

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		04/30/2019	0.00000 %	16,673,798,353.55	0.00	169,475,391.72	0.00	16,504,322,961.83	169,475,391.72	0.00
1M-1	30711XUS1	05/24/2019	3.12663 %	152,643,914.57	437,489.29	7,625,412.92	0.00	145,018,501.65	8,062,902.21	0.00
1M-1H		04/30/2019	0.00000 %	8,034,388.71	0.00	401,362.42	0.00	7,633,026.28	401,362.42	0.00
1M-2A	30711XUT9	05/24/2019	4.87663 %	133,258,000.00	595,695.80	0.00	0.00	133,258,000.00	595,695.80	0.00
1M-AH		04/30/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	05/24/2019	4.87663 %	133,258,000.00	595,695.80	0.00	0.00	133,258,000.00	595,695.80	0.00
1M-BH		04/30/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	05/24/2019	4.87663 %	135,218,000.00	604,457.48	0.00	0.00	135,218,000.00	604,457.48	0.00
1M-CH		04/30/2019	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	05/24/2019	4.87663 %	401,734,000.00	1,795,849.07	0.00	0.00	401,734,000.00	1,795,849.07	0.00
1M-2H		04/30/2019	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	05/24/2019	6.47663 %	97,984,000.00	581,722.27	0.00	0.00	97,984,000.00	581,722.27	0.00
1B-1H		04/30/2019	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		04/30/2019	0.00000 %	103,012,055.61	0.00	0.00	0.00	103,012,055.61	0.00	129,538.39
1A-I1	30711XUY8	05/24/2019	1.80000 %	0.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00
1A-I2	30711XVA9	05/24/2019	1.40000 %	0.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00
1A-I3	30711XVC5	05/24/2019	1.00000 %	0.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00
1A-I4	30711XVE1	05/24/2019	0.60000 %	0.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00
1B-I1	30711XVG6	05/24/2019	1.80000 %	0.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00
1B-I2	30711XVJ0	05/24/2019	1.40000 %	0.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00
1B-I3	30711XVL5	05/24/2019	1.00000 %	0.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00
1B-I4	30711XVN1	05/24/2019	0.60000 %	0.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00
1C-I1	30711XVQ4	05/24/2019	1.80000 %	0.00	223,109.70	0.00	0.00	0.00	223,109.70	0.00
1C-I2	30711XVS0	05/24/2019	1.40000 %	0.00	173,529.77	0.00	0.00	0.00	173,529.77	0.00
1C-I3	30711XVU5	05/24/2019	1.00000 %	0.00	123,949.83	0.00	0.00	0.00	123,949.83	0.00
1C-I4	30711XVW1	05/24/2019	0.60000 %	0.00	74,369.90	0.00	0.00	0.00	74,369.90	0.00
1E-A1	30711XUZ5	05/24/2019	3.07663 %	133,258,000.00	375,820.10	0.00	0.00	133,258,000.00	375,820.10	0.00
1E-A2	30711XVB7	05/24/2019	3.47663 %	133,258,000.00	424,681.36	0.00	0.00	133,258,000.00	424,681.36	0.00
1E-A3	30711XVD3	05/24/2019	3.87663 %	133,258,000.00	473,542.63	0.00	0.00	133,258,000.00	473,542.63	0.00
1E-A4	30711XVF8	05/24/2019	4.27663 %	133,258,000.00	522,403.90	0.00	0.00	133,258,000.00	522,403.90	0.00
1E-B1	30711XVH4	05/24/2019	3.07663 %	133,258,000.00	375,820.10	0.00	0.00	133,258,000.00	375,820.10	0.00
1E-B2	30711XVK7	05/24/2019	3.47663 %	133,258,000.00	424,681.36	0.00	0.00	133,258,000.00	424,681.36	0.00
1E-B3	30711XVM3	05/24/2019	3.87663 %	133,258,000.00	473,542.63	0.00	0.00	133,258,000.00	473,542.63	0.00
1E-B4	30711XVP6	05/24/2019	4.27663 %	133,258,000.00	522,403.90	0.00	0.00	133,258,000.00	522,403.90	0.00
1E-C1	30711XVR2	05/24/2019	3.07663 %	135,218,000.00	381,347.78	0.00	0.00	135,218,000.00	381,347.78	0.00
1E-C2	30711XVT8	05/24/2019	3.47663 %	135,218,000.00	430,927.71	0.00	0.00	135,218,000.00	430,927.71	0.00
1E-C3	30711XVV3	05/24/2019	3.87663 %	135,218,000.00	480,507.64	0.00	0.00	135,218,000.00	480,507.64	0.00
1E-C4	30711XVX9	05/24/2019	4.27663 %	135,218,000.00	530,087.58	0.00	0.00	135,218,000.00	530,087.58	0.00
1E-D1	30711XVY7	05/24/2019	3.07663 %	266,516,000.00	751,640.19	0.00	0.00	266,516,000.00	751,640.19	0.00
1E-D2	30711XVZ4	05/24/2019	3.47663 %	266,516,000.00	849,362.73	0.00	0.00	266,516,000.00	849,362.73	0.00
1E-D3	30711XWA8	05/24/2019	3.87663 %	266,516,000.00	947,085.26	0.00	0.00	266,516,000.00	947,085.26	0.00
1E-D4	30711XWB6	05/24/2019	4.27663 %	266,516,000.00	1,044,807.79	0.00	0.00	266,516,000.00	1,044,807.79	0.00
1E-D5	30711XWC4	05/24/2019	4.87663 %	266,516,000.00	1,191,391.59	0.00	0.00	266,516,000.00	1,191,391.59	0.00

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Certificateholder Distribution Summary

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1E-F1	30711XWD2	05/24/2019	3.07663 %	268,476,000.00	757,167.87	0.00	0.00	268,476,000.00	757,167.87	0.00
1E-F2	30711XWE0	05/24/2019	3.47663 %	268,476,000.00	855,609.07	0.00	0.00	268,476,000.00	855,609.07	0.00
1E-F3	30711XWF7	05/24/2019	3.87663 %	268,476,000.00	954,050.27	0.00	0.00	268,476,000.00	954,050.27	0.00
1E-F4	30711XWG5	05/24/2019	4.27663 %	268,476,000.00	1,052,491.47	0.00	0.00	268,476,000.00	1,052,491.47	0.00
1E-F5	30711XWH3	05/24/2019	4.87663 %	268,476,000.00	1,200,153.27	0.00	0.00	268,476,000.00	1,200,153.27	0.00
1X-1	30711XWJ9	05/24/2019	1.80000 %	0.00	439,751.40	0.00	0.00	0.00	439,751.40	0.00
1X-2	30711XWK6	05/24/2019	1.40000 %	0.00	342,028.87	0.00	0.00	0.00	342,028.87	0.00
1X-3	30711XWL4	05/24/2019	1.00000 %	0.00	244,306.33	0.00	0.00	0.00	244,306.33	0.00
1X-4	30711XWM2	05/24/2019	0.60000 %	0.00	146,583.80	0.00	0.00	0.00	146,583.80	0.00
1Y-1	30711XWN0	05/24/2019	1.80000 %	0.00	442,985.40	0.00	0.00	0.00	442,985.40	0.00
1Y-2	30711XWP5	05/24/2019	1.40000 %	0.00	344,544.20	0.00	0.00	0.00	344,544.20	0.00
1Y-3	30711XWQ3	05/24/2019	1.00000 %	0.00	246,103.00	0.00	0.00	0.00	246,103.00	0.00
1Y-4	30711XWR1	05/24/2019	0.60000 %	0.00	147,661.80	0.00	0.00	0.00	147,661.80	0.00
2A-H		04/30/2019	0.00000 %	11,239,663,822.49	0.00	113,608,258.59	0.00	11,126,055,563.90	113,608,258.59	0.00
2M-1	30711XWS9	05/24/2019	3.12663 %	72,749,369.48	208,505.33	5,077,919.81	0.00	67,671,449.66	5,286,425.14	0.00
2M-1H		04/30/2019	0.00000 %	3,829,123.93	0.00	267,273.58	0.00	3,561,850.35	267,273.58	0.00
2M-2A	30711XWT7	05/24/2019	4.97663 %	101,332,000.00	462,267.55	0.00	0.00	101,332,000.00	462,267.55	0.00
2M-AH		04/30/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	05/24/2019	4.97663 %	101,332,000.00	462,267.55	0.00	0.00	101,332,000.00	462,267.55	0.00
2M-BH		04/30/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	05/24/2019	4.97663 %	101,332,000.00	462,267.55	0.00	0.00	101,332,000.00	462,267.55	0.00
2M-CH		04/30/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	05/24/2019	4.97663 %	303,996,000.00	1,386,802.65	0.00	0.00	303,996,000.00	1,386,802.65	0.00
2M-2H		04/30/2019	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	05/24/2019	6.92663 %	63,333,000.00	402,127.24	0.00	0.00	63,333,000.00	402,127.24	0.00
2B-1H		04/30/2019	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		04/30/2019	0.00000 %	66,574,477.44	0.00	0.00	21,425.11	66,553,052.33	0.00	113,384.67
2A-I1	30711XWY6	05/24/2019	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2A-I2	30711XXA7	05/24/2019	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2A-I3	30711XXC3	05/24/2019	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2A-I4	30711XXE9	05/24/2019	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2B-I1	30711XXG4	05/24/2019	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2B-I2	30711XXH2	05/24/2019	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2B-I3	30711XXK5	05/24/2019	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2B-I4	30711XXM1	05/24/2019	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2C-I1	30711XXP4	05/24/2019	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2C-I2	30711XXR0	05/24/2019	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2C-I3	30711XXT6	05/24/2019	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2C-I4	30711XXV1	05/24/2019	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2E-A1	30711XWZ3	05/24/2019	3.17663 %	101,332,000.00	295,069.75	0.00	0.00	101,332,000.00	295,069.75	0.00
2E-A2	30711XXB5	05/24/2019	3.57663 %	101,332,000.00	332,224.82	0.00	0.00	101,332,000.00	332,224.82	0.00
2E-A3	30711XXD1	05/24/2019	3.97663 %	101,332,000.00	369,379.88	0.00	0.00	101,332,000.00	369,379.88	0.00
2E-A4	30711XXF6	05/24/2019	4.37663 %	101,332,000.00	406,534.95	0.00	0.00	101,332,000.00	406,534.95	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XYR9	05/24/2019	3.17663 %	101,332,000.00	295,069.75	0.00	0.00	101,332,000.00	295,069.75	0.00
2E-B2	30711XXJ8	05/24/2019	3.57663 %	101,332,000.00	332,224.82	0.00	0.00	101,332,000.00	332,224.82	0.00
2E-B3	30711XXL3	05/24/2019	3.97663 %	101,332,000.00	369,379.88	0.00	0.00	101,332,000.00	369,379.88	0.00
2E-B4	30711XXN9	05/24/2019	4.37663 %	101,332,000.00	406,534.95	0.00	0.00	101,332,000.00	406,534.95	0.00
2E-C1	30711XXQ2	05/24/2019	3.17663 %	101,332,000.00	295,069.75	0.00	0.00	101,332,000.00	295,069.75	0.00
2E-C2	30711XXS8	05/24/2019	3.57663 %	101,332,000.00	332,224.82	0.00	0.00	101,332,000.00	332,224.82	0.00
2E-C3	30711XXU3	05/24/2019	3.97663 %	101,332,000.00	369,379.88	0.00	0.00	101,332,000.00	369,379.88	0.00
2E-C4	30711XXW9	05/24/2019	4.37663 %	101,332,000.00	406,534.95	0.00	0.00	101,332,000.00	406,534.95	0.00
2E-D1	30711XXX7	05/24/2019	3.17663 %	202,664,000.00	590,139.50	0.00	0.00	202,664,000.00	590,139.50	0.00
2E-D2	30711XXY5	05/24/2019	3.57663 %	202,664,000.00	664,449.63	0.00	0.00	202,664,000.00	664,449.63	0.00
2E-D3	30711XXZ2	05/24/2019	3.97663 %	202,664,000.00	738,759.76	0.00	0.00	202,664,000.00	738,759.76	0.00
2E-D4	30711XYA6	05/24/2019	4.37663 %	202,664,000.00	813,069.90	0.00	0.00	202,664,000.00	813,069.90	0.00
2E-D5	30711XYB4	05/24/2019	4.97663 %	202,664,000.00	924,535.10	0.00	0.00	202,664,000.00	924,535.10	0.00
2E-F1	30711XYC2	05/24/2019	3.17663 %	202,664,000.00	590,139.50	0.00	0.00	202,664,000.00	590,139.50	0.00
2E-F2	30711XYD0	05/24/2019	3.57663 %	202,664,000.00	664,449.63	0.00	0.00	202,664,000.00	664,449.63	0.00
2E-F3	30711XYE8	05/24/2019	3.97663 %	202,664,000.00	738,759.76	0.00	0.00	202,664,000.00	738,759.76	0.00
2E-F4	30711XYF5	05/24/2019	4.37663 %	202,664,000.00	813,069.90	0.00	0.00	202,664,000.00	813,069.90	0.00
2E-F5	30711XYG3	05/24/2019	4.97663 %	202,664,000.00	924,535.10	0.00	0.00	202,664,000.00	924,535.10	0.00
2X-1	30711XYH1	05/24/2019	1.80000 %	0.00	334,395.60	0.00	0.00	0.00	334,395.60	0.00
2X-2	30711XYJ7	05/24/2019	1.40000 %	0.00	260,085.47	0.00	0.00	0.00	260,085.47	0.00
2X-3	30711XYK4	05/24/2019	1.00000 %	0.00	185,775.33	0.00	0.00	0.00	185,775.33	0.00
2X-4	30711XYL2	05/24/2019	0.60000 %	0.00	111,465.20	0.00	0.00	0.00	111,465.20	0.00
2Y-1	30711XYM0	05/24/2019	1.80000 %	0.00	334,395.60	0.00	0.00	0.00	334,395.60	0.00
2Y-2	30711XYN8	05/24/2019	1.40000 %	0.00	260,085.47	0.00	0.00	0.00	260,085.47	0.00
2Y-3	30711XYP3	05/24/2019	1.00000 %	0.00	185,775.33	0.00	0.00	0.00	185,775.33	0.00
2Y-4	30711XYQ1	05/24/2019	0.60000 %	0.00	111,465.20	0.00	0.00	0.00	111,465.20	0.00
Totals				37,500,392,395.78	41,928,829.76	296,455,619.04	21,425.11	37,203,915,351.61	338,384,448.80	242,923.06

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	16,673,798,353.55	26,681,262.98	142,794,128.74	0.00	0.00	169,475,391.72	16,504,322,961.83	0.83341756	169,475,391.72
1M-1	186,170,000.00	152,643,914.57	1,200,502.59	6,424,910.33	0.00	0.00	7,625,412.92	145,018,501.65	0.77895741	7,625,412.92
1M-1H	9,799,029.00	8,034,388.71	63,188.27	338,174.16	0.00	0.00	401,362.42	7,633,026.28	0.77895741	401,362.42
1M-2A	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-AH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	103,012,055.61	0.00	0.00	0.00	0.00	0.00	103,012,055.61	0.99874407	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00

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

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	11,239,663,822.49	17,484,792.76	96,123,465.83	0.00	0.00	113,608,258.59	11,126,055,563.90	0.87149561	113,608,258.59
2M-1	107,666,000.00	72,749,369.48	782,990.59	4,294,929.23	0.00	0.00	5,077,919.81	67,671,449.66	0.62853129	5,077,919.81
2M-1H	5,666,942.00	3,829,123.93	41,212.29	226,061.29	0.00	0.00	267,273.58	3,561,850.35	0.62853129	267,273.58
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	66,574,477.44	0.00	0.00	0.00	21,425.11	21,425.11	66,553,052.33	0.99829922	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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	37,500,392,395.78	46,253,949.48	250,201,669.58	0.00	21,425.11	296,477,044.15	37,203,915,351.61	0.88100382	296,455,619.04

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	841.97554304	1.34732173	7.21066439	0.00000000	0.00000000	8.55798613	833.41755691	0.83341756	8.55798613
1M-1	186,170,000.00	819.91682102	6.44842128	34.51098636	0.00000000	0.00000000	40.95940764	778.95741339	0.77895741	40.95940764
1M-1H	9,799,029.00	819.91682135	6.44842157	34.51098675	0.00000000	0.00000000	40.95940730	778.95741303	0.77895741	40.95940730
1M-2A	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	21,146,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	998.74407225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.74407225	0.99874407	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	880.39446091	1.36957074	7.52927919	0.00000000	0.00000000	8.89884993	871.49561099	0.87149561	8.89884993
2M-1	107,666,000.00	675.69492207	7.27240345	39.89123056	0.00000000	0.00000000	47.16363392	628.53128806	0.62853129	47.16363392
2M-1H	5,666,942.00	675.69492153	7.27240371	39.89123058	0.00000000	0.00000000	47.16363428	628.53128724	0.62853129	47.16363428
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	998.62060185	0.00000000	0.00000000	0.00000000	0.32137776	0.32137776	998.29922409	0.99829922	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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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 %	16,673,798,353.55	0.00	0.00	0.00	0.00	0.00	0.00	16,504,322,961.83
1M-1	04/25/19 - 05/27/19	33	3.12663 %	152,643,914.57	437,489.29	0.00	0.00	0.00	437,489.29	0.00	145,018,501.65
1M-1H	N/A	N/A	0.00000 %	8,034,388.71	0.00	0.00	0.00	0.00	0.00	0.00	7,633,026.28
1M-2A	04/25/19 - 05/27/19	33	4.87663 %	133,258,000.00	595,695.80	0.00	0.00	0.00	595,695.80	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	04/25/19 - 05/27/19	33	4.87663 %	133,258,000.00	595,695.80	0.00	0.00	0.00	595,695.80	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	04/25/19 - 05/27/19	33	4.87663 %	135,218,000.00	604,457.48	0.00	0.00	0.00	604,457.48	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	04/25/19 - 05/27/19	33	4.87663 %	401,734,000.00	1,795,849.07	0.00	0.00	0.00	1,795,849.07	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	04/25/19 - 05/27/19	33	6.47663 %	97,984,000.00	581,722.27	0.00	0.00	0.00	581,722.27	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	103,012,055.61	0.00	0.00	0.00	0.00	0.00	0.00	103,012,055.61
1A-I1	04/25/19 - 05/27/19	33	1.80000 %	133,258,000.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00	133,258,000.00
1A-I2	04/25/19 - 05/27/19	33	1.40000 %	133,258,000.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00	133,258,000.00
1A-I3	04/25/19 - 05/27/19	33	1.00000 %	133,258,000.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00	133,258,000.00
1A-I4	04/25/19 - 05/27/19	33	0.60000 %	133,258,000.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00	133,258,000.00
1B-I1	04/25/19 - 05/27/19	33	1.80000 %	133,258,000.00	219,875.70	0.00	0.00	0.00	219,875.70	0.00	133,258,000.00
1B-I2	04/25/19 - 05/27/19	33	1.40000 %	133,258,000.00	171,014.43	0.00	0.00	0.00	171,014.43	0.00	133,258,000.00
1B-I3	04/25/19 - 05/27/19	33	1.00000 %	133,258,000.00	122,153.17	0.00	0.00	0.00	122,153.17	0.00	133,258,000.00
1B-I4	04/25/19 - 05/27/19	33	0.60000 %	133,258,000.00	73,291.90	0.00	0.00	0.00	73,291.90	0.00	133,258,000.00
1C-I1	04/25/19 - 05/27/19	33	1.80000 %	135,218,000.00	223,109.70	0.00	0.00	0.00	223,109.70	0.00	135,218,000.00
1C-I2	04/25/19 - 05/27/19	33	1.40000 %	135,218,000.00	173,529.77	0.00	0.00	0.00	173,529.77	0.00	135,218,000.00
1C-I3	04/25/19 - 05/27/19	33	1.00000 %	135,218,000.00	123,949.83	0.00	0.00	0.00	123,949.83	0.00	135,218,000.00
1C-I4	04/25/19 - 05/27/19	33	0.60000 %	135,218,000.00	74,369.90	0.00	0.00	0.00	74,369.90	0.00	135,218,000.00
1E-A1	04/25/19 - 05/27/19	33	3.07663 %	133,258,000.00	375,820.10	0.00	0.00	0.00	375,820.10	0.00	133,258,000.00
1E-A2	04/25/19 - 05/27/19	33	3.47663 %	133,258,000.00	424,681.36	0.00	0.00	0.00	424,681.36	0.00	133,258,000.00
1E-A3	04/25/19 - 05/27/19	33	3.87663 %	133,258,000.00	473,542.63	0.00	0.00	0.00	473,542.63	0.00	133,258,000.00
1E-A4	04/25/19 - 05/27/19	33	4.27663 %	133,258,000.00	522,403.90	0.00	0.00	0.00	522,403.90	0.00	133,258,000.00
1E-B1	04/25/19 - 05/27/19	33	3.07663 %	133,258,000.00	375,820.10	0.00	0.00	0.00	375,820.10	0.00	133,258,000.00
1E-B2	04/25/19 - 05/27/19	33	3.47663 %	133,258,000.00	424,681.36	0.00	0.00	0.00	424,681.36	0.00	133,258,000.00
1E-B3	04/25/19 - 05/27/19	33	3.87663 %	133,258,000.00	473,542.63	0.00	0.00	0.00	473,542.63	0.00	133,258,000.00
1E-B4	04/25/19 - 05/27/19	33	4.27663 %	133,258,000.00	522,403.90	0.00	0.00	0.00	522,403.90	0.00	133,258,000.00
1E-C1	04/25/19 - 05/27/19	33	3.07663 %	135,218,000.00	381,347.78	0.00	0.00	0.00	381,347.78	0.00	135,218,000.00
1E-C2	04/25/19 - 05/27/19	33	3.47663 %	135,218,000.00	430,927.71	0.00	0.00	0.00	430,927.71	0.00	135,218,000.00
1E-C3	04/25/19 - 05/27/19	33	3.87663 %	135,218,000.00	480,507.64	0.00	0.00	0.00	480,507.64	0.00	135,218,000.00
1E-C4	04/25/19 - 05/27/19	33	4.27663 %	135,218,000.00	530,087.58	0.00	0.00	0.00	530,087.58	0.00	135,218,000.00
1E-D1	04/25/19 - 05/27/19	33	3.07663 %	266,516,000.00	751,640.19	0.00	0.00	0.00	751,640.19	0.00	266,516,000.00
1E-D2	04/25/19 - 05/27/19	33	3.47663 %	266,516,000.00	849,362.73	0.00	0.00	0.00	849,362.73	0.00	266,516,000.00
1E-D3	04/25/19 - 05/27/19	33	3.87663 %	266,516,000.00	947,085.26	0.00	0.00	0.00	947,085.26	0.00	266,516,000.00
1E-D4	04/25/19 - 05/27/19	33	4.27663 %	266,516,000.00	1,044,807.79	0.00	0.00	0.00	1,044,807.79	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	04/25/19 - 05/27/19	33	4.87663 %	266,516,000.00	1,191,391.59	0.00	0.00	0.00	1,191,391.59	0.00	266,516,000.00
1E-F1	04/25/19 - 05/27/19	33	3.07663 %	268,476,000.00	757,167.87	0.00	0.00	0.00	757,167.87	0.00	268,476,000.00
1E-F2	04/25/19 - 05/27/19	33	3.47663 %	268,476,000.00	855,609.07	0.00	0.00	0.00	855,609.07	0.00	268,476,000.00
1E-F3	04/25/19 - 05/27/19	33	3.87663 %	268,476,000.00	954,050.27	0.00	0.00	0.00	954,050.27	0.00	268,476,000.00
1E-F4	04/25/19 - 05/27/19	33	4.27663 %	268,476,000.00	1,052,491.47	0.00	0.00	0.00	1,052,491.47	0.00	268,476,000.00
1E-F5	04/25/19 - 05/27/19	33	4.87663 %	268,476,000.00	1,200,153.27	0.00	0.00	0.00	1,200,153.27	0.00	268,476,000.00
1X-1	04/25/19 - 05/27/19	33	1.80000 %	266,516,000.00	439,751.40	0.00	0.00	0.00	439,751.40	0.00	266,516,000.00
1X-2	04/25/19 - 05/27/19	33	1.40000 %	266,516,000.00	342,028.87	0.00	0.00	0.00	342,028.87	0.00	266,516,000.00
1X-3	04/25/19 - 05/27/19	33	1.00000 %	266,516,000.00	244,306.33	0.00	0.00	0.00	244,306.33	0.00	266,516,000.00
1X-4	04/25/19 - 05/27/19	33	0.60000 %	266,516,000.00	146,583.80	0.00	0.00	0.00	146,583.80	0.00	266,516,000.00
1Y-1	04/25/19 - 05/27/19	33	1.80000 %	268,476,000.00	442,985.40	0.00	0.00	0.00	442,985.40	0.00	268,476,000.00
1Y-2	04/25/19 - 05/27/19	33	1.40000 %	268,476,000.00	344,544.20	0.00	0.00	0.00	344,544.20	0.00	268,476,000.00
1Y-3	04/25/19 - 05/27/19	33	1.00000 %	268,476,000.00	246,103.00	0.00	0.00	0.00	246,103.00	0.00	268,476,000.00
1Y-4	04/25/19 - 05/27/19	33	0.60000 %	268,476,000.00	147,661.80	0.00	0.00	0.00	147,661.80	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	11,239,663,822.49	0.00	0.00	0.00	0.00	0.00	0.00	11,239,663,822.49
2M-1	04/25/19 - 05/27/19	33	3.12663 %	72,749,369.48	208,505.33	0.00	0.00	0.00	208,505.33	0.00	72,749,369.48
2M-1H	N/A	N/A	0.00000 %	3,829,123.93	0.00	0.00	0.00	0.00	0.00	0.00	3,829,123.93
2M-2A	04/25/19 - 05/27/19	33	4.97663 %	101,332,000.00	462,267.55	0.00	0.00	0.00	462,267.55	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	04/25/19 - 05/27/19	33	4.97663 %	101,332,000.00	462,267.55	0.00	0.00	0.00	462,267.55	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	04/25/19 - 05/27/19	33	4.97663 %	101,332,000.00	462,267.55	0.00	0.00	0.00	462,267.55	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	04/25/19 - 05/27/19	33	4.97663 %	303,996,000.00	1,386,802.65	0.00	0.00	0.00	1,386,802.65	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	04/25/19 - 05/27/19	33	6.92663 %	63,333,000.00	402,127.24	0.00	0.00	0.00	402,127.24	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 %	66,574,477.44	0.00	0.00	0.00	0.00	0.00	0.00	66,574,477.44
2A-I1	04/25/19 - 05/27/19	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2A-I2	04/25/19 - 05/27/19	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2A-I3	04/25/19 - 05/27/19	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2A-I4	04/25/19 - 05/27/19	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2B-I1	04/25/19 - 05/27/19	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2B-I2	04/25/19 - 05/27/19	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2B-I3	04/25/19 - 05/27/19	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2B-I4	04/25/19 - 05/27/19	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2C-I1	04/25/19 - 05/27/19	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2C-I2	04/25/19 - 05/27/19	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2C-I3	04/25/19 - 05/27/19	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2C-I4	04/25/19 - 05/27/19	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2E-A1	04/25/19 - 05/27/19	33	3.17663 %	101,332,000.00	295,069.75	0.00	0.00	0.00	295,069.75	0.00	101,332,000.00
2E-A2	04/25/19 - 05/27/19	33	3.57663 %	101,332,000.00	332,224.82	0.00	0.00	0.00	332,224.82	0.00	101,332,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	04/25/19 - 05/27/19	33	3.97663 %	101,332,000.00	369,379.88	0.00	0.00	0.00	369,379.88	0.00	101,332,000.00
2E-A4	04/25/19 - 05/27/19	33	4.37663 %	101,332,000.00	406,534.95	0.00	0.00	0.00	406,534.95	0.00	101,332,000.00
2E-B1	04/25/19 - 05/27/19	33	3.17663 %	101,332,000.00	295,069.75	0.00	0.00	0.00	295,069.75	0.00	101,332,000.00
2E-B2	04/25/19 - 05/27/19	33	3.57663 %	101,332,000.00	332,224.82	0.00	0.00	0.00	332,224.82	0.00	101,332,000.00
2E-B3	04/25/19 - 05/27/19	33	3.97663 %	101,332,000.00	369,379.88	0.00	0.00	0.00	369,379.88	0.00	101,332,000.00
2E-B4	04/25/19 - 05/27/19	33	4.37663 %	101,332,000.00	406,534.95	0.00	0.00	0.00	406,534.95	0.00	101,332,000.00
2E-C1	04/25/19 - 05/27/19	33	3.17663 %	101,332,000.00	295,069.75	0.00	0.00	0.00	295,069.75	0.00	101,332,000.00
2E-C2	04/25/19 - 05/27/19	33	3.57663 %	101,332,000.00	332,224.82	0.00	0.00	0.00	332,224.82	0.00	101,332,000.00
2E-C3	04/25/19 - 05/27/19	33	3.97663 %	101,332,000.00	369,379.88	0.00	0.00	0.00	369,379.88	0.00	101,332,000.00
2E-C4	04/25/19 - 05/27/19	33	4.37663 %	101,332,000.00	406,534.95	0.00	0.00	0.00	406,534.95	0.00	101,332,000.00
2E-D1	04/25/19 - 05/27/19	33	3.17663 %	202,664,000.00	590,139.50	0.00	0.00	0.00	590,139.50	0.00	202,664,000.00
2E-D2	04/25/19 - 05/27/19	33	3.57663 %	202,664,000.00	664,449.63	0.00	0.00	0.00	664,449.63	0.00	202,664,000.00
2E-D3	04/25/19 - 05/27/19	33	3.97663 %	202,664,000.00	738,759.76	0.00	0.00	0.00	738,759.76	0.00	202,664,000.00
2E-D4	04/25/19 - 05/27/19	33	4.37663 %	202,664,000.00	813,069.90	0.00	0.00	0.00	813,069.90	0.00	202,664,000.00
2E-D5	04/25/19 - 05/27/19	33	4.97663 %	202,664,000.00	924,535.10	0.00	0.00	0.00	924,535.10	0.00	202,664,000.00
2E-F1	04/25/19 - 05/27/19	33	3.17663 %	202,664,000.00	590,139.50	0.00	0.00	0.00	590,139.50	0.00	202,664,000.00
2E-F2	04/25/19 - 05/27/19	33	3.57663 %	202,664,000.00	664,449.63	0.00	0.00	0.00	664,449.63	0.00	202,664,000.00
2E-F3	04/25/19 - 05/27/19	33	3.97663 %	202,664,000.00	738,759.76	0.00	0.00	0.00	738,759.76	0.00	202,664,000.00
2E-F4	04/25/19 - 05/27/19	33	4.37663 %	202,664,000.00	813,069.90	0.00	0.00	0.00	813,069.90	0.00	202,664,000.00
2E-F5	04/25/19 - 05/27/19	33	4.97663 %	202,664,000.00	924,535.10	0.00	0.00	0.00	924,535.10	0.00	202,664,000.00
2X-1	04/25/19 - 05/27/19	33	1.80000 %	202,664,000.00	334,395.60	0.00	0.00	0.00	334,395.60	0.00	202,664,000.00
2X-2	04/25/19 - 05/27/19	33	1.40000 %	202,664,000.00	260,085.47	0.00	0.00	0.00	260,085.47	0.00	202,664,000.00
2X-3	04/25/19 - 05/27/19	33	1.00000 %	202,664,000.00	185,775.33	0.00	0.00	0.00	185,775.33	0.00	202,664,000.00
2X-4	04/25/19 - 05/27/19	33	0.60000 %	202,664,000.00	111,465.20	0.00	0.00	0.00	111,465.20	0.00	202,664,000.00
2Y-1	04/25/19 - 05/27/19	33	1.80000 %	202,664,000.00	334,395.60	0.00	0.00	0.00	334,395.60	0.00	202,664,000.00
2Y-2	04/25/19 - 05/27/19	33	1.40000 %	202,664,000.00	260,085.47	0.00	0.00	0.00	260,085.47	0.00	202,664,000.00
2Y-3	04/25/19 - 05/27/19	33	1.00000 %	202,664,000.00	185,775.33	0.00	0.00	0.00	185,775.33	0.00	202,664,000.00
2Y-4	04/25/19 - 05/27/19	33	0.60000 %	202,664,000.00	111,465.20	0.00	0.00	0.00	111,465.20	0.00	202,664,000.00
Totals					41,928,829.76	0.00	0.00	0.00	41,928,829.76	0.00	

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

**Connecticut Avenue Securities
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Series 2017-C07**

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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 %	841.97554304	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	833.41755691
1M-1	186,170,000.00	3.12663 %	819.91682102	2.34994516	0.00000000	0.00000000	0.00000000	2.34994516	0.00000000	778.95741339
1M-1H	9,799,029.00	0.00000 %	819.91682135	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	778.95741303
1M-2A	133,258,000.00	4.87663 %	1000.00000000	4.47024419	0.00000000	0.00000000	0.00000000	4.47024419	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	4.87663 %	1000.00000000	4.47024419	0.00000000	0.00000000	0.00000000	4.47024419	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	4.87663 %	1000.00000000	4.47024420	0.00000000	0.00000000	0.00000000	4.47024420	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	4.87663 %	1000.00000000	4.47024417	0.00000000	0.00000000	0.00000000	4.47024417	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	6.47663 %	1000.00000000	5.93691082	0.00000000	0.00000000	0.00000000	5.93691082	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	998.74407225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.74407225
1A-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.28333331	0.00000000	0.00000000	0.00000000	1.28333331	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.91666669	0.00000000	0.00000000	0.00000000	0.91666669	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333331	0.00000000	0.00000000	0.00000000	1.28333331	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666669	0.00000000	0.00000000	0.00000000	0.91666669	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	3.07663 %	1000.00000000	2.82024419	0.00000000	0.00000000	0.00000000	2.82024419	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.47663 %	1000.00000000	3.18691080	0.00000000	0.00000000	0.00000000	3.18691080	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.87663 %	1000.00000000	3.55357750	0.00000000	0.00000000	0.00000000	3.55357750	0.00000000	1000.00000000
1E-A4	133,258,000.00	4.27663 %	1000.00000000	3.92024419	0.00000000	0.00000000	0.00000000	3.92024419	0.00000000	1000.00000000
1E-B1	133,258,000.00	3.07663 %	1000.00000000	2.82024419	0.00000000	0.00000000	0.00000000	2.82024419	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.47663 %	1000.00000000	3.18691080	0.00000000	0.00000000	0.00000000	3.18691080	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.87663 %	1000.00000000	3.55357750	0.00000000	0.00000000	0.00000000	3.55357750	0.00000000	1000.00000000
1E-B4	133,258,000.00	4.27663 %	1000.00000000	3.92024419	0.00000000	0.00000000	0.00000000	3.92024419	0.00000000	1000.00000000
1E-C1	135,218,000.00	3.07663 %	1000.00000000	2.82024420	0.00000000	0.00000000	0.00000000	2.82024420	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.47663 %	1000.00000000	3.18691084	0.00000000	0.00000000	0.00000000	3.18691084	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.87663 %	1000.00000000	3.55357748	0.00000000	0.00000000	0.00000000	3.55357748	0.00000000	1000.00000000
1E-C4	135,218,000.00	4.27663 %	1000.00000000	3.92024420	0.00000000	0.00000000	0.00000000	3.92024420	0.00000000	1000.00000000
1E-D1	266,516,000.00	3.07663 %	1000.00000000	2.82024415	0.00000000	0.00000000	0.00000000	2.82024415	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.47663 %	1000.00000000	3.18691084	0.00000000	0.00000000	0.00000000	3.18691084	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.87663 %	1000.00000000	3.55357750	0.00000000	0.00000000	0.00000000	3.55357750	0.00000000	1000.00000000
1E-D4	266,516,000.00	4.27663 %	1000.00000000	3.92024415	0.00000000	0.00000000	0.00000000	3.92024415	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	4.87663 %	1000.00000000	4.47024415	0.00000000	0.00000000	0.00000000	4.47024415	0.00000000	1000.00000000
1E-F1	268,476,000.00	3.07663 %	1000.00000000	2.82024416	0.00000000	0.00000000	0.00000000	2.82024416	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.47663 %	1000.00000000	3.18691082	0.00000000	0.00000000	0.00000000	3.18691082	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.87663 %	1000.00000000	3.55357749	0.00000000	0.00000000	0.00000000	3.55357749	0.00000000	1000.00000000
1E-F4	268,476,000.00	4.27663 %	1000.00000000	3.92024416	0.00000000	0.00000000	0.00000000	3.92024416	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.87663 %	1000.00000000	4.47024416	0.00000000	0.00000000	0.00000000	4.47024416	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	880.39446091	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	871.49561099
2M-1	107,666,000.00	3.12663 %	675.69492207	1.93659400	0.00000000	0.00000000	0.00000000	1.93659400	0.00000000	628.53128806
2M-1H	5,666,942.00	0.00000 %	675.69492153	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	628.53128724
2M-2A	101,332,000.00	4.97663 %	1000.00000000	4.56191085	0.00000000	0.00000000	0.00000000	4.56191085	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	4.97663 %	1000.00000000	4.56191085	0.00000000	0.00000000	0.00000000	4.56191085	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	4.97663 %	1000.00000000	4.56191085	0.00000000	0.00000000	0.00000000	4.56191085	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	4.97663 %	1000.00000000	4.56191085	0.00000000	0.00000000	0.00000000	4.56191085	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	6.92663 %	1000.00000000	6.34941089	0.00000000	0.00000000	0.00000000	6.34941089	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 %	998.62060185	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.29922409
2A-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	3.17663 %	1000.00000000	2.91191085	0.00000000	0.00000000	0.00000000	2.91191085	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.57663 %	1000.00000000	3.27857755	0.00000000	0.00000000	0.00000000	3.27857755	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	3.97663 %	1000.00000000	3.64524415	0.00000000	0.00000000	0.00000000	3.64524415	0.00000000	1000.00000000
2E-A4	101,332,000.00	4.37663 %	1000.00000000	4.01191085	0.00000000	0.00000000	0.00000000	4.01191085	0.00000000	1000.00000000
2E-B1	101,332,000.00	3.17663 %	1000.00000000	2.91191085	0.00000000	0.00000000	0.00000000	2.91191085	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.57663 %	1000.00000000	3.27857755	0.00000000	0.00000000	0.00000000	3.27857755	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.97663 %	1000.00000000	3.64524415	0.00000000	0.00000000	0.00000000	3.64524415	0.00000000	1000.00000000
2E-B4	101,332,000.00	4.37663 %	1000.00000000	4.01191085	0.00000000	0.00000000	0.00000000	4.01191085	0.00000000	1000.00000000
2E-C1	101,332,000.00	3.17663 %	1000.00000000	2.91191085	0.00000000	0.00000000	0.00000000	2.91191085	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.57663 %	1000.00000000	3.27857755	0.00000000	0.00000000	0.00000000	3.27857755	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.97663 %	1000.00000000	3.64524415	0.00000000	0.00000000	0.00000000	3.64524415	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.37663 %	1000.00000000	4.01191085	0.00000000	0.00000000	0.00000000	4.01191085	0.00000000	1000.00000000
2E-D1	202,664,000.00	3.17663 %	1000.00000000	2.91191085	0.00000000	0.00000000	0.00000000	2.91191085	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.57663 %	1000.00000000	3.27857750	0.00000000	0.00000000	0.00000000	3.27857750	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.97663 %	1000.00000000	3.64524415	0.00000000	0.00000000	0.00000000	3.64524415	0.00000000	1000.00000000
2E-D4	202,664,000.00	4.37663 %	1000.00000000	4.01191085	0.00000000	0.00000000	0.00000000	4.01191085	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.97663 %	1000.00000000	4.56191085	0.00000000	0.00000000	0.00000000	4.56191085	0.00000000	1000.00000000
2E-F1	202,664,000.00	3.17663 %	1000.00000000	2.91191085	0.00000000	0.00000000	0.00000000	2.91191085	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.57663 %	1000.00000000	3.27857750	0.00000000	0.00000000	0.00000000	3.27857750	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.97663 %	1000.00000000	3.64524415	0.00000000	0.00000000	0.00000000	3.64524415	0.00000000	1000.00000000
2E-F4	202,664,000.00	4.37663 %	1000.00000000	4.01191085	0.00000000	0.00000000	0.00000000	4.01191085	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.97663 %	1000.00000000	4.56191085	0.00000000	0.00000000	0.00000000	4.56191085	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	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	17,286,935.36
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	248,059.88
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>17,534,995.24</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,515,828.58
Total Withdrawals (Pool Distribution Amount)	<u>17,534,995.24</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.476630%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	177,502,167.06
Total Principal Reduction Cumulative	3,342,310,157.60
Scheduled Principal Current	27,944,953.84
Scheduled Principal Cumulative	506,076,761.12
Unscheduled Principal Current	149,557,213.22
Unscheduled Principal Cumulative	2,836,103,858.09
Senior Reduction Amount	169,475,391.71
Subordinate Reduction Amount	8,026,775.34
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,338.47
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	118,974,877.09
Total Principal Reduction Cumulative	1,682,780,063.74
Scheduled Principal Current	18,308,995.63
Scheduled Principal Cumulative	326,004,560.52
Unscheduled Principal Current	100,644,456.35
Unscheduled Principal Cumulative	1,356,662,618.55
Senior Reduction Amount	113,608,258.59
Subordinate Reduction Amount	5,345,193.39
Calculated Tranche Write-Down Amount	21,425.11
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	9,465.06
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	500.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Count	88483
Period Beginning Loan Count	77967
Period Reference Pool Removal Loan Count	647
Period Ending Loan Count	77320
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	17,286,008,676.05
Period PIF Loan Count Current	646
PIF Loan Count Cumulative	11117
Period PIF Loan UPB Current	138,961,816.76
PIF Loan UPB Cumulative	2,647,480,150.86
Period Partial Prepayment Amount	10,680,484.77
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	43
Repurchased Prior Credit Event UPB Curr	248,059.88
Repurchased Prior Credit Event UPB Cum	10,921,591.65
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	558,300.27
Total Active Modified Loan Count	117
Total Active Modified Loan UPB	27,352,210.66
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	51545
Period Reference Pool Removal Loan Count	400
Period Ending Loan Count	51145
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	11,650,507,247.94
Period PIF Loan Count Current	399
PIF Loan Count Cumulative	5098
Period PIF Loan UPB Current	96,333,109.17
PIF Loan UPB Cumulative	1,271,107,427.08
Period Partial Prepayment Amount	4,303,884.31
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	47
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	9,589,525.56
Credit Event Amount Current	235,758.87
Credit Event Amount Cumulative	1,468,993.18
Total Active Modified Loan Count	135
Total Active Modified Loan UPB	34,148,370.98
Structural Reporting	
Group 1	
Senior Percentage	95.477928%
Subordinate Percentage	4.522072%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.498372%
Subordinate Percentage	4.501628%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000%	4.520000%	4.520000%
1M-1	0.00	0.00	3.050000%	3.600000%	3.640000%
1M-1H	0.00	0.00	3.050000%	3.600000%	3.640000%
1M-2	0.00	0.00	1.000000%	1.180000%	1.190000%
1M-2H	0.00	0.00	1.000000%	1.180000%	1.190000%
1B-1	0.00	0.00	0.500000%	0.590000%	0.600000%
1B-1H	0.00	0.00	0.500000%	0.590000%	0.600000%
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%	3.850000%	3.890000%
2M-1H	0.00	0.00	3.400000%	3.850000%	3.890000%
2M-2	0.00	0.00	1.000000%	1.130000%	1.140000%
2M-2H	0.00	0.00	1.000000%	1.130000%	1.140000%
2B-1	0.00	0.00	0.500000%	0.570000%	0.570000%
2B-1H	0.00	0.00	0.500000%	0.570000%	0.570000%
2B-2H	21,425.11	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	509	111,455,554.27	0.658303%	0.644773%
60 Days	79	16,258,845.91	0.102173%	0.094058%
90 Days	36	7,747,341.19	0.046560%	0.044819%
120 Days	23	4,444,513.10	0.029747%	0.025712%
150 Days	20	4,218,132.08	0.025867%	0.024402%
180+ Days	59	12,178,691.96	0.076306%	0.070454%
	726	156,303,078.51	0.938955%	0.904217%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	376	83,974,273.67	0.735165%	0.720778%
60 Days	97	23,183,023.35	0.189657%	0.198987%
90 Days	44	9,299,386.10	0.086030%	0.079820%
120 Days	27	5,517,813.00	0.052791%	0.047361%
150 Days	28	6,413,512.06	0.054746%	0.055049%
180+ Days	74	16,069,286.64	0.144687%	0.137928%
	646	144,457,294.82	1.263076%	1.239923%

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	0.004%
12 Month Average	0.008%

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: 28-May-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.052%
3 Month Average	0.065%
12 Month Average	0.033%

CDR	
Current Month	0.024%
3 Month Average	0.029%
12 Month Average	0.012%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	16	4,137,805.77	1,338.47	0.032	1,338.47	0.00
2	85	22,142,830.51	9,465.06	0.043	9,465.06	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44841377	191,173.52	73.82	0.039	73.82	0.00
1	44809083	308,810.47	0.04	0.000	0.04	0.00
1	44864798	181,382.62	113.36	0.062	113.36	0.00
1	44853969	280,831.39	85.42	0.030	85.42	0.00
1	44842578	409,783.91	128.06	0.031	128.06	0.00
1	44888520	134,232.65	69.91	0.052	69.91	0.00
1	44833550	224,540.71	70.17	0.031	70.17	0.00
1	44833221	312,118.57	94.94	0.030	94.94	0.00
1	44830027	348,817.50	118.71	0.034	118.71	0.00
1	44828899	254,939.04	106.22	0.042	106.22	0.00
1	44827806	173,752.21	126.69	0.073	126.69	0.00
1	44821896	228,603.70	47.63	0.021	47.63	0.00
1	44815627	183,301.42	152.75	0.083	152.75	0.00
1	44814635	171,933.75	7.58	0.004	7.58	0.00
1	44810253	409,925.95	8.31	0.002	8.31	0.00
1	44843497	323,658.36	134.86	0.042	134.86	0.00
2	44763989	327,638.25	168.74	0.052	168.74	0.00
2	44758724	204,200.10	111.24	0.054	111.24	0.00
2	44759289	196,625.13	81.93	0.042	81.93	0.00
2	44759334	393,537.95	40.99	0.010	40.99	0.00
2	44761553	207,598.44	66.15	0.032	66.15	0.00
2	44762306	342,624.57	107.07	0.031	107.07	0.00
2	44762870	325,323.62	137.86	0.042	137.86	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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5/3/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44764706	237,280.37	36.23	0.015	36.23	0.00
2	44768065	172,114.84	87.42	0.051	87.42	0.00
2	44768180	313,022.31	126.87	0.041	126.87	0.00
2	44769376	289,792.67	60.37	0.021	60.37	0.00
2	44769884	402,052.56	171.88	0.043	171.88	0.00
2	44770245	321,519.89	167.46	0.052	167.46	0.00
2	44758720	264,019.91	82.51	0.031	82.51	0.00
2	44772342	392,056.06	129.70	0.033	129.70	0.00
2	44755211	395,509.52	210.00	0.053	210.00	0.00
2	44771364	141,928.90	43.21	0.030	43.21	0.00
2	44773707	306,201.07	86.54	0.028	86.54	0.00
2	44747933	136,276.40	61.14	0.045	61.14	0.00
2	44748098	289,663.24	155.71	0.054	155.71	0.00
2	44749630	313,625.36	169.06	0.054	169.06	0.00
2	44750681	421,697.59	6.75	0.002	6.75	0.00
2	44750776	277,642.85	81.36	0.029	81.36	0.00
2	44752023	237,134.48	196.75	0.083	196.75	0.00
2	44756304	76,844.74	24.01	0.031	24.01	0.00
2	44754446	318,857.92	131.81	0.041	131.81	0.00
2	44758660	188,159.41	78.40	0.042	78.40	0.00
2	44755796	391,478.74	103.13	0.026	103.13	0.00
2	44756498	255,303.12	265.94	0.104	265.94	0.00
2	44756773	131,118.44	56.06	0.043	56.06	0.00
2	44757202	177,678.27	60.06	0.034	60.06	0.00
2	44757227	256,225.69	5.03	0.002	5.03	0.00
2	44757916	329,857.75	103.08	0.031	103.08	0.00
2	44753209	298,955.40	31.14	0.010	31.14	0.00
2	44801461	127,588.88	44.59	0.035	44.59	0.00
2	44797806	398,746.47	198.30	0.050	198.30	0.00
2	44798129	269,302.30	56.10	0.021	56.10	0.00
2	44799173	150,783.49	84.54	0.056	84.54	0.00
2	44799300	173,178.89	142.87	0.082	142.87	0.00
2	44799362	421,718.76	116.87	0.028	116.87	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44799394	222,405.15	117.31	0.053	117.31	0.00
2	44799398	203,846.87	131.05	0.064	131.05	0.00
2	44799964	228,539.40	70.50	0.031	70.50	0.00
2	44799969	297,003.60	216.57	0.073	216.57	0.00
2	44800327	232,850.24	44.88	0.019	44.88	0.00
2	44772953	398,329.92	151.85	0.038	151.85	0.00
2	44801084	114,489.19	41.53	0.036	41.53	0.00
2	44792074	323,312.74	104.20	0.032	104.20	0.00
2	44801511	340,540.20	212.33	0.062	212.33	0.00
2	44801604	295,545.29	138.82	0.047	138.82	0.00
2	44801607	374,802.11	276.79	0.074	276.79	0.00
2	44801610	397,478.10	277.36	0.070	277.36	0.00
2	44801764	40,352.78	25.75	0.064	25.75	0.00
2	44802110	305,843.75	176.28	0.058	176.28	0.00
2	44802184	412,723.92	257.95	0.062	257.95	0.00
2	44802534	139,002.57	30.32	0.022	30.32	0.00
2	44803048	340,606.40	106.44	0.031	106.44	0.00
2	44803568	164,685.27	56.66	0.034	56.66	0.00
2	44801029	224,829.85	140.52	0.063	140.52	0.00
2	44782683	309,923.98	86.45	0.028	86.45	0.00
2	44804420	106,161.79	9.39	0.009	9.39	0.00
2	44773791	149,153.21	170.90	0.115	170.90	0.00
2	44774178	241,208.50	100.50	0.042	100.50	0.00
2	44776032	157,536.74	64.87	0.041	64.87	0.00
2	44776506	312,248.33	148.45	0.048	148.45	0.00
2	44776861	217,945.84	136.22	0.063	136.22	0.00
2	44777490	190,564.65	19.85	0.010	19.85	0.00
2	44778088	257,315.30	80.41	0.031	80.41	0.00
2	44778252	148,510.00	30.94	0.021	30.94	0.00
2	44779309	117,540.93	97.95	0.083	97.95	0.00
2	44794339	316,967.96	155.37	0.049	155.37	0.00
2	44782356	135,716.11	42.41	0.031	42.41	0.00
2	44793994	375,109.80	143.26	0.038	143.26	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44783436	173,354.65	108.35	0.063	108.35	0.00
2	44785023	239,428.75	100.21	0.042	100.21	0.00
2	44786559	407,606.28	154.83	0.038	154.83	0.00
2	44787049	185,624.37	155.22	0.084	155.22	0.00
2	44787378	237,902.12	78.57	0.033	78.57	0.00
2	44787534	418,129.78	174.22	0.042	174.22	0.00
2	44790206	237,582.41	22.77	0.010	22.77	0.00
2	44791507	257,603.12	161.00	0.062	161.00	0.00
2	44791737	247,846.35	77.45	0.031	77.45	0.00
2	44791973	162,013.61	113.14	0.070	113.14	0.00
2	44773313	361,970.02	263.94	0.073	263.94	0.00
2	44781275	245,794.21	102.41	0.042	102.41	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	235,758.87	21,413.88	9.083

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	229,286.97	11.23	17,581.22	7.668

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44793838	235,758.87	21,413.88	9.083

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44758476	191,274.89	(0.77)	18,126.06	9.476
44776681	38,012.08	12.00	(544.84)	(1.433)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

5/3/2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	2,027,293.45	242,923.06	11.983

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
44752026	330,230.00	(1,207.33)	(0.366)
44758476	191,274.89	18,126.06	9.476
44776681	38,012.08	(544.84)	(1.433)
44785788	282,960.19	72,268.26	25.540
44790866	390,757.15	3,328.64	0.852
44793838	235,758.87	21,413.88	9.083

**Connecticut Avenue Securities
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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	3	86,993.52	21,425.11	0.000 %	0	0.00	0.00	0.000 %	3	86,993.52	21,425.11	0.000 %
Total	3	86,993.52	21,425.11	0.000 %	0	0.00	0.00	0.000 %	3	86,993.52	21,425.11	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	(0.77)	18,126.06
Group 2	0044776681	38,000.00	4.500 %	TX	95.00	360	(2,082.72)	01/31/2019	12.00	(544.84)
Group 2	0044793838	239,000.00	5.125 %	CO	97.00	360	21,413.88	04/30/2019	21,413.88	21,413.88

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**

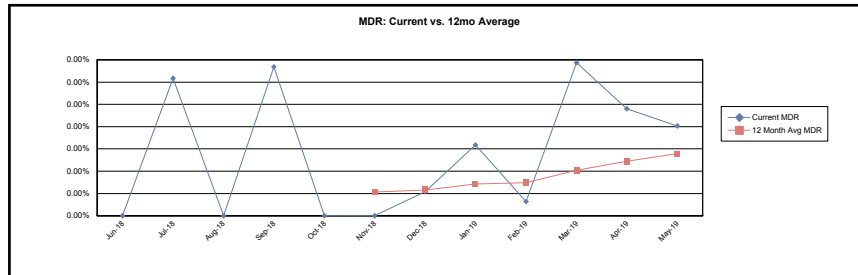
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Realized Loss Report - Collateral

Summary

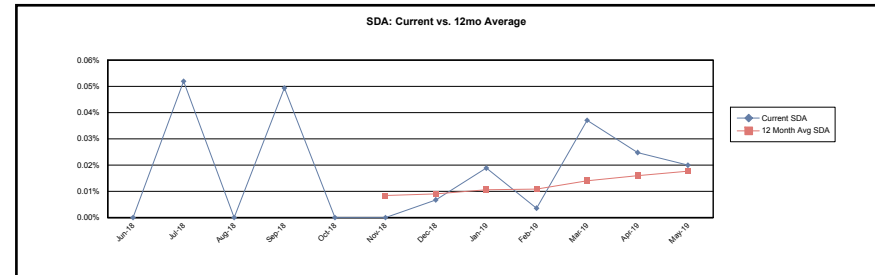
MDR

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



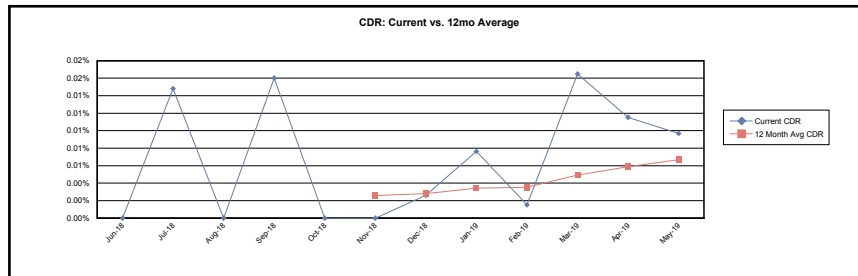
SDA

Current Month 0.020 %
3 Month Average 0.027 %
12 Month Average 0.018 %



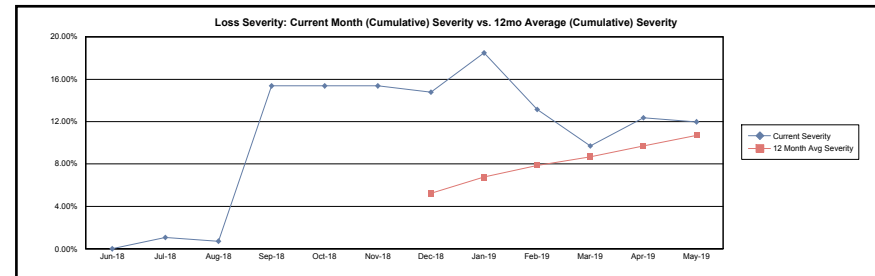
CDR

Current Month 0.010 %
3 Month Average 0.013 %
12 Month Average 0.007 %



Loss Severity

Current Month (Cumulative) 11.983 %
3 Month Average (Cumulative) 11.352 %
12 Month Average (Cumulative) 10.698 %



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

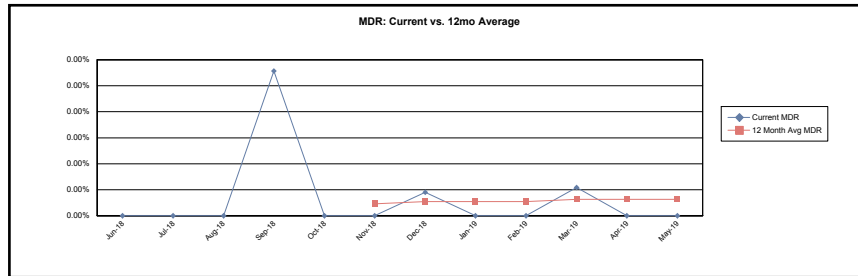
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Realized Loss Report - Collateral

Group 1

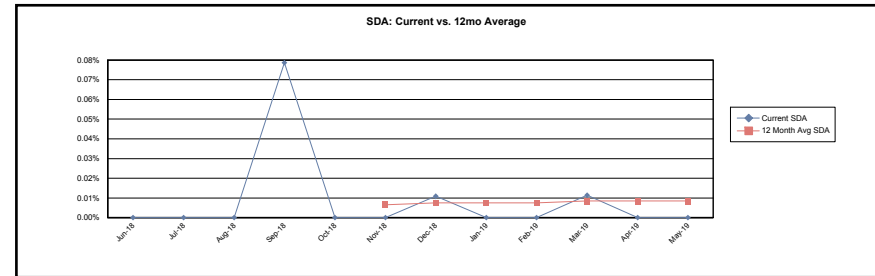
MDR

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



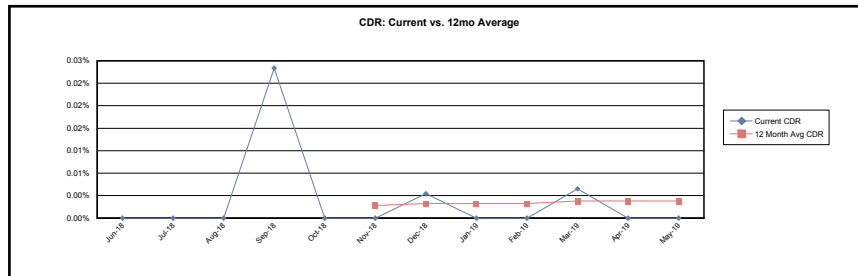
SDA

Current Month 0.000 %
3 Month Average 0.004 %
12 Month Average 0.008 %



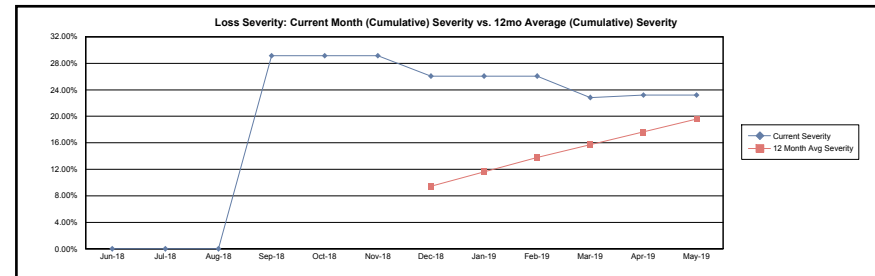
CDR

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



Loss Severity

Current Month (Cumulative) 23.202 %
3 Month Average (Cumulative) 23.082 %
12 Month Average (Cumulative) 19.577 %



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

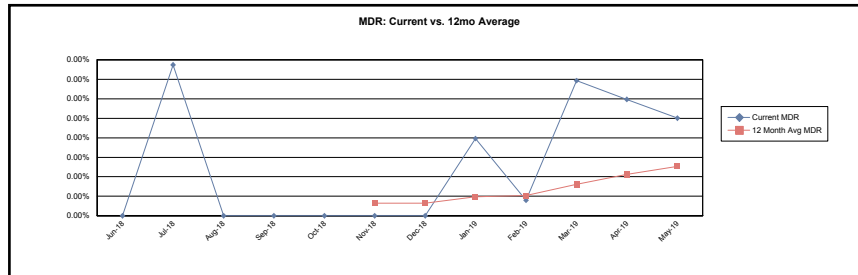
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Realized Loss Report - Collateral

Group 2

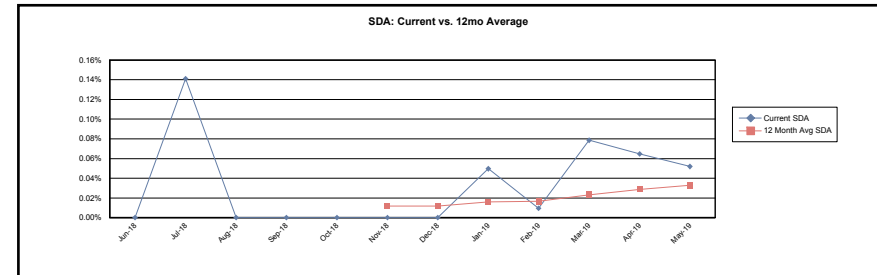
MDR

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



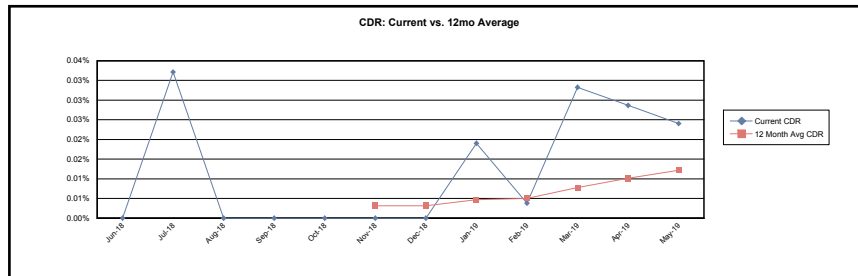
SDA

Current Month 0.052 %
3 Month Average 0.065 %
12 Month Average 0.033 %



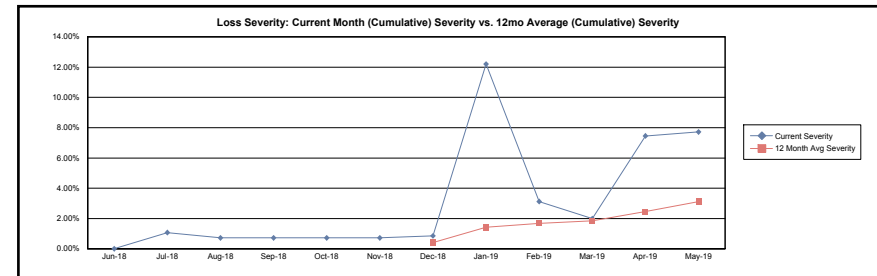
CDR

Current Month 0.024 %
3 Month Average 0.029 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 7.719 %
3 Month Average (Cumulative) 5.723 %
12 Month Average (Cumulative) 3.109 %



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 0.857 %
3 Month Average 0.647 %
12 Month Average 0.669 %

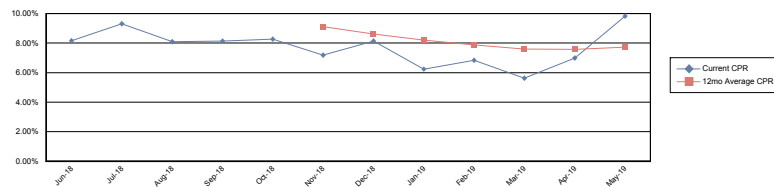
CPR

Current Month 9.816 %
3 Month Average 7.473 %
12 Month Average 7.729 %

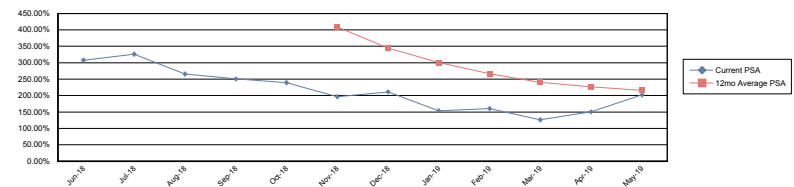
PSA

Current Month 202.493 %
3 Month Average 159.703 %
12 Month Average 215.962 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.858 %
3 Month Average 0.682 %
12 Month Average 0.729 %

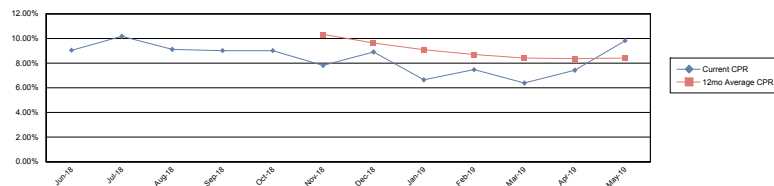
CPR

Current Month 9.821 %
3 Month Average 7.878 %
12 Month Average 8.400 %

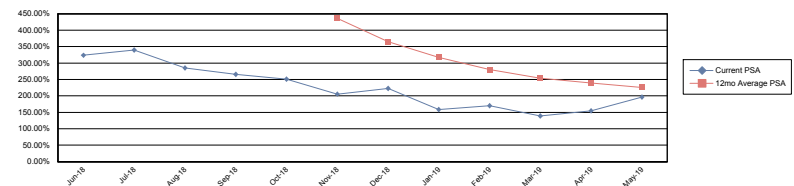
PSA

Current Month 196.639 %
3 Month Average 163.519 %
12 Month Average 226.005 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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

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

Prepayment Rates

Group 2

SMM

Current Month 0.857 %
3 Month Average 0.593 %
12 Month Average 0.578 %

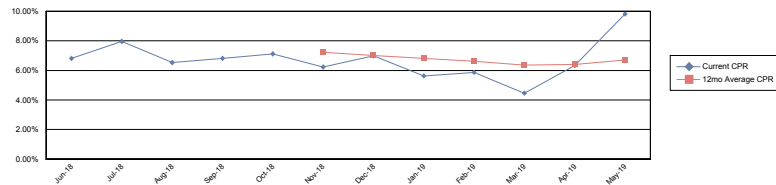
CPR

Current Month 9.809 %
3 Month Average 6.867 %
12 Month Average 6.712 %

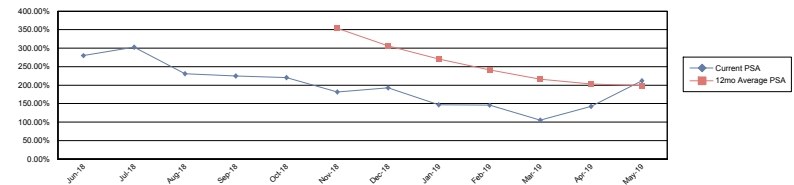
PSA

Current Month 211.862 %
3 Month Average 153.402 %
12 Month Average 198.777 %

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
0044861930	248,059.88	0.00	0.000%	248,059.88
Totals	248,059.88	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 28-May-2019

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Exchange History

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

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Supplemental Reporting

Effective Distribution Date: 11/27/2017

Incoming Certificate:

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

Outgoing Certificates:

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

Effective Distribution Date: 11/28/2017

Incoming Certificate:

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

Outgoing Certificates:

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

Effective Distribution Date: 11/28/2017

Incoming Certificate:

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

Outgoing Certificates:

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 28-May-2019

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Supplemental Reporting

Exchange History

Effective Exchange Date: 04/23/2019

Incoming Certificate:

Class	Prior Value	Issued Value
1M-2	325,708,999.00	341,708,999.00

Outgoing Certificates:

Class	Prior Value	Issued Value
1M-2A	25,218,029.00	19,910,716.00
1E-F5	10,692,687.00	0.00

Exchange History

Effective Exchange Date: 04/17/2019

Incoming Certificate:

Class	Prior Value	Issued Value
2M-2	269,996,000.00	284,996,000.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2A	11,333,333.00	6,333,333.00
2E-F5	10,000,000.00	0.00