24/2019	3.05438 %	61,476,880.17	156,478.13	7,858,715.19	0.00	53,618,164.98	8,015,193.32	0.00
2M-1H		06/28/2019	0.00000 %	3,235,802.52	0.00	413,639.25	0.00	2,822,163.27	413,639.25	0.00
2M-2A	30711XWT7	07/24/2019	4.90438 %	101,332,000.00	414,142.20	0.00	0.00	101,332,000.00	414,142.20	0.00
2M-AH		06/28/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	07/24/2019	4.90438 %	101,332,000.00	414,142.20	0.00	0.00	101,332,000.00	414,142.20	0.00
2M-BH		06/28/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	07/24/2019	4.90438 %	101,332,000.00	414,142.20	0.00	0.00	101,332,000.00	414,142.20	0.00
2M-CH		06/28/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	07/24/2019	4.90438 %	303,996,000.00	1,242,426.59	0.00	0.00	303,996,000.00	1,242,426.59	0.00
2M-2H		06/28/2019	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	07/24/2019	6.85438 %	63,333,000.00	361,757.04	0.00	0.00	63,333,000.00	361,757.04	0.00
2B-1H		06/28/2019	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		06/28/2019	0.00000 %	66,577,114.97	0.00	0.00	131.45	66,576,983.52	0.00	89,453.48
2A-I1	30711XWY6	07/24/2019	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2A-I2	30711XXA7	07/24/2019	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2A-I3	30711XXC3	07/24/2019	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2A-I4	30711XXE9	07/24/2019	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2B-I1	30711XXG4	07/24/2019	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2B-I2	30711XXH2	07/24/2019	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2B-I3	30711XXK5	07/24/2019	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2B-I4	30711XXM1	07/24/2019	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2C-I1	30711XXP4	07/24/2019	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	07/24/2019	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	07/24/2019	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	07/24/2019	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	07/24/2019	3.10438 %	101,332,000.00	262,144.20	0.00	0.00	101,332,000.00	262,144.20	0.00
2E-A2	30711XXB5	07/24/2019	3.50438 %	101,332,000.00	295,921.53	0.00	0.00	101,332,000.00	295,921.53	0.00
2E-A3	30711XXD1	07/24/2019	3.90438 %	101,332,000.00	329,698.86	0.00	0.00	101,332,000.00	329,698.86	0.00
2E-A4	30711XXF6	07/24/2019	4.30438 %	101,332,000.00	363,476.20	0.00	0.00	101,332,000.00	363,476.20	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	07/24/2019	3.10438 %	101,332,000.00	262,144.20	0.00	0.00	101,332,000.00	262,144.20	0.00
2E-B2	30711XXJ8	07/24/2019	3.50438 %	101,332,000.00	295,921.53	0.00	0.00	101,332,000.00	295,921.53	0.00
2E-B3	30711XXL3	07/24/2019	3.90438 %	101,332,000.00	329,698.86	0.00	0.00	101,332,000.00	329,698.86	0.00
2E-B4	30711XXN9	07/24/2019	4.30438 %	101,332,000.00	363,476.20	0.00	0.00	101,332,000.00	363,476.20	0.00
2E-C1	30711XXQ2	07/24/2019	3.10438 %	101,332,000.00	262,144.20	0.00	0.00	101,332,000.00	262,144.20	0.00
2E-C2	30711XXS8	07/24/2019	3.50438 %	101,332,000.00	295,921.53	0.00	0.00	101,332,000.00	295,921.53	0.00
2E-C3	30711XXU3	07/24/2019	3.90438 %	101,332,000.00	329,698.86	0.00	0.00	101,332,000.00	329,698.86	0.00
2E-C4	30711XXW9	07/24/2019	4.30438 %	101,332,000.00	363,476.20	0.00	0.00	101,332,000.00	363,476.20	0.00
2E-D1	30711XXX7	07/24/2019	3.10438 %	202,664,000.00	524,288.39	0.00	0.00	202,664,000.00	524,288.39	0.00
2E-D2	30711XXY5	07/24/2019	3.50438 %	202,664,000.00	591,843.06	0.00	0.00	202,664,000.00	591,843.06	0.00
2E-D3	30711XXZ2	07/24/2019	3.90438 %	202,664,000.00	659,397.72	0.00	0.00	202,664,000.00	659,397.72	0.00
2E-D4	30711XYA6	07/24/2019	4.30438 %	202,664,000.00	726,952.39	0.00	0.00	202,664,000.00	726,952.39	0.00
2E-D5	30711XYB4	07/24/2019	4.90438 %	202,664,000.00	828,284.39	0.00	0.00	202,664,000.00	828,284.39	0.00
2E-F1	30711XYC2	07/24/2019	3.10438 %	202,664,000.00	524,288.39	0.00	0.00	202,664,000.00	524,288.39	0.00
2E-F2	30711XYD0	07/24/2019	3.50438 %	202,664,000.00	591,843.06	0.00	0.00	202,664,000.00	591,843.06	0.00
2E-F3	30711XYE8	07/24/2019	3.90438 %	202,664,000.00	659,397.72	0.00	0.00	202,664,000.00	659,397.72	0.00
2E-F4	30711XYF5	07/24/2019	4.30438 %	202,664,000.00	726,952.39	0.00	0.00	202,664,000.00	726,952.39	0.00
2E-F5	30711XYG3	07/24/2019	4.90438 %	202,664,000.00	828,284.39	0.00	0.00	202,664,000.00	828,284.39	0.00
2X-1	30711XYH1	07/24/2019	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2X-2	30711XYJ7	07/24/2019	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2X-3	30711XYK4	07/24/2019	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2X-4	30711XYL2	07/24/2019	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
2Y-1	30711XYM0	07/24/2019	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2Y-2	30711XYN8	07/24/2019	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2Y-3	30711XYP3	07/24/2019	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2Y-4	30711XYQ1	07/24/2019	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
Totals				36,841,631,850.44	37,483,945.51	427,993,276.01	131.45	36,413,638,574.44	465,477,221.52	253,637.11

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	16,296,756,605.41	27,126,899.21	206,063,505.57	0.00	0.00	233,190,404.78	16,063,566,200.64	0.81116070	233,190,404.78
1M-1	186,170,000.00	135,680,686.66	1,220,501.31	9,271,268.97	0.00	0.00	10,491,770.28	125,188,916.38	0.67244409	10,491,770.28
1M-1H	9,799,029.00	7,141,531.84	64,240.90	487,991.80	0.00	0.00	552,232.70	6,589,299.15	0.67244409	552,232.70
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	102,977,410.37	0.00	0.00	0.00	0.00	0.00	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**

10-Jul-2019 09:40:18 AM

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	10,987,698,928.50	17,634,451.03	157,852,062.78	0.00	0.00	175,486,513.81	10,812,212,546.13	0.84691252	175,486,513.81
2M-1	107,666,000.00	61,476,880.17	789,713.84	7,069,001.35	0.00	0.00	7,858,715.19	53,618,164.98	0.49800462	7,858,715.19
2M-1H	5,666,942.00	3,235,802.52	41,566.16	372,073.08	0.00	0.00	413,639.25	2,822,163.27	0.49800462	413,639.25
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	66,577,114.97	0.00	0.00	0.00	131.45	131.45	66,576,983.52	0.99865819	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
Credit-Linked Notes
Distribution Date: 25-Jul-2019

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	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	36,841,631,850.44	46,877,372.45	381,115,903.55	0.00	131.45	427,993,407.46	36,413,638,574.44	0.86228975	427,993,276.01

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	822.93609420	1.36982499	10.40557336	0.00000000	0.00000000	11.77539835	811.16069585	0.81116070	11.77539835
1M-1	186,170,000.00	728.79994983	6.55584310	49.80001595	0.00000000	0.00000000	56.35585905	672.44409078	0.67244409	56.35585905
1M-1H	9,799,029.00	728.79994946	6.55584344	49.80001590	0.00000000	0.00000000	56.35585934	672.44409114	0.67244409	56.35585934
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	998.40817246	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	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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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	860.65823922	1.38129336	12.36443402	0.00000000	0.00000000	13.74572738	846.91252213	0.84691252	13.74572738
2M-1	107,666,000.00	570.99623066	7.33484888	65.65676583	0.00000000	0.00000000	72.99161472	498.00461594	0.49800462	72.99161472
2M-1H	5,666,942.00	570.99623042	7.33484832	65.65676515	0.00000000	0.00000000	72.99161523	498.00461519	0.49800462	72.99161523
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	998.66016493	0.00000000	0.00000000	0.00000000	0.00197176	0.00197176	998.65819318	0.99865819	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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Securities Administration Services
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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 %	16,296,756,605.41	0.00	0.00	0.00	0.00	0.00	0.00	16,063,566,200.64
1M-1	06/25/19 - 07/24/19	30	3.05438 %	135,680,686.66	345,350.31	0.00	0.00	0.00	345,350.31	0.00	125,188,916.38
1M-1H	N/A	N/A	0.00000 %	7,141,531.84	0.00	0.00	0.00	0.00	0.00	0.00	6,589,299.15
1M-2A	06/25/19 - 07/24/19	30	4.80438 %	133,258,000.00	533,518.39	0.00	0.00	0.00	533,518.39	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	06/25/19 - 07/24/19	30	4.80438 %	133,258,000.00	533,518.39	0.00	0.00	0.00	533,518.39	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	06/25/19 - 07/24/19	30	4.80438 %	135,218,000.00	541,365.55	0.00	0.00	0.00	541,365.55	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	06/25/19 - 07/24/19	30	4.80438 %	401,734,000.00	1,608,402.33	0.00	0.00	0.00	1,608,402.33	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	06/25/19 - 07/24/19	30	6.40438 %	97,984,000.00	522,938.97	0.00	0.00	0.00	522,938.97	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 %	102,977,410.37	0.00	0.00	0.00	0.00	0.00	0.00	102,977,410.37
1A-I1	06/25/19 - 07/24/19	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1A-I2	06/25/19 - 07/24/19	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1A-I3	06/25/19 - 07/24/19	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1A-I4	06/25/19 - 07/24/19	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1B-I1	06/25/19 - 07/24/19	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1B-I2	06/25/19 - 07/24/19	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1B-I3	06/25/19 - 07/24/19	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1B-I4	06/25/19 - 07/24/19	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1C-I1	06/25/19 - 07/24/19	30	1.80000 %	135,218,000.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00	135,218,000.00
1C-I2	06/25/19 - 07/24/19	30	1.40000 %	135,218,000.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00	135,218,000.00
1C-I3	06/25/19 - 07/24/19	30	1.00000 %	135,218,000.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00	135,218,000.00
1C-I4	06/25/19 - 07/24/19	30	0.60000 %	135,218,000.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00	135,218,000.00
1E-A1	06/25/19 - 07/24/19	30	3.00438 %	133,258,000.00	333,631.39	0.00	0.00	0.00	333,631.39	0.00	133,258,000.00
1E-A2	06/25/19 - 07/24/19	30	3.40438 %	133,258,000.00	378,050.73	0.00	0.00	0.00	378,050.73	0.00	133,258,000.00
1E-A3	06/25/19 - 07/24/19	30	3.80438 %	133,258,000.00	422,470.06	0.00	0.00	0.00	422,470.06	0.00	133,258,000.00
1E-A4	06/25/19 - 07/24/19	30	4.20438 %	133,258,000.00	466,889.39	0.00	0.00	0.00	466,889.39	0.00	133,258,000.00
1E-B1	06/25/19 - 07/24/19	30	3.00438 %	133,258,000.00	333,631.39	0.00	0.00	0.00	333,631.39	0.00	133,258,000.00
1E-B2	06/25/19 - 07/24/19	30	3.40438 %	133,258,000.00	378,050.73	0.00	0.00	0.00	378,050.73	0.00	133,258,000.00
1E-B3	06/25/19 - 07/24/19	30	3.80438 %	133,258,000.00	422,470.06	0.00	0.00	0.00	422,470.06	0.00	133,258,000.00
1E-B4	06/25/19 - 07/24/19	30	4.20438 %	133,258,000.00	466,889.39	0.00	0.00	0.00	466,889.39	0.00	133,258,000.00
1E-C1	06/25/19 - 07/24/19	30	3.00438 %	135,218,000.00	338,538.55	0.00	0.00	0.00	338,538.55	0.00	135,218,000.00
1E-C2	06/25/19 - 07/24/19	30	3.40438 %	135,218,000.00	383,611.21	0.00	0.00	0.00	383,611.21	0.00	135,218,000.00
1E-C3	06/25/19 - 07/24/19	30	3.80438 %	135,218,000.00	428,683.88	0.00	0.00	0.00	428,683.88	0.00	135,218,000.00
1E-C4	06/25/19 - 07/24/19	30	4.20438 %	135,218,000.00	473,756.55	0.00	0.00	0.00	473,756.55	0.00	135,218,000.00
1E-D1	06/25/19 - 07/24/19	30	3.00438 %	266,516,000.00	667,262.78	0.00	0.00	0.00	667,262.78	0.00	266,516,000.00
1E-D2	06/25/19 - 07/24/19	30	3.40438 %	266,516,000.00	756,101.45	0.00	0.00	0.00	756,101.45	0.00	266,516,000.00
1E-D3	06/25/19 - 07/24/19	30	3.80438 %	266,516,000.00	844,940.12	0.00	0.00	0.00	844,940.12	0.00	266,516,000.00
1E-D4	06/25/19 - 07/24/19	30	4.20438 %	266,516,000.00	933,778.78	0.00	0.00	0.00	933,778.78	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	06/25/19 - 07/24/19	30	4.80438 %	266,516,000.00	1,067,036.78	0.00	0.00	0.00	1,067,036.78	0.00	266,516,000.00
1E-F1	06/25/19 - 07/24/19	30	3.00438 %	268,476,000.00	672,169.94	0.00	0.00	0.00	672,169.94	0.00	268,476,000.00
1E-F2	06/25/19 - 07/24/19	30	3.40438 %	268,476,000.00	761,661.94	0.00	0.00	0.00	761,661.94	0.00	268,476,000.00
1E-F3	06/25/19 - 07/24/19	30	3.80438 %	268,476,000.00	851,153.94	0.00	0.00	0.00	851,153.94	0.00	268,476,000.00
1E-F4	06/25/19 - 07/24/19	30	4.20438 %	268,476,000.00	940,645.94	0.00	0.00	0.00	940,645.94	0.00	268,476,000.00
1E-F5	06/25/19 - 07/24/19	30	4.80438 %	268,476,000.00	1,074,883.94	0.00	0.00	0.00	1,074,883.94	0.00	268,476,000.00
1X-1	06/25/19 - 07/24/19	30	1.80000 %	266,516,000.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00	266,516,000.00
1X-2	06/25/19 - 07/24/19	30	1.40000 %	266,516,000.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00	266,516,000.00
1X-3	06/25/19 - 07/24/19	30	1.00000 %	266,516,000.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00	266,516,000.00
1X-4	06/25/19 - 07/24/19	30	0.60000 %	266,516,000.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00	266,516,000.00
1Y-1	06/25/19 - 07/24/19	30	1.80000 %	268,476,000.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00	268,476,000.00
1Y-2	06/25/19 - 07/24/19	30	1.40000 %	268,476,000.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00	268,476,000.00
1Y-3	06/25/19 - 07/24/19	30	1.00000 %	268,476,000.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00	268,476,000.00
1Y-4	06/25/19 - 07/24/19	30	0.60000 %	268,476,000.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	10,987,698,928.50	0.00	0.00	0.00	0.00	0.00	0.00	10,812,212,546.13
2M-1	06/25/19 - 07/24/19	30	3.05438 %	61,476,880.17	156,478.13	0.00	0.00	0.00	156,478.13	0.00	53,618,164.98
2M-1H	N/A	N/A	0.00000 %	3,235,802.52	0.00	0.00	0.00	0.00	0.00	0.00	2,822,163.27
2M-2A	06/25/19 - 07/24/19	30	4.90438 %	101,332,000.00	414,142.20	0.00	0.00	0.00	414,142.20	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	06/25/19 - 07/24/19	30	4.90438 %	101,332,000.00	414,142.20	0.00	0.00	0.00	414,142.20	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	06/25/19 - 07/24/19	30	4.90438 %	101,332,000.00	414,142.20	0.00	0.00	0.00	414,142.20	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	06/25/19 - 07/24/19	30	4.90438 %	303,996,000.00	1,242,426.59	0.00	0.00	0.00	1,242,426.59	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	06/25/19 - 07/24/19	30	6.85438 %	63,333,000.00	361,757.04	0.00	0.00	0.00	361,757.04	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 %	66,577,114.97	0.00	0.00	0.00	0.00	0.00	0.00	66,576,983.52
2A-I1	06/25/19 - 07/24/19	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2A-I2	06/25/19 - 07/24/19	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2A-I3	06/25/19 - 07/24/19	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2A-I4	06/25/19 - 07/24/19	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2B-I1	06/25/19 - 07/24/19	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2B-I2	06/25/19 - 07/24/19	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2B-I3	06/25/19 - 07/24/19	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2B-I4	06/25/19 - 07/24/19	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2C-I1	06/25/19 - 07/24/19	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2C-I2	06/25/19 - 07/24/19	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2C-I3	06/25/19 - 07/24/19	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2C-I4	06/25/19 - 07/24/19	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2E-A1	06/25/19 - 07/24/19	30	3.10438 %	101,332,000.00	262,144.20	0.00	0.00	0.00	262,144.20	0.00	101,332,000.00
2E-A2	06/25/19 - 07/24/19	30	3.50438 %	101,332,000.00	295,921.53	0.00	0.00	0.00	295,921.53	0.00	101,332,000.00

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	06/25/19 - 07/24/19	30	3.90438 %	101,332,000.00	329,698.86	0.00	0.00	0.00	329,698.86	0.00	101,332,000.00
2E-A4	06/25/19 - 07/24/19	30	4.30438 %	101,332,000.00	363,476.20	0.00	0.00	0.00	363,476.20	0.00	101,332,000.00
2E-B1	06/25/19 - 07/24/19	30	3.10438 %	101,332,000.00	262,144.20	0.00	0.00	0.00	262,144.20	0.00	101,332,000.00
2E-B2	06/25/19 - 07/24/19	30	3.50438 %	101,332,000.00	295,921.53	0.00	0.00	0.00	295,921.53	0.00	101,332,000.00
2E-B3	06/25/19 - 07/24/19	30	3.90438 %	101,332,000.00	329,698.86	0.00	0.00	0.00	329,698.86	0.00	101,332,000.00
2E-B4	06/25/19 - 07/24/19	30	4.30438 %	101,332,000.00	363,476.20	0.00	0.00	0.00	363,476.20	0.00	101,332,000.00
2E-C1	06/25/19 - 07/24/19	30	3.10438 %	101,332,000.00	262,144.20	0.00	0.00	0.00	262,144.20	0.00	101,332,000.00
2E-C2	06/25/19 - 07/24/19	30	3.50438 %	101,332,000.00	295,921.53	0.00	0.00	0.00	295,921.53	0.00	101,332,000.00
2E-C3	06/25/19 - 07/24/19	30	3.90438 %	101,332,000.00	329,698.86	0.00	0.00	0.00	329,698.86	0.00	101,332,000.00
2E-C4	06/25/19 - 07/24/19	30	4.30438 %	101,332,000.00	363,476.20	0.00	0.00	0.00	363,476.20	0.00	101,332,000.00
2E-D1	06/25/19 - 07/24/19	30	3.10438 %	202,664,000.00	524,288.39	0.00	0.00	0.00	524,288.39	0.00	202,664,000.00
2E-D2	06/25/19 - 07/24/19	30	3.50438 %	202,664,000.00	591,843.06	0.00	0.00	0.00	591,843.06	0.00	202,664,000.00
2E-D3	06/25/19 - 07/24/19	30	3.90438 %	202,664,000.00	659,397.72	0.00	0.00	0.00	659,397.72	0.00	202,664,000.00
2E-D4	06/25/19 - 07/24/19	30	4.30438 %	202,664,000.00	726,952.39	0.00	0.00	0.00	726,952.39	0.00	202,664,000.00
2E-D5	06/25/19 - 07/24/19	30	4.90438 %	202,664,000.00	828,284.39	0.00	0.00	0.00	828,284.39	0.00	202,664,000.00
2E-F1	06/25/19 - 07/24/19	30	3.10438 %	202,664,000.00	524,288.39	0.00	0.00	0.00	524,288.39	0.00	202,664,000.00
2E-F2	06/25/19 - 07/24/19	30	3.50438 %	202,664,000.00	591,843.06	0.00	0.00	0.00	591,843.06	0.00	202,664,000.00
2E-F3	06/25/19 - 07/24/19	30	3.90438 %	202,664,000.00	659,397.72	0.00	0.00	0.00	659,397.72	0.00	202,664,000.00
2E-F4	06/25/19 - 07/24/19	30	4.30438 %	202,664,000.00	726,952.39	0.00	0.00	0.00	726,952.39	0.00	202,664,000.00
2E-F5	06/25/19 - 07/24/19	30	4.90438 %	202,664,000.00	828,284.39	0.00	0.00	0.00	828,284.39	0.00	202,664,000.00
2X-1	06/25/19 - 07/24/19	30	1.80000 %	202,664,000.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00	202,664,000.00
2X-2	06/25/19 - 07/24/19	30	1.40000 %	202,664,000.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00	202,664,000.00
2X-3	06/25/19 - 07/24/19	30	1.00000 %	202,664,000.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00	202,664,000.00
2X-4	06/25/19 - 07/24/19	30	0.60000 %	202,664,000.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00	202,664,000.00
2Y-1	06/25/19 - 07/24/19	30	1.80000 %	202,664,000.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00	202,664,000.00
2Y-2	06/25/19 - 07/24/19	30	1.40000 %	202,664,000.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00	202,664,000.00
2Y-3	06/25/19 - 07/24/19	30	1.00000 %	202,664,000.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00	202,664,000.00
2Y-4	06/25/19 - 07/24/19	30	0.60000 %	202,664,000.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00	202,664,000.00
Totals					37,483,945.51	0.00	0.00	0.00	37,483,945.51	0.00	

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

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

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

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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 %	822.93609420	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	811.16069585
1M-1	186,170,000.00	3.05438 %	728.79994983	1.85502664	0.00000000	0.00000000	0.00000000	1.85502664	0.00000000	672.44409078
1M-1H	9,799,029.00	0.00000 %	728.79994946	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	672.44409114
1M-2A	133,258,000.00	4.80438 %	1000.00000000	4.00364999	0.00000000	0.00000000	0.00000000	4.00364999	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	4.80438 %	1000.00000000	4.00364999	0.00000000	0.00000000	0.00000000	4.00364999	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	4.80438 %	1000.00000000	4.00365003	0.00000000	0.00000000	0.00000000	4.00365003	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	4.80438 %	1000.00000000	4.00365000	0.00000000	0.00000000	0.00000000	4.00365000	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	6.40438 %	1000.00000000	5.33698328	0.00000000	0.00000000	0.00000000	5.33698328	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 %	998.40817246	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.40817246
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	3.00438 %	1000.00000000	2.50364999	0.00000000	0.00000000	0.00000000	2.50364999	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.40438 %	1000.00000000	2.83698337	0.00000000	0.00000000	0.00000000	2.83698337	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.80438 %	1000.00000000	3.17031668	0.00000000	0.00000000	0.00000000	3.17031668	0.00000000	1000.00000000
1E-A4	133,258,000.00	4.20438 %	1000.00000000	3.50364999	0.00000000	0.00000000	0.00000000	3.50364999	0.00000000	1000.00000000
1E-B1	133,258,000.00	3.00438 %	1000.00000000	2.50364999	0.00000000	0.00000000	0.00000000	2.50364999	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.40438 %	1000.00000000	2.83698337	0.00000000	0.00000000	0.00000000	2.83698337	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.80438 %	1000.00000000	3.17031668	0.00000000	0.00000000	0.00000000	3.17031668	0.00000000	1000.00000000
1E-B4	133,258,000.00	4.20438 %	1000.00000000	3.50364999	0.00000000	0.00000000	0.00000000	3.50364999	0.00000000	1000.00000000
1E-C1	135,218,000.00	3.00438 %	1000.00000000	2.50365003	0.00000000	0.00000000	0.00000000	2.50365003	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.40438 %	1000.00000000	2.83698332	0.00000000	0.00000000	0.00000000	2.83698332	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.80438 %	1000.00000000	3.17031667	0.00000000	0.00000000	0.00000000	3.17031667	0.00000000	1000.00000000
1E-C4	135,218,000.00	4.20438 %	1000.00000000	3.50365003	0.00000000	0.00000000	0.00000000	3.50365003	0.00000000	1000.00000000
1E-D1	266,516,000.00	3.00438 %	1000.00000000	2.50364999	0.00000000	0.00000000	0.00000000	2.50364999	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.40438 %	1000.00000000	2.83698333	0.00000000	0.00000000	0.00000000	2.83698333	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.80438 %	1000.00000000	3.17031668	0.00000000	0.00000000	0.00000000	3.17031668	0.00000000	1000.00000000
1E-D4	266,516,000.00	4.20438 %	1000.00000000	3.50364999	0.00000000	0.00000000	0.00000000	3.50364999	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	4.80438 %	1000.00000000	4.00364999	0.00000000	0.00000000	0.00000000	4.00364999	0.00000000	1000.00000000
1E-F1	268,476,000.00	3.00438 %	1000.00000000	2.50365001	0.00000000	0.00000000	0.00000000	2.50365001	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.40438 %	1000.00000000	2.83698334	0.00000000	0.00000000	0.00000000	2.83698334	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.80438 %	1000.00000000	3.17031668	0.00000000	0.00000000	0.00000000	3.17031668	0.00000000	1000.00000000
1E-F4	268,476,000.00	4.20438 %	1000.00000000	3.50365001	0.00000000	0.00000000	0.00000000	3.50365001	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.80438 %	1000.00000000	4.00365001	0.00000000	0.00000000	0.00000000	4.00365001	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	860.65823922	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	846.91252213
2M-1	107,666,000.00	3.05438 %	570.99623066	1.45336624	0.00000000	0.00000000	0.00000000	1.45336624	0.00000000	498.00461594
2M-1H	5,666,942.00	0.00000 %	570.99623042	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	498.00461519
2M-2A	101,332,000.00	4.90438 %	1000.00000000	4.08698338	0.00000000	0.00000000	0.00000000	4.08698338	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	4.90438 %	1000.00000000	4.08698338	0.00000000	0.00000000	0.00000000	4.08698338	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	4.90438 %	1000.00000000	4.08698338	0.00000000	0.00000000	0.00000000	4.08698338	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	4.90438 %	1000.00000000	4.08698335	0.00000000	0.00000000	0.00000000	4.08698335	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	6.85438 %	1000.00000000	5.71198333	0.00000000	0.00000000	0.00000000	5.71198333	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 %	998.66016493	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.65819318
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	3.10438 %	1000.00000000	2.58698338	0.00000000	0.00000000	0.00000000	2.58698338	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.50438 %	1000.00000000	2.92031668	0.00000000	0.00000000	0.00000000	2.92031668	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	3.90438 %	1000.00000000	3.25364998	0.00000000	0.00000000	0.00000000	3.25364998	0.00000000	1000.00000000
2E-A4	101,332,000.00	4.30438 %	1000.00000000	3.58698338	0.00000000	0.00000000	0.00000000	3.58698338	0.00000000	1000.00000000
2E-B1	101,332,000.00	3.10438 %	1000.00000000	2.58698338	0.00000000	0.00000000	0.00000000	2.58698338	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.50438 %	1000.00000000	2.92031668	0.00000000	0.00000000	0.00000000	2.92031668	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.90438 %	1000.00000000	3.25364998	0.00000000	0.00000000	0.00000000	3.25364998	0.00000000	1000.00000000
2E-B4	101,332,000.00	4.30438 %	1000.00000000	3.58698338	0.00000000	0.00000000	0.00000000	3.58698338	0.00000000	1000.00000000
2E-C1	101,332,000.00	3.10438 %	1000.00000000	2.58698338	0.00000000	0.00000000	0.00000000	2.58698338	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.50438 %	1000.00000000	2.92031668	0.00000000	0.00000000	0.00000000	2.92031668	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.90438 %	1000.00000000	3.25364998	0.00000000	0.00000000	0.00000000	3.25364998	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.30438 %	1000.00000000	3.58698338	0.00000000	0.00000000	0.00000000	3.58698338	0.00000000	1000.00000000
2E-D1	202,664,000.00	3.10438 %	1000.00000000	2.58698333	0.00000000	0.00000000	0.00000000	2.58698333	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.50438 %	1000.00000000	2.92031668	0.00000000	0.00000000	0.00000000	2.92031668	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.90438 %	1000.00000000	3.25364998	0.00000000	0.00000000	0.00000000	3.25364998	0.00000000	1000.00000000
2E-D4	202,664,000.00	4.30438 %	1000.00000000	3.58698333	0.00000000	0.00000000	0.00000000	3.58698333	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.90438 %	1000.00000000	4.08698333	0.00000000	0.00000000	0.00000000	4.08698333	0.00000000	1000.00000000
2E-F1	202,664,000.00	3.10438 %	1000.00000000	2.58698333	0.00000000	0.00000000	0.00000000	2.58698333	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.50438 %	1000.00000000	2.92031668	0.00000000	0.00000000	0.00000000	2.92031668	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.90438 %	1000.00000000	3.25364998	0.00000000	0.00000000	0.00000000	3.25364998	0.00000000	1000.00000000
2E-F4	202,664,000.00	4.30438 %	1000.00000000	3.58698333	0.00000000	0.00000000	0.00000000	3.58698333	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.90438 %	1000.00000000	4.08698333	0.00000000	0.00000000	0.00000000	4.08698333	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	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	21,720,044.30
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	886,961.20
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>22,607,005.50</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,587,838.84
Total Withdrawals (Pool Distribution Amount)	<u>22,607,005.50</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	2.404380%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	244,234,407.76
Total Principal Reduction Cumulative	3,803,974,876.44
Scheduled Principal Current	28,411,641.42
Scheduled Principal Cumulative	562,189,090.58
Unscheduled Principal Current	215,822,766.34
Unscheduled Principal Cumulative	3,241,621,602.23
Senior Reduction Amount	233,190,404.78
Subordinate Reduction Amount	11,044,002.98
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,465.66
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	183,758,868.25
Total Principal Reduction Cumulative	2,011,392,122.08
Scheduled Principal Current	18,465,731.03
Scheduled Principal Cumulative	362,576,813.70
Unscheduled Principal Current	165,293,005.77
Unscheduled Principal Cumulative	1,648,726,354.90
Senior Reduction Amount	175,486,382.36
Subordinate Reduction Amount	8,272,354.44
Calculated Tranche Write-Down Amount	131.45
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	11,558.26
Recovery Principal on Previously Liquidated Loan Current	131.45
Recovery Principal on Previously Liquidated Loan Cumulative	631.45
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	76530
Period Reference Pool Removal Loan Count	860
Period Ending Loan Count	75670
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	16,824,343,957.21
Period PIF Loan Count Current	860
PIF Loan Count Cumulative	12765
Period PIF Loan UPB Current	205,665,648.65
PIF Loan UPB Cumulative	3,032,882,144.03
Period Partial Prepayment Amount	10,604,209.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	44
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	11,241,858.30
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	625,641.85
Total Active Modified Loan Count	131
Total Active Modified Loan UPB	31,001,178.56
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	50635
Period Reference Pool Removal Loan Count	658
Period Ending Loan Count	49977
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	11,321,895,189.60
Period PIF Loan Count Current	655
PIF Loan Count Cumulative	6262
Period PIF Loan UPB Current	160,446,719.09
PIF Loan UPB Cumulative	1,554,907,434.63
Period Partial Prepayment Amount	4,320,793.79
Repurchase Prior CE Loan Count Curr	3
Repurchase Prior CE Loan Count Cum	51
Repurchase Prior Credit Event UPB Curr	886,961.20
Repurchase Prior Credit Event UPB Cum	10,564,892.99
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	1,468,993.18
Total Active Modified Loan Count	151
Total Active Modified Loan UPB	38,748,459.94
Structural Reporting	
Group 1	
Senior Percentage	95.478113%
Subordinate Percentage	4.521887%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.498256%
Subordinate Percentage	4.501744%
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%	3.690000%	3.740000%
1M-1H	0.00	0.00	3.050000%	3.690000%	3.740000%
1M-2	0.00	0.00	1.000000%	1.210000%	1.230000%
1M-2H	0.00	0.00	1.000000%	1.210000%	1.230000%
1B-1	0.00	0.00	0.500000%	0.600000%	0.610000%
1B-1H	0.00	0.00	0.500000%	0.600000%	0.610000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.400000%	3.940000%	4.000000%
2M-1H	0.00	0.00	3.400000%	3.940000%	4.000000%
2M-2	0.00	0.00	1.000000%	1.160000%	1.180000%
2M-2H	0.00	0.00	1.000000%	1.160000%	1.180000%
2B-1	0.00	0.00	0.500000%	0.580000%	0.590000%
2B-1H	0.00	0.00	0.500000%	0.580000%	0.590000%
2B-2H	131.45	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	450	92,408,376.09	0.594687%	0.549254%
60 Days	107	24,378,569.94	0.141403%	0.144901%
90 Days	36	8,115,090.03	0.047575%	0.048234%
120 Days	15	2,561,012.03	0.019823%	0.015222%
150 Days	26	5,753,683.40	0.034360%	0.034199%
180+ Days	60	12,204,004.33	0.079292%	0.072538%
	694	145,420,735.82	0.917140%	0.864347%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	387	79,268,356.54	0.774356%	0.700133%
60 Days	86	19,496,022.94	0.172079%	0.172198%
90 Days	40	8,720,588.27	0.080037%	0.077024%
120 Days	19	3,958,216.47	0.038017%	0.034961%
150 Days	33	7,664,382.40	0.066030%	0.067695%
180+ Days	85	17,859,828.66	0.170078%	0.157746%
	650	136,967,395.28	1.300598%	1.209757%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.003%
12 Month Average	0.009%

CDR	
Current Month	0.000%
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-Jul-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	0.017%
12 Month Average	0.021%

CDR	
Current Month	0.000%
3 Month Average	0.008%
12 Month Average	0.009%

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-Jul-2019

7/10/2019

**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	17	4,505,407.80	1,465.66	0.033	1,465.66	0.00
2	98	26,423,647.48	11,558.26	0.044	11,558.26	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44842578	408,297.05	127.59	0.031	127.59	0.00
1	44806688	379,682.43	131.27	0.035	131.27	0.00
1	44888520	133,988.50	69.79	0.052	69.79	0.00
1	44864798	180,656.89	112.91	0.062	112.91	0.00
1	44843497	322,613.92	134.42	0.042	134.42	0.00
1	44841377	190,726.55	73.68	0.039	73.68	0.00
1	44833550	223,799.65	69.94	0.031	69.94	0.00
1	44833221	310,935.85	94.58	0.030	94.58	0.00
1	44810253	409,170.99	8.31	0.002	8.31	0.00
1	44828899	254,124.42	105.89	0.042	105.89	0.00
1	44827806	173,199.73	126.29	0.073	126.29	0.00
1	44821896	227,489.49	47.39	0.021	47.39	0.00
1	44815627	182,505.72	152.09	0.083	152.09	0.00
1	44809083	308,607.58	0.04	0.000	0.04	0.00
1	44814635	171,250.77	7.58	0.004	7.58	0.00
1	44830027	348,301.66	118.71	0.034	118.71	0.00
1	44853969	280,056.60	85.18	0.030	85.18	0.00
2	44762306	341,450.48	106.70	0.031	106.70	0.00
2	44761774	74,893.77	59.67	0.080	59.67	0.00
2	44761637	200,220.69	37.86	0.019	37.86	0.00
2	44761553	207,314.31	66.15	0.032	66.15	0.00
2	44761489	170,202.63	114.98	0.068	114.98	0.00
2	44759334	392,397.18	40.87	0.010	40.87	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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7/10/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44762870	325,092.80	137.86	0.042	137.86	0.00
2	44772342	391,162.35	129.70	0.033	129.70	0.00
2	44759896	246,701.46	37.12	0.015	37.12	0.00
2	44763976	367,792.38	290.65	0.079	290.65	0.00
2	44763989	327,412.02	168.67	0.052	168.67	0.00
2	44764706	237,106.04	36.23	0.015	36.23	0.00
2	44768065	171,890.97	87.40	0.051	87.40	0.00
2	44768180	312,521.43	126.77	0.041	126.77	0.00
2	44769376	288,845.69	60.18	0.021	60.18	0.00
2	44769884	401,509.29	171.88	0.043	171.88	0.00
2	44759289	196,625.13	81.93	0.042	81.93	0.00
2	44771364	141,717.81	43.21	0.030	43.21	0.00
2	44756304	76,601.51	23.94	0.031	23.94	0.00
2	44770245	320,292.29	166.82	0.052	166.82	0.00
2	44755796	390,886.99	103.13	0.026	103.13	0.00
2	44747933	136,043.39	61.07	0.045	61.07	0.00
2	44748098	289,275.80	155.63	0.054	155.63	0.00
2	44749630	313,160.15	168.91	0.054	168.91	0.00
2	44750681	421,109.07	137.82	0.033	137.82	0.00
2	44750776	277,227.13	81.27	0.029	81.27	0.00
2	44752023	236,754.88	196.57	0.083	196.57	0.00
2	44753209	298,056.12	31.05	0.010	31.05	0.00
2	44756773	131,028.76	56.04	0.043	56.04	0.00
2	44755211	394,981.85	209.89	0.053	209.89	0.00
2	44758724	203,851.46	111.10	0.055	111.10	0.00
2	44773707	305,988.57	86.54	0.028	86.54	0.00
2	44756498	254,479.25	265.08	0.104	265.08	0.00
2	44757202	177,435.51	60.06	0.034	60.06	0.00
2	44757227	255,500.08	5.03	0.002	5.03	0.00
2	44757616	273,526.47	225.08	0.082	225.08	0.00
2	44757916	329,175.14	102.87	0.031	102.87	0.00
2	44758660	187,653.41	78.19	0.042	78.19	0.00
2	44758720	263,192.67	82.25	0.031	82.25	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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7/10/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44754446	318,644.75	131.79	0.041	131.79	0.00
2	44801461	127,416.74	44.59	0.035	44.59	0.00
2	44772953	397,826.66	226.57	0.057	226.57	0.00
2	44797806	398,476.99	198.24	0.050	198.24	0.00
2	44798129	268,415.87	55.92	0.021	55.92	0.00
2	44799173	150,542.32	84.46	0.056	84.46	0.00
2	44799300	172,638.91	142.43	0.083	142.43	0.00
2	44799362	421,133.94	157.42	0.037	157.42	0.00
2	44799394	222,024.78	117.15	0.053	117.15	0.00
2	44799398	203,485.67	130.83	0.064	130.83	0.00
2	44799531	354,375.81	70.08	0.020	70.08	0.00
2	44799964	228,378.24	70.50	0.031	70.50	0.00
2	44799969	295,821.56	215.70	0.073	215.70	0.00
2	44800327	232,328.31	44.88	0.019	44.88	0.00
2	44793994	374,587.99	143.26	0.038	143.26	0.00
2	44801084	114,333.30	41.53	0.036	41.53	0.00
2	44792074	322,908.74	197.14	0.061	197.14	0.00
2	44801511	340,310.17	212.25	0.062	212.25	0.00
2	44801604	295,008.58	275.62	0.093	275.62	0.00
2	44801607	374,282.70	276.58	0.074	276.58	0.00
2	44801610	396,904.28	277.00	0.070	277.00	0.00
2	44801764	40,296.05	25.72	0.064	25.72	0.00
2	44802110	305,333.07	176.02	0.058	176.02	0.00
2	44802184	411,921.16	257.45	0.062	257.45	0.00
2	44802534	138,801.07	30.28	0.022	30.28	0.00
2	44803047	283,079.42	99.92	0.035	99.92	0.00
2	44803048	338,980.13	105.93	0.031	105.93	0.00
2	44803218	653,562.05	306.43	0.047	306.43	0.00
2	44803568	164,448.79	56.66	0.034	56.66	0.00
2	44801029	223,980.90	139.99	0.063	139.99	0.00
2	44782683	309,495.84	86.45	0.028	86.45	0.00
2	44804420	106,005.13	9.39	0.009	9.39	0.00
2	44773791	148,464.92	170.12	0.115	170.12	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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7/10/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44774178	240,360.99	100.15	0.042	100.15	0.00
2	44776032	157,323.60	64.87	0.041	64.87	0.00
2	44776506	311,822.65	148.36	0.048	148.36	0.00
2	44776861	217,110.29	135.69	0.062	135.69	0.00
2	44777490	189,844.53	19.78	0.010	19.78	0.00
2	44777907	332,495.82	106.69	0.032	106.69	0.00
2	44778088	256,415.76	80.13	0.031	80.13	0.00
2	44778252	148,008.83	30.84	0.021	30.84	0.00
2	44779309	117,010.02	97.51	0.083	97.51	0.00
2	44780464	418,918.54	46.34	0.011	46.34	0.00
2	44794339	316,330.28	155.24	0.049	155.24	0.00
2	44782356	135,420.95	42.32	0.031	42.32	0.00
2	44773313	360,513.95	262.87	0.073	262.87	0.00
2	44783436	172,675.60	107.92	0.062	107.92	0.00
2	44785023	238,082.79	99.93	0.042	99.93	0.00
2	44786559	407,332.16	154.81	0.038	154.81	0.00
2	44786718	327,490.10	138.54	0.042	138.54	0.00
2	44787049	185,357.76	155.05	0.084	155.05	0.00
2	44787378	237,734.82	78.57	0.033	78.57	0.00
2	44787534	416,553.41	173.56	0.042	173.56	0.00
2	44788704	627,097.91	99.48	0.016	99.48	0.00
2	44790206	234,695.52	22.49	0.010	22.49	0.00
2	44791507	257,131.49	160.71	0.063	160.71	0.00
2	44791737	245,792.08	76.81	0.031	76.81	0.00
2	44791973	161,897.44	113.07	0.070	113.07	0.00
2	44781275	244,938.42	102.06	0.042	102.06	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

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Series 2017-C07

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Securities Administration Services
8480 Stagecoach Circle
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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	748,006.03	131.45	87,332.17	11.675

Realized Loss Detail**Realized Dispositions in Current Period**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses this Period		

Realized Loss Detail**Current Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44785788	282,960.19	6.56	72,274.82	25.542
44793838	235,758.87	(369.62)	(3,056.38)	(1.296)
44758476	191,274.89	492.87	18,618.93	9.734
44776681	38,012.08	1.64	(505.20)	(1.329)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/10/2019

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Series 2017-C07**

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	2,094,635.03	253,637.11	12.109

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44825727	415,508.11	121,130.30	29.152
44840533	65,734.93	4,355.55	6.626
44853639	77,057.23	4,052.54	5.259
44870057	67,341.58	34,645.24	51.447
44752026	330,230.00	(1,207.33)	(0.366)
44758476	191,274.89	18,618.93	9.734
44776681	38,012.08	(505.20)	(1.329)
44785788	282,960.19	72,274.82	25.542
44790866	390,757.15	3,328.64	0.852
44793838	235,758.87	(3,056.38)	(1.296)

**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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	4	159,261.78	131.45	0.000 %	0	0.00	0.00	0.000 %	4	159,261.78	131.45	0.000 %
Total	4	159,261.78	131.45	0.000 %	0	0.00	0.00	0.000 %	4	159,261.78	131.45	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0044758476	194,000.00	4.875 %	CT	97.00	360	67,662.36	12/31/2018	492.87	18,618.93
Group 2	0044776681	38,000.00	4.500 %	TX	95.00	360	(2,082.72)	01/31/2019	1.64	(505.20)
Group 2	0044785788	284,000.00	4.750 %	TX	90.00	360	72,268.26	03/31/2019	6.56	72,274.82
Group 2	0044793838	239,000.00	5.125 %	CO	97.00	360	21,413.88	04/30/2019	(369.62)	(3,056.38)

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**

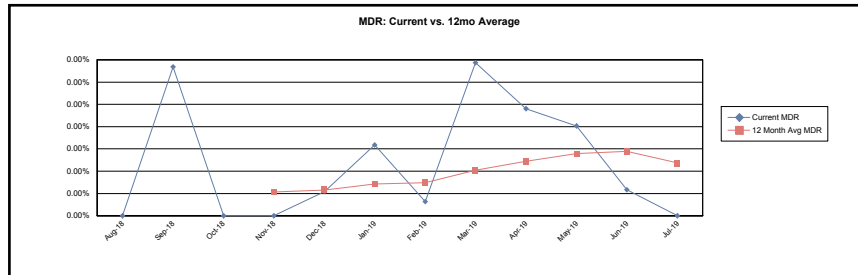
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Realized Loss Report - Collateral

Summary

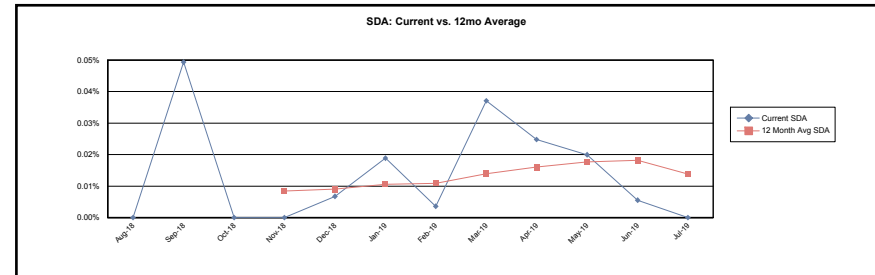
MDR

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



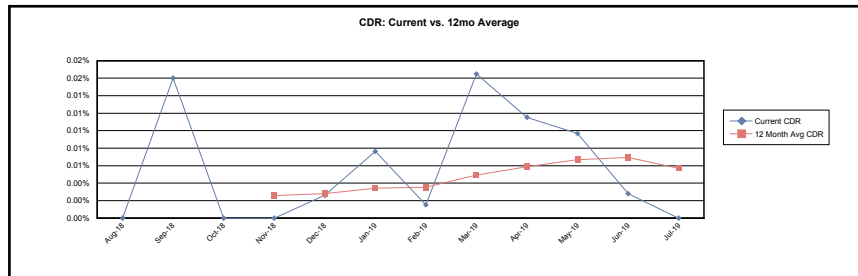
SDA

Current Month	0.000 %
3 Month Average	0.008 %
12 Month Average	0.014 %



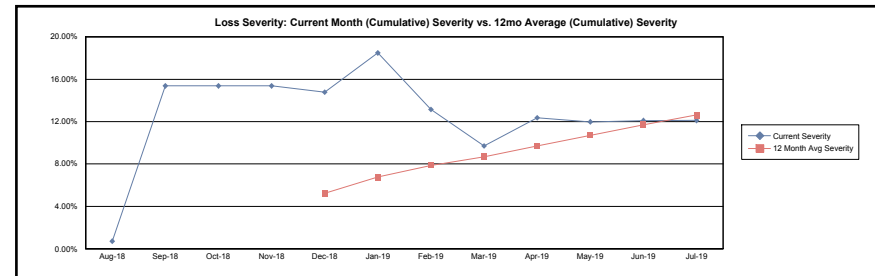
CDR

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



Loss Severity

Current Month (Cumulative)	12.109 %
3 Month Average (Cumulative)	12.065 %
12 Month Average (Cumulative)	12.626 %



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

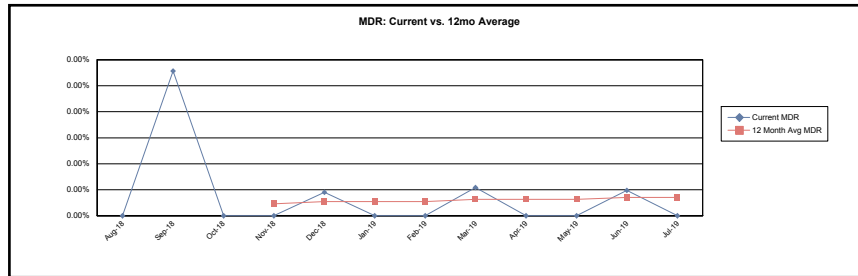
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Realized Loss Report - Collateral

Group 1

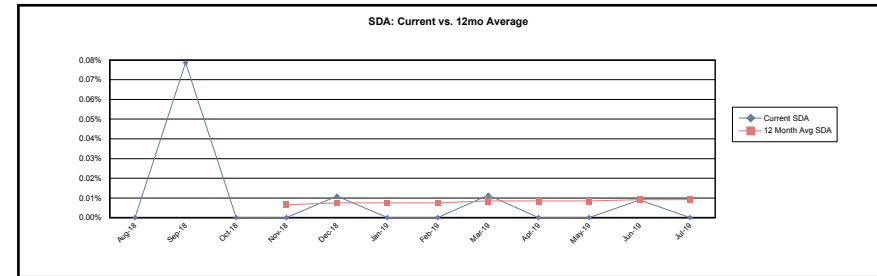
MDR

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



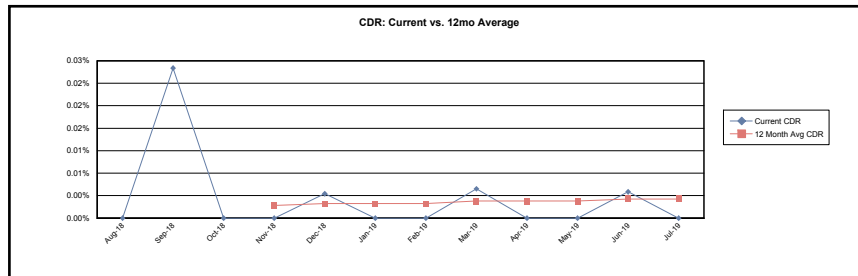
SDA

Current Month 0.000 %
3 Month Average 0.003 %
12 Month Average 0.009 %



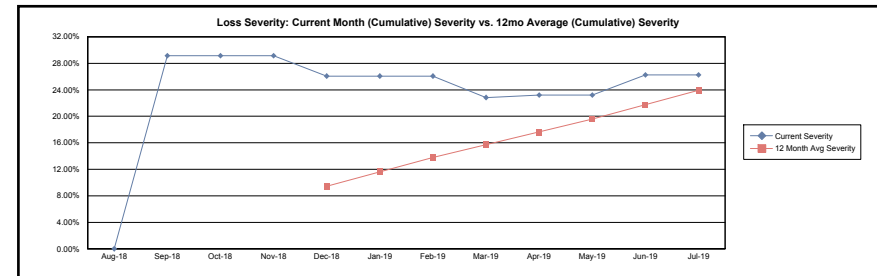
CDR

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.003 %



Loss Severity

Current Month (Cumulative) 26.242 %
3 Month Average (Cumulative) 25.229 %
12 Month Average (Cumulative) 23.951 %



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

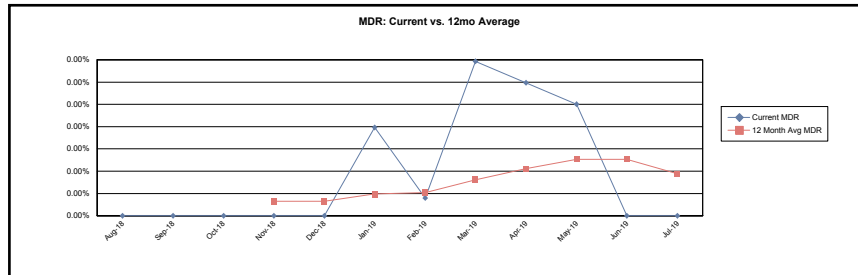
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Realized Loss Report - Collateral

Group 2

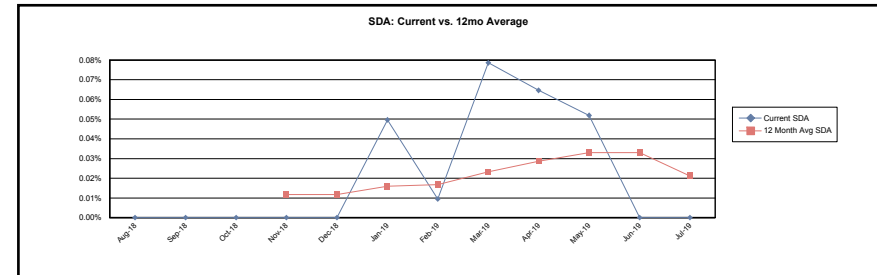
MDR

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



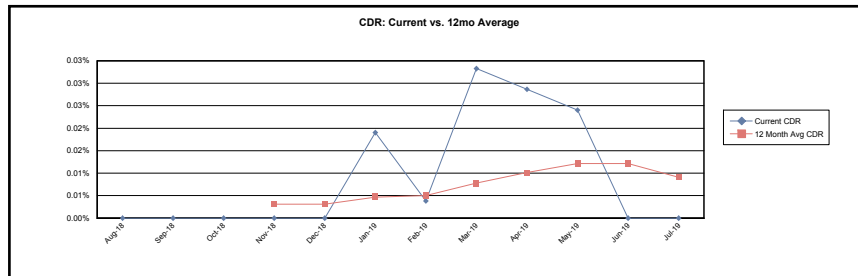
SDA

Current Month 0.000 %
3 Month Average 0.017 %
12 Month Average 0.021 %



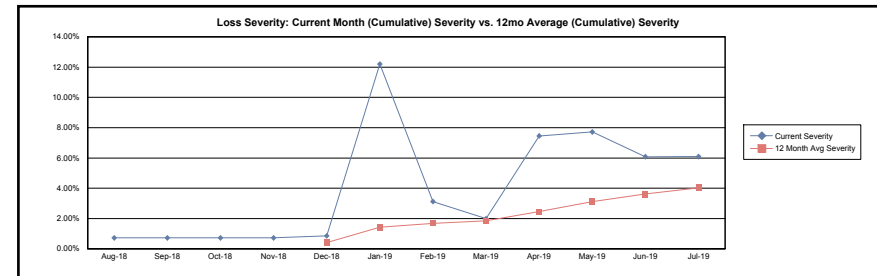
CDR

Current Month 0.000 %
3 Month Average 0.008 %
12 Month Average 0.009 %



Loss Severity

Current Month (Cumulative) 6.089 %
3 Month Average (Cumulative) 6.629 %
12 Month Average (Cumulative) 4.034 %



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 1.336 %
3 Month Average 1.096 %
12 Month Average 0.745 %

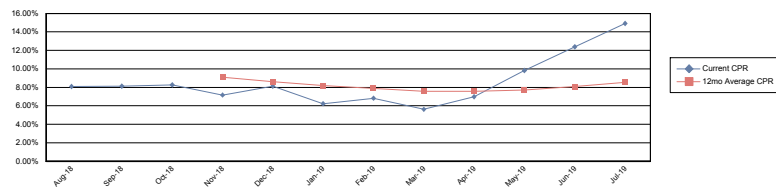
CPR

Current Month 14.905 %
3 Month Average 12.367 %
12 Month Average 8.548 %

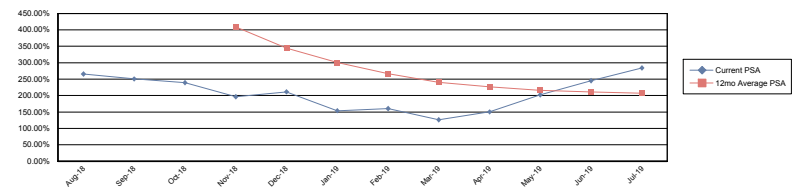
PSA

Current Month 284.006 %
3 Month Average 243.930 %
12 Month Average 207.232 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.267 %
3 Month Average 1.075 %
12 Month Average 0.787 %

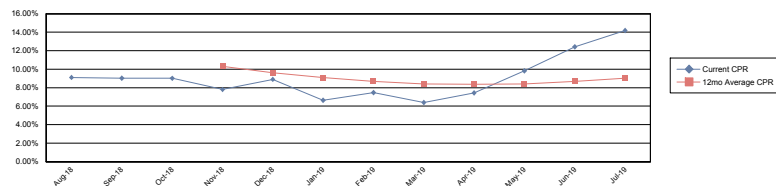
CPR

Current Month 14.183 %
3 Month Average 12.143 %
12 Month Average 9.016 %

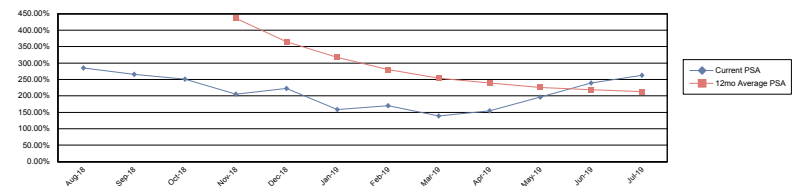
PSA

Current Month 262.892 %
3 Month Average 232.893 %
12 Month Average 212.586 %

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 1.439 %
3 Month Average 1.128 %
12 Month Average 0.683 %

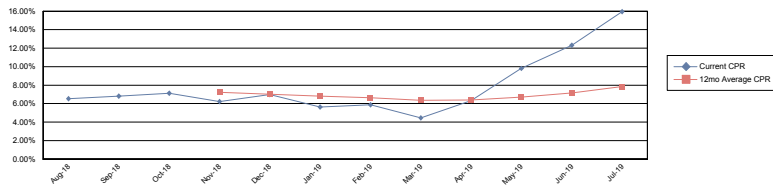
CPR

Current Month 15.964 %
3 Month Average 12.698 %
12 Month Average 7.839 %

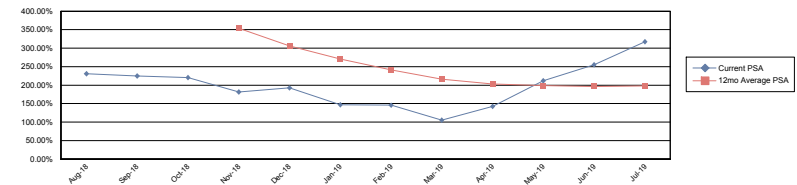
PSA

Current Month 317.423 %
3 Month Average 261.458 %
12 Month Average 197.935 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044749809	280,392.77	0.00	0.000%	280,392.77
0044800621	374,661.31	0.00	0.000%	374,661.31
0044803884	231,907.12	0.00	0.000%	231,907.12
Totals	886,961.20	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-Jul-2019

10-Jul-2019 09:40:18 AM

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

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Securities Administration Services
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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