

**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

08-Aug-2019 10:54:27 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		07/31/2019	0.00000 %	16,063,566,200.64	0.00	217,016,847.07	0.00	15,846,549,353.56	217,016,847.07	0.00
1M-1	30711XUS1	08/23/2019	2.91600 %	125,188,916.38	324,489.67	9,760,984.03	0.00	115,427,932.34	10,085,473.70	0.00
1M-1H		07/31/2019	0.00000 %	6,589,299.15	0.00	513,767.88	0.00	6,075,531.27	513,767.88	0.00
1M-2A	30711XUT9	08/23/2019	4.66600 %	133,258,000.00	552,694.96	0.00	0.00	133,258,000.00	552,694.96	0.00
1M-AH		07/31/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	08/23/2019	4.66600 %	133,258,000.00	552,694.96	0.00	0.00	133,258,000.00	552,694.96	0.00
1M-BH		07/31/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	08/23/2019	4.66600 %	135,218,000.00	560,824.17	0.00	0.00	135,218,000.00	560,824.17	0.00
1M-CH		07/31/2019	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	08/23/2019	4.66600 %	401,734,000.00	1,666,214.08	0.00	0.00	401,734,000.00	1,666,214.08	0.00
1M-2H		07/31/2019	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	08/23/2019	6.26600 %	97,984,000.00	545,749.11	0.00	0.00	97,984,000.00	545,749.11	0.00
1B-1H		07/31/2019	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		07/31/2019	0.00000 %	102,977,410.37	0.00	0.00	42,035.33	102,935,375.04	0.00	206,218.96
1A-I1	30711XUY8	08/23/2019	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1A-I2	30711XVA9	08/23/2019	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1A-I3	30711XVC5	08/23/2019	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1A-I4	30711XVE1	08/23/2019	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1B-I1	30711XVG6	08/23/2019	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1B-I2	30711XVJ0	08/23/2019	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1B-I3	30711XVL5	08/23/2019	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1B-I4	30711XVN1	08/23/2019	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1C-I1	30711XVQ4	08/23/2019	1.80000 %	0.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00
1C-I2	30711XVS0	08/23/2019	1.40000 %	0.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00
1C-I3	30711XVU5	08/23/2019	1.00000 %	0.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00
1C-I4	30711XVW1	08/23/2019	0.60000 %	0.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00
1E-A1	30711XUZ5	08/23/2019	2.86600 %	133,258,000.00	339,482.16	0.00	0.00	133,258,000.00	339,482.16	0.00
1E-A2	30711XVB7	08/23/2019	3.26600 %	133,258,000.00	386,862.78	0.00	0.00	133,258,000.00	386,862.78	0.00
1E-A3	30711XVD3	08/23/2019	3.66600 %	133,258,000.00	434,243.40	0.00	0.00	133,258,000.00	434,243.40	0.00
1E-A4	30711XVF8	08/23/2019	4.06600 %	133,258,000.00	481,624.02	0.00	0.00	133,258,000.00	481,624.02	0.00
1E-B1	30711XVH4	08/23/2019	2.86600 %	133,258,000.00	339,482.16	0.00	0.00	133,258,000.00	339,482.16	0.00
1E-B2	30711XVK7	08/23/2019	3.26600 %	133,258,000.00	386,862.78	0.00	0.00	133,258,000.00	386,862.78	0.00
1E-B3	30711XVM3	08/23/2019	3.66600 %	133,258,000.00	434,243.40	0.00	0.00	133,258,000.00	434,243.40	0.00
1E-B4	30711XVP6	08/23/2019	4.06600 %	133,258,000.00	481,624.02	0.00	0.00	133,258,000.00	481,624.02	0.00
1E-C1	30711XVR2	08/23/2019	2.86600 %	135,218,000.00	344,475.37	0.00	0.00	135,218,000.00	344,475.37	0.00
1E-C2	30711XVT8	08/23/2019	3.26600 %	135,218,000.00	392,552.88	0.00	0.00	135,218,000.00	392,552.88	0.00
1E-C3	30711XVV3	08/23/2019	3.66600 %	135,218,000.00	440,630.39	0.00	0.00	135,218,000.00	440,630.39	0.00
1E-C4	30711XVX9	08/23/2019	4.06600 %	135,218,000.00	488,707.90	0.00	0.00	135,218,000.00	488,707.90	0.00
1E-D1	30711XVY7	08/23/2019	2.86600 %	266,516,000.00	678,964.32	0.00	0.00	266,516,000.00	678,964.32	0.00
1E-D2	30711XVZ4	08/23/2019	3.26600 %	266,516,000.00	773,725.56	0.00	0.00	266,516,000.00	773,725.56	0.00
1E-D3	30711XWA8	08/23/2019	3.66600 %	266,516,000.00	868,486.81	0.00	0.00	266,516,000.00	868,486.81	0.00
1E-D4	30711XWB6	08/23/2019	4.06600 %	266,516,000.00	963,248.05	0.00	0.00	266,516,000.00	963,248.05	0.00
1E-D5	30711XWC4	08/23/2019	4.66600 %	266,516,000.00	1,105,389.92	0.00	0.00	266,516,000.00	1,105,389.92	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XWD2	08/23/2019	2.86600 %	268,476,000.00	683,957.53	0.00	0.00	268,476,000.00	683,957.53	0.00
1E-F2	30711XWE0	08/23/2019	3.26600 %	268,476,000.00	779,415.66	0.00	0.00	268,476,000.00	779,415.66	0.00
1E-F3	30711XWF7	08/23/2019	3.66600 %	268,476,000.00	874,873.79	0.00	0.00	268,476,000.00	874,873.79	0.00
1E-F4	30711XWG5	08/23/2019	4.06600 %	268,476,000.00	970,331.93	0.00	0.00	268,476,000.00	970,331.93	0.00
1E-F5	30711XWH3	08/23/2019	4.66600 %	268,476,000.00	1,113,519.13	0.00	0.00	268,476,000.00	1,113,519.13	0.00
1X-1	30711XWJ9	08/23/2019	1.80000 %	0.00	426,425.60	0.00	0.00	0.00	426,425.60	0.00
1X-2	30711XWK6	08/23/2019	1.40000 %	0.00	331,664.36	0.00	0.00	0.00	331,664.36	0.00
1X-3	30711XWL4	08/23/2019	1.00000 %	0.00	236,903.11	0.00	0.00	0.00	236,903.11	0.00
1X-4	30711XWM2	08/23/2019	0.60000 %	0.00	142,141.87	0.00	0.00	0.00	142,141.87	0.00
1Y-1	30711XWN0	08/23/2019	1.80000 %	0.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00
1Y-2	30711XWP5	08/23/2019	1.40000 %	0.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00
1Y-3	30711XWQ3	08/23/2019	1.00000 %	0.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00
1Y-4	30711XWR1	08/23/2019	0.60000 %	0.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00
2A-H		07/31/2019	0.00000 %	10,812,212,546.13	0.00	163,495,177.91	0.00	10,648,717,368.23	163,495,177.91	0.00
2M-1	30711XWS9	08/23/2019	2.91600 %	53,618,164.98	138,978.28	7,300,848.04	0.00	46,317,316.94	7,439,826.32	0.00
2M-1H		07/31/2019	0.00000 %	2,822,163.27	0.00	384,276.21	0.00	2,437,887.06	384,276.21	0.00
2M-2A	30711XWT7	08/23/2019	4.76600 %	101,332,000.00	429,287.39	0.00	0.00	101,332,000.00	429,287.39	0.00
2M-AH		07/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	08/23/2019	4.76600 %	101,332,000.00	429,287.39	0.00	0.00	101,332,000.00	429,287.39	0.00
2M-BH		07/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	08/23/2019	4.76600 %	101,332,000.00	429,287.39	0.00	0.00	101,332,000.00	429,287.39	0.00
2M-CH		07/31/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	08/23/2019	4.76600 %	303,996,000.00	1,287,862.17	0.00	0.00	303,996,000.00	1,287,862.17	0.00
2M-2H		07/31/2019	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	08/23/2019	6.71600 %	63,333,000.00	378,083.94	0.00	0.00	63,333,000.00	378,083.94	0.00
2B-1H		07/31/2019	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		07/31/2019	0.00000 %	66,576,983.52	0.00	0.00	3,512.84	66,573,470.68	0.00	92,966.32
2A-I1	30711XWY6	08/23/2019	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2A-I2	30711XXA7	08/23/2019	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2A-I3	30711XXC3	08/23/2019	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2A-I4	30711XXE9	08/23/2019	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2B-I1	30711XXG4	08/23/2019	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2B-I2	30711XXH2	08/23/2019	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2B-I3	30711XXK5	08/23/2019	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2B-I4	30711XXM1	08/23/2019	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2C-I1	30711XXP4	08/23/2019	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2C-I2	30711XXR0	08/23/2019	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2C-I3	30711XXT6	08/23/2019	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2C-I4	30711XXV1	08/23/2019	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2E-A1	30711XWZ3	08/23/2019	2.96600 %	101,332,000.00	267,156.19	0.00	0.00	101,332,000.00	267,156.19	0.00
2E-A2	30711XXB5	08/23/2019	3.36600 %	101,332,000.00	303,185.34	0.00	0.00	101,332,000.00	303,185.34	0.00
2E-A3	30711XXD1	08/23/2019	3.76600 %	101,332,000.00	339,214.50	0.00	0.00	101,332,000.00	339,214.50	0.00
2E-A4	30711XXF6	08/23/2019	4.16600 %	101,332,000.00	375,243.66	0.00	0.00	101,332,000.00	375,243.66	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	08/23/2019	2.96600 %	101,332,000.00	267,156.19	0.00	0.00	101,332,000.00	267,156.19	0.00
2E-B2	30711XXJ8	08/23/2019	3.36600 %	101,332,000.00	303,185.34	0.00	0.00	101,332,000.00	303,185.34	0.00
2E-B3	30711XXL3	08/23/2019	3.76600 %	101,332,000.00	339,214.50	0.00	0.00	101,332,000.00	339,214.50	0.00
2E-B4	30711XXN9	08/23/2019	4.16600 %	101,332,000.00	375,243.66	0.00	0.00	101,332,000.00	375,243.66	0.00
2E-C1	30711XXQ2	08/23/2019	2.96600 %	101,332,000.00	267,156.19	0.00	0.00	101,332,000.00	267,156.19	0.00
2E-C2	30711XXS8	08/23/2019	3.36600 %	101,332,000.00	303,185.34	0.00	0.00	101,332,000.00	303,185.34	0.00
2E-C3	30711XXU3	08/23/2019	3.76600 %	101,332,000.00	339,214.50	0.00	0.00	101,332,000.00	339,214.50	0.00
2E-C4	30711XXW9	08/23/2019	4.16600 %	101,332,000.00	375,243.66	0.00	0.00	101,332,000.00	375,243.66	0.00
2E-D1	30711XXX7	08/23/2019	2.96600 %	202,664,000.00	534,312.38	0.00	0.00	202,664,000.00	534,312.38	0.00
2E-D2	30711XXY5	08/23/2019	3.36600 %	202,664,000.00	606,370.69	0.00	0.00	202,664,000.00	606,370.69	0.00
2E-D3	30711XXZ2	08/23/2019	3.76600 %	202,664,000.00	678,429.00	0.00	0.00	202,664,000.00	678,429.00	0.00
2E-D4	30711XYA6	08/23/2019	4.16600 %	202,664,000.00	750,487.31	0.00	0.00	202,664,000.00	750,487.31	0.00
2E-D5	30711XYB4	08/23/2019	4.76600 %	202,664,000.00	858,574.78	0.00	0.00	202,664,000.00	858,574.78	0.00
2E-F1	30711XYC2	08/23/2019	2.96600 %	202,664,000.00	534,312.38	0.00	0.00	202,664,000.00	534,312.38	0.00
2E-F2	30711XYD0	08/23/2019	3.36600 %	202,664,000.00	606,370.69	0.00	0.00	202,664,000.00	606,370.69	0.00
2E-F3	30711XYE8	08/23/2019	3.76600 %	202,664,000.00	678,429.00	0.00	0.00	202,664,000.00	678,429.00	0.00
2E-F4	30711XYF5	08/23/2019	4.16600 %	202,664,000.00	750,487.31	0.00	0.00	202,664,000.00	750,487.31	0.00
2E-F5	30711XYG3	08/23/2019	4.76600 %	202,664,000.00	858,574.78	0.00	0.00	202,664,000.00	858,574.78	0.00
2X-1	30711XYH1	08/23/2019	1.80000 %	0.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00
2X-2	30711XYJ7	08/23/2019	1.40000 %	0.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00
2X-3	30711XYK4	08/23/2019	1.00000 %	0.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00
2X-4	30711XYL2	08/23/2019	0.60000 %	0.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00
2Y-1	30711XYM0	08/23/2019	1.80000 %	0.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00
2Y-2	30711XYN8	08/23/2019	1.40000 %	0.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00
2Y-3	30711XYP3	08/23/2019	1.00000 %	0.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00
2Y-4	30711XYQ1	08/23/2019	0.60000 %	0.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00
Totals				36,413,638,574.44	38,792,051.54	398,471,901.14	45,548.17	36,015,121,125.12	437,263,952.68	299,185.28

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	16,063,566,200.64	24,349,637.45	192,667,209.62	0.00	0.00	217,016,847.07	15,846,549,353.56	0.80020201	217,016,847.07
1M-1	186,170,000.00	125,188,916.38	1,095,545.95	8,665,438.09	0.00	0.00	9,760,984.03	115,427,932.34	0.62001360	9,760,984.03
1M-1H	9,799,029.00	6,589,299.15	57,663.89	456,103.99	0.00	0.00	513,767.88	6,075,531.27	0.62001360	513,767.88
1M-2A	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-AH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,977,410.37	0.00	0.00	0.00	42,035.33	42,035.33	102,935,375.04	0.99800062	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**

08-Aug-2019 10:54:27 AM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	10,812,212,546.13	15,807,678.13	147,687,499.78	0.00	0.00	163,495,177.91	10,648,717,368.23	0.83410607	163,495,177.91
2M-1	107,666,000.00	53,618,164.98	707,906.29	6,592,941.75	0.00	0.00	7,300,848.04	46,317,316.94	0.43019446	7,300,848.04
2M-1H	5,666,942.00	2,822,163.27	37,260.27	347,015.94	0.00	0.00	384,276.21	2,437,887.06	0.43019446	384,276.21
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	66,576,983.52	0.00	0.00	0.00	3,512.84	3,512.84	66,573,470.68	0.99860550	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

**Connecticut Avenue Securities
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Series 2017-C07**

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	36,413,638,574.44	42,055,691.98	356,416,209.17	0.00	45,548.17	398,517,449.31	36,015,121,125.12	0.85285269	398,471,901.14

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	811.16069585	1.22958181	9.72910161	0.00000000	0.00000000	10.95868343	800.20201242	0.80020201	10.95868343
1M-1	186,170,000.00	672.44409078	5.88465354	46.54583494	0.00000000	0.00000000	52.43048842	620.01360230	0.62001360	52.43048842
1M-1H	9,799,029.00	672.44409114	5.88465347	46.54583531	0.00000000	0.00000000	52.43048878	620.01360237	0.62001360	52.43048878
1M-2A	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	21,146,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	998.40817246	0.00000000	0.00000000	0.00000000	0.40754974	0.40754974	998.00062272	0.99800062	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C07**

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	846.91252213	1.23820361	11.56825140	0.00000000	0.00000000	12.80645501	834.10606713	0.83410607	12.80645501
2M-1	107,666,000.00	498.00461594	6.57502173	61.23513226	0.00000000	0.00000000	67.81015399	430.19446195	0.43019446	67.81015399
2M-1H	5,666,942.00	498.00461519	6.57502230	61.23513175	0.00000000	0.00000000	67.81015405	430.19446114	0.43019446	67.81015405
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	998.65819318	0.00000000	0.00000000	0.00000000	0.05269278	0.05269278	998.60550040	0.99860550	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	1000.00000000	0.00000000	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 %	16,063,566,200.64	0.00	0.00	0.00	0.00	0.00	0.00	15,846,549,353.56
1M-1	07/25/19 - 08/25/19	32	2.91600 %	125,188,916.38	324,489.67	0.00	0.00	0.00	324,489.67	0.00	115,427,932.34
1M-1H	N/A	N/A	0.00000 %	6,589,299.15	0.00	0.00	0.00	0.00	0.00	0.00	6,075,531.27
1M-2A	07/25/19 - 08/25/19	32	4.66600 %	133,258,000.00	552,694.96	0.00	0.00	0.00	552,694.96	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	07/25/19 - 08/25/19	32	4.66600 %	133,258,000.00	552,694.96	0.00	0.00	0.00	552,694.96	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	07/25/19 - 08/25/19	32	4.66600 %	135,218,000.00	560,824.17	0.00	0.00	0.00	560,824.17	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	07/25/19 - 08/25/19	32	4.66600 %	401,734,000.00	1,666,214.08	0.00	0.00	0.00	1,666,214.08	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	07/25/19 - 08/25/19	32	6.26600 %	97,984,000.00	545,749.11	0.00	0.00	0.00	545,749.11	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,977,410.37	0.00	0.00	0.00	0.00	0.00	0.00	102,935,375.04
1A-I1	07/25/19 - 08/25/19	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1A-I2	07/25/19 - 08/25/19	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1A-I3	07/25/19 - 08/25/19	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1A-I4	07/25/19 - 08/25/19	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1B-I1	07/25/19 - 08/25/19	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1B-I2	07/25/19 - 08/25/19	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1B-I3	07/25/19 - 08/25/19	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1B-I4	07/25/19 - 08/25/19	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1C-I1	07/25/19 - 08/25/19	32	1.80000 %	135,218,000.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00	135,218,000.00
1C-I2	07/25/19 - 08/25/19	32	1.40000 %	135,218,000.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00	135,218,000.00
1C-I3	07/25/19 - 08/25/19	32	1.00000 %	135,218,000.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00	135,218,000.00
1C-I4	07/25/19 - 08/25/19	32	0.60000 %	135,218,000.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00	135,218,000.00
1E-A1	07/25/19 - 08/25/19	32	2.86600 %	133,258,000.00	339,482.16	0.00	0.00	0.00	339,482.16	0.00	133,258,000.00
1E-A2	07/25/19 - 08/25/19	32	3.26600 %	133,258,000.00	386,862.78	0.00	0.00	0.00	386,862.78	0.00	133,258,000.00
1E-A3	07/25/19 - 08/25/19	32	3.66600 %	133,258,000.00	434,243.40	0.00	0.00	0.00	434,243.40	0.00	133,258,000.00
1E-A4	07/25/19 - 08/25/19	32	4.06600 %	133,258,000.00	481,624.02	0.00	0.00	0.00	481,624.02	0.00	133,258,000.00
1E-B1	07/25/19 - 08/25/19	32	2.86600 %	133,258,000.00	339,482.16	0.00	0.00	0.00	339,482.16	0.00	133,258,000.00
1E-B2	07/25/19 - 08/25/19	32	3.26600 %	133,258,000.00	386,862.78	0.00	0.00	0.00	386,862.78	0.00	133,258,000.00
1E-B3	07/25/19 - 08/25/19	32	3.66600 %	133,258,000.00	434,243.40	0.00	0.00	0.00	434,243.40	0.00	133,258,000.00
1E-B4	07/25/19 - 08/25/19	32	4.06600 %	133,258,000.00	481,624.02	0.00	0.00	0.00	481,624.02	0.00	133,258,000.00
1E-C1	07/25/19 - 08/25/19	32	2.86600 %	135,218,000.00	344,475.37	0.00	0.00	0.00	344,475.37	0.00	135,218,000.00
1E-C2	07/25/19 - 08/25/19	32	3.26600 %	135,218,000.00	392,552.88	0.00	0.00	0.00	392,552.88	0.00	135,218,000.00
1E-C3	07/25/19 - 08/25/19	32	3.66600 %	135,218,000.00	440,630.39	0.00	0.00	0.00	440,630.39	0.00	135,218,000.00
1E-C4	07/25/19 - 08/25/19	32	4.06600 %	135,218,000.00	488,707.90	0.00	0.00	0.00	488,707.90	0.00	135,218,000.00
1E-D1	07/25/19 - 08/25/19	32	2.86600 %	266,516,000.00	678,964.32	0.00	0.00	0.00	678,964.32	0.00	266,516,000.00
1E-D2	07/25/19 - 08/25/19	32	3.26600 %	266,516,000.00	773,725.56	0.00	0.00	0.00	773,725.56	0.00	266,516,000.00
1E-D3	07/25/19 - 08/25/19	32	3.66600 %	266,516,000.00	868,486.81	0.00	0.00	0.00	868,486.81	0.00	266,516,000.00
1E-D4	07/25/19 - 08/25/19	32	4.06600 %	266,516,000.00	963,248.05	0.00	0.00	0.00	963,248.05	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	07/25/19 - 08/25/19	32	4.66600 %	266,516,000.00	1,105,389.92	0.00	0.00	0.00	1,105,389.92	0.00	266,516,000.00
1E-F1	07/25/19 - 08/25/19	32	2.86600 %	268,476,000.00	683,957.53	0.00	0.00	0.00	683,957.53	0.00	268,476,000.00
1E-F2	07/25/19 - 08/25/19	32	3.26600 %	268,476,000.00	779,415.66	0.00	0.00	0.00	779,415.66	0.00	268,476,000.00
1E-F3	07/25/19 - 08/25/19	32	3.66600 %	268,476,000.00	874,873.79	0.00	0.00	0.00	874,873.79	0.00	268,476,000.00
1E-F4	07/25/19 - 08/25/19	32	4.06600 %	268,476,000.00	970,331.93	0.00	0.00	0.00	970,331.93	0.00	268,476,000.00
1E-F5	07/25/19 - 08/25/19	32	4.66600 %	268,476,000.00	1,113,519.13	0.00	0.00	0.00	1,113,519.13	0.00	268,476,000.00
1X-1	07/25/19 - 08/25/19	32	1.80000 %	266,516,000.00	426,425.60	0.00	0.00	0.00	426,425.60	0.00	266,516,000.00
1X-2	07/25/19 - 08/25/19	32	1.40000 %	266,516,000.00	331,664.36	0.00	0.00	0.00	331,664.36	0.00	266,516,000.00
1X-3	07/25/19 - 08/25/19	32	1.00000 %	266,516,000.00	236,903.11	0.00	0.00	0.00	236,903.11	0.00	266,516,000.00
1X-4	07/25/19 - 08/25/19	32	0.60000 %	266,516,000.00	142,141.87	0.00	0.00	0.00	142,141.87	0.00	266,516,000.00
1Y-1	07/25/19 - 08/25/19	32	1.80000 %	268,476,000.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00	268,476,000.00
1Y-2	07/25/19 - 08/25/19	32	1.40000 %	268,476,000.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00	268,476,000.00
1Y-3	07/25/19 - 08/25/19	32	1.00000 %	268,476,000.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00	268,476,000.00
1Y-4	07/25/19 - 08/25/19	32	0.60000 %	268,476,000.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	10,812,212,546.13	0.00	0.00	0.00	0.00	0.00	0.00	10,648,717,368.23
2M-1	07/25/19 - 08/25/19	32	2.91600 %	53,618,164.98	138,978.28	0.00	0.00	0.00	138,978.28	0.00	46,317,316.94
2M-1H	N/A	N/A	0.00000 %	2,822,163.27	0.00	0.00	0.00	0.00	0.00	0.00	2,437,887.06
2M-2A	07/25/19 - 08/25/19	32	4.76600 %	101,332,000.00	429,287.39	0.00	0.00	0.00	429,287.39	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	07/25/19 - 08/25/19	32	4.76600 %	101,332,000.00	429,287.39	0.00	0.00	0.00	429,287.39	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	07/25/19 - 08/25/19	32	4.76600 %	101,332,000.00	429,287.39	0.00	0.00	0.00	429,287.39	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	07/25/19 - 08/25/19	32	4.76600 %	303,996,000.00	1,287,862.17	0.00	0.00	0.00	1,287,862.17	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	07/25/19 - 08/25/19	32	6.71600 %	63,333,000.00	378,083.94	0.00	0.00	0.00	378,083.94	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 %	66,576,983.52	0.00	0.00	0.00	0.00	0.00	0.00	66,573,470.68
2A-I1	07/25/19 - 08/25/19	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2A-I2	07/25/19 - 08/25/19	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2A-I3	07/25/19 - 08/25/19	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2A-I4	07/25/19 - 08/25/19	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2B-I1	07/25/19 - 08/25/19	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2B-I2	07/25/19 - 08/25/19	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2B-I3	07/25/19 - 08/25/19	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2B-I4	07/25/19 - 08/25/19	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2C-I1	07/25/19 - 08/25/19	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2C-I2	07/25/19 - 08/25/19	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2C-I3	07/25/19 - 08/25/19	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2C-I4	07/25/19 - 08/25/19	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2E-A1	07/25/19 - 08/25/19	32	2.96600 %	101,332,000.00	267,156.19	0.00	0.00	0.00	267,156.19	0.00	101,332,000.00
2E-A2	07/25/19 - 08/25/19	32	3.36600 %	101,332,000.00	303,185.34	0.00	0.00	0.00	303,185.34	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	07/25/19 - 08/25/19	32	3.76600 %	101,332,000.00	339,214.50	0.00	0.00	0.00	339,214.50	0.00	101,332,000.00
2E-A4	07/25/19 - 08/25/19	32	4.16600 %	101,332,000.00	375,243.66	0.00	0.00	0.00	375,243.66	0.00	101,332,000.00
2E-B1	07/25/19 - 08/25/19	32	2.96600 %	101,332,000.00	267,156.19	0.00	0.00	0.00	267,156.19	0.00	101,332,000.00
2E-B2	07/25/19 - 08/25/19	32	3.36600 %	101,332,000.00	303,185.34	0.00	0.00	0.00	303,185.34	0.00	101,332,000.00
2E-B3	07/25/19 - 08/25/19	32	3.76600 %	101,332,000.00	339,214.50	0.00	0.00	0.00	339,214.50	0.00	101,332,000.00
2E-B4	07/25/19 - 08/25/19	32	4.16600 %	101,332,000.00	375,243.66	0.00	0.00	0.00	375,243.66	0.00	101,332,000.00
2E-C1	07/25/19 - 08/25/19	32	2.96600 %	101,332,000.00	267,156.19	0.00	0.00	0.00	267,156.19	0.00	101,332,000.00
2E-C2	07/25/19 - 08/25/19	32	3.36600 %	101,332,000.00	303,185.34	0.00	0.00	0.00	303,185.34	0.00	101,332,000.00
2E-C3	07/25/19 - 08/25/19	32	3.76600 %	101,332,000.00	339,214.50	0.00	0.00	0.00	339,214.50	0.00	101,332,000.00
2E-C4	07/25/19 - 08/25/19	32	4.16600 %	101,332,000.00	375,243.66	0.00	0.00	0.00	375,243.66	0.00	101,332,000.00
2E-D1	07/25/19 - 08/25/19	32	2.96600 %	202,664,000.00	534,312.38	0.00	0.00	0.00	534,312.38	0.00	202,664,000.00
2E-D2	07/25/19 - 08/25/19	32	3.36600 %	202,664,000.00	606,370.69	0.00	0.00	0.00	606,370.69	0.00	202,664,000.00
2E-D3	07/25/19 - 08/25/19	32	3.76600 %	202,664,000.00	678,429.00	0.00	0.00	0.00	678,429.00	0.00	202,664,000.00
2E-D4	07/25/19 - 08/25/19	32	4.16600 %	202,664,000.00	750,487.31	0.00	0.00	0.00	750,487.31	0.00	202,664,000.00
2E-D5	07/25/19 - 08/25/19	32	4.76600 %	202,664,000.00	858,574.78	0.00	0.00	0.00	858,574.78	0.00	202,664,000.00
2E-F1	07/25/19 - 08/25/19	32	2.96600 %	202,664,000.00	534,312.38	0.00	0.00	0.00	534,312.38	0.00	202,664,000.00
2E-F2	07/25/19 - 08/25/19	32	3.36600 %	202,664,000.00	606,370.69	0.00	0.00	0.00	606,370.69	0.00	202,664,000.00
2E-F3	07/25/19 - 08/25/19	32	3.76600 %	202,664,000.00	678,429.00	0.00	0.00	0.00	678,429.00	0.00	202,664,000.00
2E-F4	07/25/19 - 08/25/19	32	4.16600 %	202,664,000.00	750,487.31	0.00	0.00	0.00	750,487.31	0.00	202,664,000.00
2E-F5	07/25/19 - 08/25/19	32	4.76600 %	202,664,000.00	858,574.78	0.00	0.00	0.00	858,574.78	0.00	202,664,000.00
2X-1	07/25/19 - 08/25/19	32	1.80000 %	202,664,000.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00	202,664,000.00
2X-2	07/25/19 - 08/25/19	32	1.40000 %	202,664,000.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00	202,664,000.00
2X-3	07/25/19 - 08/25/19	32	1.00000 %	202,664,000.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00	202,664,000.00
2X-4	07/25/19 - 08/25/19	32	0.60000 %	202,664,000.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00	202,664,000.00
2Y-1	07/25/19 - 08/25/19	32	1.80000 %	202,664,000.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00	202,664,000.00
2Y-2	07/25/19 - 08/25/19	32	1.40000 %	202,664,000.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00	202,664,000.00
2Y-3	07/25/19 - 08/25/19	32	1.00000 %	202,664,000.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00	202,664,000.00
2Y-4	07/25/19 - 08/25/19	32	0.60000 %	202,664,000.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00	202,664,000.00
Totals					38,792,051.54	0.00	0.00	0.00	38,792,051.54	0.00	

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

**Connecticut Avenue Securities
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	19,803,186,080.00	0.00000 %	811.16069585	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	800.20201242
1M-1	186,170,000.00	2.91600 %	672.44409078	1.74297508	0.00000000	0.00000000	0.00000000	1.74297508	0.00000000	620.01360230
1M-1H	9,799,029.00	0.00000 %	672.44409114	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	620.01360237
1M-2A	133,258,000.00	4.66600 %	1000.00000000	4.14755557	0.00000000	0.00000000	0.00000000	4.14755557	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	4.66600 %	1000.00000000	4.14755557	0.00000000	0.00000000	0.00000000	4.14755557	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	4.66600 %	1000.00000000	4.14755558	0.00000000	0.00000000	0.00000000	4.14755558	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	4.66600 %	1000.00000000	4.14755555	0.00000000	0.00000000	0.00000000	4.14755555	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	6.26600 %	1000.00000000	5.56977782	0.00000000	0.00000000	0.00000000	5.56977782	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	998.40817246	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.00062272
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.86600 %	1000.00000000	2.54755557	0.00000000	0.00000000	0.00000000	2.54755557	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.26600 %	1000.00000000	2.90311111	0.00000000	0.00000000	0.00000000	2.90311111	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.66600 %	1000.00000000	3.25866665	0.00000000	0.00000000	0.00000000	3.25866665	0.00000000	1000.00000000
1E-A4	133,258,000.00	4.06600 %	1000.00000000	3.61422219	0.00000000	0.00000000	0.00000000	3.61422219	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.86600 %	1000.00000000	2.54755557	0.00000000	0.00000000	0.00000000	2.54755557	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.26600 %	1000.00000000	2.90311111	0.00000000	0.00000000	0.00000000	2.90311111	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.66600 %	1000.00000000	3.25866665	0.00000000	0.00000000	0.00000000	3.25866665	0.00000000	1000.00000000
1E-B4	133,258,000.00	4.06600 %	1000.00000000	3.61422219	0.00000000	0.00000000	0.00000000	3.61422219	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.86600 %	1000.00000000	2.54755558	0.00000000	0.00000000	0.00000000	2.54755558	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.26600 %	1000.00000000	2.90311112	0.00000000	0.00000000	0.00000000	2.90311112	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.66600 %	1000.00000000	3.25866667	0.00000000	0.00000000	0.00000000	3.25866667	0.00000000	1000.00000000
1E-C4	135,218,000.00	4.06600 %	1000.00000000	3.61422222	0.00000000	0.00000000	0.00000000	3.61422222	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.86600 %	1000.00000000	2.54755557	0.00000000	0.00000000	0.00000000	2.54755557	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.26600 %	1000.00000000	2.90311111	0.00000000	0.00000000	0.00000000	2.90311111	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.66600 %	1000.00000000	3.25866668	0.00000000	0.00000000	0.00000000	3.25866668	0.00000000	1000.00000000
1E-D4	266,516,000.00	4.06600 %	1000.00000000	3.61422222	0.00000000	0.00000000	0.00000000	3.61422222	0.00000000	1000.00000000

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Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	4.66600 %	1000.00000000	4.14755557	0.00000000	0.00000000	0.00000000	4.14755557	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.86600 %	1000.00000000	2.54755557	0.00000000	0.00000000	0.00000000	2.54755557	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.26600 %	1000.00000000	2.90311112	0.00000000	0.00000000	0.00000000	2.90311112	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.66600 %	1000.00000000	3.25866666	0.00000000	0.00000000	0.00000000	3.25866666	0.00000000	1000.00000000
1E-F4	268,476,000.00	4.06600 %	1000.00000000	3.61422224	0.00000000	0.00000000	0.00000000	3.61422224	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.66600 %	1000.00000000	4.14755557	0.00000000	0.00000000	0.00000000	4.14755557	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	846.91252213	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	834.10606713
2M-1	107,666,000.00	2.91600 %	498.00461594	1.29082793	0.00000000	0.00000000	0.00000000	1.29082793	0.00000000	430.19446195
2M-1H	5,666,942.00	0.00000 %	498.00461519	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	430.19446114
2M-2A	101,332,000.00	4.76600 %	1000.00000000	4.23644446	0.00000000	0.00000000	0.00000000	4.23644446	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	4.76600 %	1000.00000000	4.23644446	0.00000000	0.00000000	0.00000000	4.23644446	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	4.76600 %	1000.00000000	4.23644446	0.00000000	0.00000000	0.00000000	4.23644446	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	4.76600 %	1000.00000000	4.23644446	0.00000000	0.00000000	0.00000000	4.23644446	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	6.71600 %	1000.00000000	5.96977784	0.00000000	0.00000000	0.00000000	5.96977784	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 %	998.65819318	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.60550040
2A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.96600 %	1000.00000000	2.63644446	0.00000000	0.00000000	0.00000000	2.63644446	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.36600 %	1000.00000000	2.99199996	0.00000000	0.00000000	0.00000000	2.99199996	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	3.76600 %	1000.00000000	3.34755556	0.00000000	0.00000000	0.00000000	3.34755556	0.00000000	1000.00000000
2E-A4	101,332,000.00	4.16600 %	1000.00000000	3.70311116	0.00000000	0.00000000	0.00000000	3.70311116	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.96600 %	1000.00000000	2.63644446	0.00000000	0.00000000	0.00000000	2.63644446	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.36600 %	1000.00000000	2.99199996	0.00000000	0.00000000	0.00000000	2.99199996	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.76600 %	1000.00000000	3.34755556	0.00000000	0.00000000	0.00000000	3.34755556	0.00000000	1000.00000000
2E-B4	101,332,000.00	4.16600 %	1000.00000000	3.70311116	0.00000000	0.00000000	0.00000000	3.70311116	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.96600 %	1000.00000000	2.63644446	0.00000000	0.00000000	0.00000000	2.63644446	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.36600 %	1000.00000000	2.99199996	0.00000000	0.00000000	0.00000000	2.99199996	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.76600 %	1000.00000000	3.34755556	0.00000000	0.00000000	0.00000000	3.34755556	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.16600 %	1000.00000000	3.70311116	0.00000000	0.00000000	0.00000000	3.70311116	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.96600 %	1000.00000000	2.63644446	0.00000000	0.00000000	0.00000000	2.63644446	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.36600 %	1000.00000000	2.99200001	0.00000000	0.00000000	0.00000000	2.99200001	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.76600 %	1000.00000000	3.34755556	0.00000000	0.00000000	0.00000000	3.34755556	0.00000000	1000.00000000
2E-D4	202,664,000.00	4.16600 %	1000.00000000	3.70311111	0.00000000	0.00000000	0.00000000	3.70311111	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.76600 %	1000.00000000	4.23644446	0.00000000	0.00000000	0.00000000	4.23644446	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.96600 %	1000.00000000	2.63644446	0.00000000	0.00000000	0.00000000	2.63644446	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.36600 %	1000.00000000	2.99200001	0.00000000	0.00000000	0.00000000	2.99200001	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.76600 %	1000.00000000	3.34755556	0.00000000	0.00000000	0.00000000	3.34755556	0.00000000	1000.00000000
2E-F4	202,664,000.00	4.16600 %	1000.00000000	3.70311111	0.00000000	0.00000000	0.00000000	3.70311111	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.76600 %	1000.00000000	4.23644446	0.00000000	0.00000000	0.00000000	4.23644446	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000

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

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	21,422,375.98
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>21,422,375.98</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	21,403,209.32
Total Withdrawals (Pool Distribution Amount)	<u>21,422,375.98</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.266000%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	227,333,634.31
Total Principal Reduction Cumulative	4,031,308,510.75
Scheduled Principal Current	25,502,847.29
Scheduled Principal Cumulative	587,691,937.87
Unscheduled Principal Current	201,788,751.69
Unscheduled Principal Cumulative	3,443,410,353.92
Senior Reduction Amount	217,016,847.07
Subordinate Reduction Amount	10,274,751.91
Calculated Tranche Write-Down Amount	42,035.33
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,463.95
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	171,183,815.00
Total Principal Reduction Cumulative	2,182,575,937.08
Scheduled Principal Current	16,552,844.68
Scheduled Principal Cumulative	379,129,658.38
Unscheduled Principal Current	154,627,457.48
Unscheduled Principal Cumulative	1,803,353,812.38
Senior Reduction Amount	163,495,177.91
Subordinate Reduction Amount	7,685,124.25
Calculated Tranche Write-Down Amount	3,512.84
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	12,577.39
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	631.45
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	75670
Period Reference Pool Removal Loan Count	853
Period Ending Loan Count	74817
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	16,597,010,322.90
Period PIF Loan Count Current	853
PIF Loan Count Cumulative	13617
Period PIF Loan UPB Current	194,075,899.56
PIF Loan UPB Cumulative	3,226,505,641.77
Period Partial Prepayment Amount	8,088,723.35
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	44
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	11,241,858.30
Credit Event Amount Current	110,954.97
Credit Event Amount Cumulative	736,596.82
Total Active Modified Loan Count	136
Total Active Modified Loan UPB	32,051,299.31
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	49977
Period Reference Pool Removal Loan Count	610
Period Ending Loan Count	49367
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	11,150,711,374.60
Period PIF Loan Count Current	608
PIF Loan Count Cumulative	6870
Period PIF Loan UPB Current	151,291,652.49
PIF Loan UPB Cumulative	1,706,199,087.12
Period Partial Prepayment Amount	3,187,643.51
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	51
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	10,564,892.99
Credit Event Amount Current	469,405.95
Credit Event Amount Cumulative	1,938,399.13
Total Active Modified Loan Count	163
Total Active Modified Loan UPB	41,524,089.38
Structural Reporting	
Group 1	
Senior Percentage	95.478113%
Subordinate Percentage	4.521887%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.498257%
Subordinate Percentage	4.501743%
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%	3.740000%	3.790000%
1M-1H	0.00	0.00	3.050000%	3.740000%	3.790000%
1M-2	0.00	0.00	1.000000%	1.230000%	1.240000%
1M-2H	0.00	0.00	1.000000%	1.230000%	1.240000%
1B-1	0.00	0.00	0.500000%	0.610000%	0.620000%
1B-1H	0.00	0.00	0.500000%	0.610000%	0.620000%
1B-2H	42,035.33	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.400000%	4.000000%	4.060000%
2M-1H	0.00	0.00	3.400000%	4.000000%	4.060000%
2M-2	0.00	0.00	1.000000%	1.180000%	1.190000%
2M-2H	0.00	0.00	1.000000%	1.180000%	1.190000%
2B-1	0.00	0.00	0.500000%	0.590000%	0.600000%
2B-1H	0.00	0.00	0.500000%	0.590000%	0.600000%
2B-2H	3,512.84	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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	606	128,573,182.44	0.809976%	0.774677%
60 Days	109	21,643,034.72	0.145689%	0.130403%
90 Days	43	10,189,854.05	0.057474%	0.061396%
120 Days	20	3,962,625.14	0.026732%	0.023876%
150 Days	13	2,706,474.77	0.017376%	0.016307%
180+ Days	72	15,060,357.15	0.096235%	0.090741%
	863	182,135,528.27	1.153481%	1.097400%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	503	106,758,457.55	1.018899%	0.957414%
60 Days	97	20,388,422.37	0.196488%	0.182844%
90 Days	39	8,509,520.35	0.079000%	0.076314%
120 Days	27	6,309,682.82	0.054692%	0.056585%
150 Days	23	4,668,285.54	0.046590%	0.041865%
180+ Days	89	18,731,097.37	0.180282%	0.167981%
	778	165,365,466.00	1.575952%	1.483004%

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.014%
3 Month Average	0.008%
12 Month Average	0.010%

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.004%
3 Month Average	0.001%
12 Month Average	0.001%

SDA	
Current Month	0.095%
3 Month Average	0.032%
12 Month Average	0.029%

CDR	
Current Month	0.050%
3 Month Average	0.017%
12 Month Average	0.013%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	17	4,500,711.70	1,463.95	0.033	1,463.95	0.00
2	106	28,379,593.56	12,577.39	0.044	12,577.39	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44842578	408,297.05	127.59	0.031	127.59	0.00
1	44806688	379,427.63	131.27	0.035	131.27	0.00
1	44888520	133,743.46	69.66	0.052	69.66	0.00
1	44864798	180,292.21	112.68	0.062	112.68	0.00
1	44843497	322,089.09	134.20	0.042	134.20	0.00
1	44841377	190,726.55	73.68	0.039	73.68	0.00
1	44833550	223,432.26	69.82	0.031	69.82	0.00
1	44833221	310,341.07	94.40	0.030	94.40	0.00
1	44810253	408,791.74	8.31	0.002	8.31	0.00
1	44828899	253,715.07	105.71	0.042	105.71	0.00
1	44827806	172,922.11	126.09	0.073	126.09	0.00
1	44821896	227,489.49	47.39	0.021	47.39	0.00
1	44815627	182,105.88	151.75	0.083	151.75	0.00
1	44814635	171,021.16	7.58	0.004	7.58	0.00
1	44830027	348,042.39	118.71	0.034	118.71	0.00
1	44809083	308,607.58	0.04	0.000	0.04	0.00
1	44853969	279,666.96	85.07	0.030	85.07	0.00
2	44761774	74,698.77	91.15	0.122	91.15	0.00
2	44761637	200,070.21	37.86	0.019	37.86	0.00
2	44761553	207,171.45	66.15	0.032	66.15	0.00
2	44761489	170,202.63	114.98	0.068	114.98	0.00
2	44759896	246,514.52	37.12	0.015	37.12	0.00
2	44759604	161,189.89	55.04	0.034	55.04	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44759289	196,305.38	81.79	0.042	81.79	0.00
2	44762129	318,988.10	160.66	0.050	160.66	0.00
2	44769884	401,236.12	171.88	0.043	171.88	0.00
2	44759334	391,823.67	40.81	0.010	40.81	0.00
2	44762306	340,860.50	106.52	0.031	106.52	0.00
2	44762870	325,092.80	137.86	0.042	137.86	0.00
2	44763976	367,792.38	290.65	0.079	290.65	0.00
2	44763989	327,412.02	168.67	0.052	168.67	0.00
2	44764661	320,892.17	96.59	0.030	96.59	0.00
2	44764706	237,106.04	36.23	0.015	36.23	0.00
2	44768065	171,778.39	87.38	0.051	87.38	0.00
2	44758724	203,676.27	111.02	0.055	111.02	0.00
2	44769376	288,369.76	60.08	0.021	60.08	0.00
2	44756304	76,479.29	23.90	0.031	23.90	0.00
2	44770245	319,675.42	166.50	0.052	166.50	0.00
2	44768180	312,269.70	126.71	0.041	126.71	0.00
2	44755211	394,716.49	209.83	0.053	209.83	0.00
2	44747933	135,926.30	61.03	0.045	61.03	0.00
2	44748098	289,080.96	155.59	0.054	155.59	0.00
2	44748623	214,290.78	49.01	0.023	49.01	0.00
2	44749630	312,926.27	168.84	0.054	168.84	0.00
2	44750664	218,370.34	133.18	0.061	133.18	0.00
2	44750681	421,109.07	137.82	0.033	137.82	0.00
2	44750776	277,018.10	81.23	0.029	81.23	0.00
2	44752023	236,564.16	196.49	0.083	196.49	0.00
2	44756773	131,028.76	56.04	0.043	56.04	0.00
2	44754446	318,430.76	131.77	0.041	131.77	0.00
2	44758720	262,776.98	82.12	0.031	82.12	0.00
2	44755796	390,589.59	103.13	0.026	103.13	0.00
2	44772953	397,573.53	226.51	0.057	226.51	0.00
2	44756498	254,065.25	264.65	0.104	264.65	0.00
2	44757202	177,313.45	60.06	0.034	60.06	0.00
2	44757227	255,135.12	5.03	0.002	5.03	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	44757616	273,526.47	225.08	0.082	225.08	0.00
2	44757916	328,590.25	102.68	0.031	102.68	0.00
2	44758112	161,989.43	77.91	0.048	77.91	0.00
2	44758660	187,399.14	78.08	0.042	78.08	0.00
2	44753209	297,604.16	31.00	0.010	31.00	0.00
2	44801084	114,254.91	41.53	0.036	41.53	0.00
2	44771364	141,609.91	43.21	0.031	43.21	0.00
2	44793994	374,325.66	143.26	0.038	143.26	0.00
2	44794339	316,330.28	155.24	0.049	155.24	0.00
2	44797806	398,206.48	198.19	0.050	198.19	0.00
2	44798129	267,970.44	55.83	0.021	55.83	0.00
2	44799173	150,421.11	84.41	0.056	84.41	0.00
2	44799300	172,367.57	142.20	0.082	142.20	0.00
2	44799362	420,850.17	157.39	0.037	157.39	0.00
2	44799394	221,833.64	117.07	0.053	117.07	0.00
2	44799398	203,304.17	130.72	0.064	130.72	0.00
2	44799531	354,134.11	70.08	0.020	70.08	0.00
2	44799964	228,054.15	70.50	0.031	70.50	0.00
2	44799969	295,227.58	215.27	0.073	215.27	0.00
2	44791973	161,780.82	113.00	0.070	113.00	0.00
2	44801764	40,267.52	25.71	0.064	25.71	0.00
2	44803568	164,329.93	56.66	0.034	56.66	0.00
2	44803218	653,163.49	306.43	0.047	306.43	0.00
2	44803048	338,434.08	105.76	0.031	105.76	0.00
2	44803047	282,898.86	99.92	0.035	99.92	0.00
2	44802534	138,699.74	30.26	0.022	30.26	0.00
2	44800327	232,153.06	44.88	0.019	44.88	0.00
2	44802110	305,076.41	175.88	0.058	175.88	0.00
2	44801029	223,554.30	139.72	0.062	139.72	0.00
2	44801610	396,615.71	276.82	0.070	276.82	0.00
2	44801607	374,021.53	276.47	0.074	276.47	0.00
2	44801604	295,008.58	275.62	0.093	275.62	0.00
2	44801511	340,310.17	212.25	0.062	212.25	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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8/8/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44801461	127,330.19	44.59	0.035	44.59	0.00
2	44791737	245,792.08	76.81	0.031	76.81	0.00
2	44802184	411,115.72	256.95	0.063	256.95	0.00
2	44781275	244,508.32	101.88	0.042	101.88	0.00
2	44804420	105,926.36	9.39	0.009	9.39	0.00
2	44773313	359,782.27	262.34	0.073	262.34	0.00
2	44773707	305,775.28	86.54	0.028	86.54	0.00
2	44773791	148,119.05	169.72	0.115	169.72	0.00
2	44774178	239,935.11	99.97	0.042	99.97	0.00
2	44776032	157,216.45	64.87	0.041	64.87	0.00
2	44776233	221,061.91	66.86	0.030	66.86	0.00
2	44776506	311,608.58	148.32	0.048	148.32	0.00
2	44776861	216,690.42	135.43	0.062	135.43	0.00
2	44777490	189,482.61	19.74	0.010	19.74	0.00
2	44777907	332,435.82	106.69	0.032	106.69	0.00
2	44778088	255,963.74	79.99	0.031	79.99	0.00
2	44778252	147,756.99	30.78	0.021	30.78	0.00
2	44792074	322,705.50	197.07	0.061	197.07	0.00
2	44786718	327,490.10	138.54	0.042	138.54	0.00
2	44791507	256,658.24	160.41	0.062	160.41	0.00
2	44790382	363,799.81	356.43	0.098	356.43	0.00
2	44790206	234,086.65	22.43	0.010	22.43	0.00
2	44788704	626,673.76	99.48	0.016	99.48	0.00
2	44787534	415,727.79	173.22	0.042	173.22	0.00
2	44779309	116,743.19	97.29	0.083	97.29	0.00
2	44787049	185,228.89	154.97	0.084	154.97	0.00
2	44780464	418,553.81	46.34	0.011	46.34	0.00
2	44786559	407,056.98	154.78	0.038	154.78	0.00
2	44785023	238,082.79	99.93	0.042	99.93	0.00
2	44783436	172,334.38	107.71	0.063	107.71	0.00
2	44782683	309,064.49	86.45	0.028	86.45	0.00
2	44782356	135,321.80	42.29	0.031	42.29	0.00
2	44772342	391,162.35	129.70	0.033	129.70	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44787378	237,566.91	78.57	0.033	78.57	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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8/8/2019

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	580,360.92	45,544.75	7.848

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	303,100.45	3.42	31,592.28	10.423

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44749981	305,739.97	9,429.64	3.084
44760659	163,665.98	(5,918.51)	(3.616)
44866365	110,954.97	42,033.62	37.883

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44793838	235,758.87	1.71	(3,054.67)	(1.296)
44870057	67,341.58	1.71	34,646.95	51.450

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
13	2,674,995.95	299,185.28	11.185

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44760659	163,665.98	(5,918.51)	(3.616)
44749981	305,739.97	9,429.64	3.084
44866365	110,954.97	42,033.62	37.883
44870057	67,341.58	34,646.95	51.450
44793838	235,758.87	(3,054.67)	(1.296)
44785788	282,960.19	72,274.82	25.542
44752026	330,230.00	(1,207.33)	(0.366)
44853639	77,057.23	4,052.54	5.259
44776681	38,012.08	(505.20)	(1.329)
44758476	191,274.89	18,618.93	9.734
44840533	65,734.93	4,355.55	6.626
44825727	415,508.11	121,130.30	29.152
44790866	390,757.15	3,328.64	0.852

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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	2	76,678.86	42,035.33	0.000 %	0	0.00	0.00	0.000 %	2	76,678.86	42,035.33	0.000 %
Group 2	3	24,925.01	3,512.84	0.000 %	0	0.00	0.00	0.000 %	3	24,925.01	3,512.84	0.000 %
Total	5	101,603.87	45,548.17	0.000 %	0	0.00	0.00	0.000 %	5	101,603.87	45,548.17	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044866365	112,000.00	4.625 %	MS	80.00	360	42,033.62	07/31/2019	42,033.62	42,033.62
Group 1	0044870057	69,000.00	5.375 %	AL	80.00	300	34,645.24	05/31/2019	1.71	34,646.95
Group 2	0044749981	308,000.00	4.500 %	WA	95.00	360	9,429.64	07/31/2019	9,429.64	9,429.64
Group 2	0044760659	165,000.00	4.000 %	FL	95.00	360	(5,918.51)	07/31/2019	(5,918.51)	(5,918.51)
Group 2	0044793838	239,000.00	5.125 %	CO	97.00	360	21,413.88	04/30/2019	1.71	(3,054.67)

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**

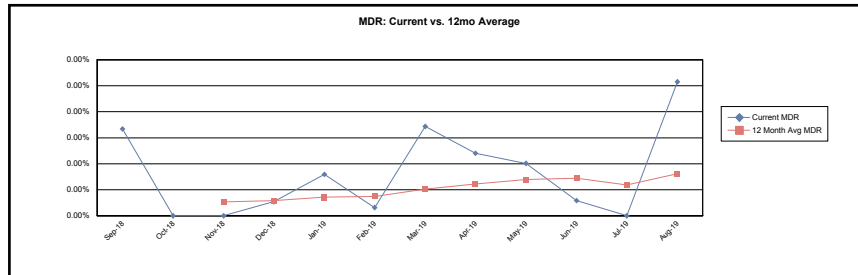
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Realized Loss Report - Collateral

Summary

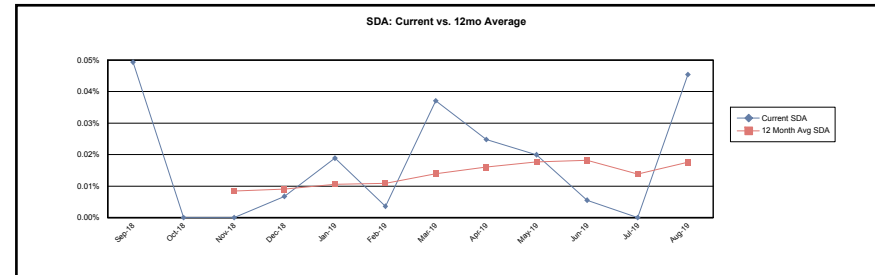
MDR

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



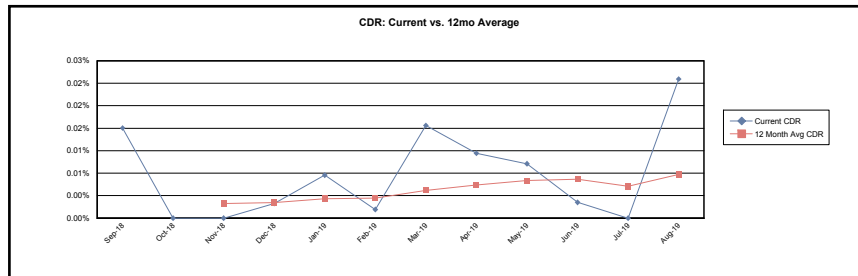
SDA

Current Month 0.045 %
3 Month Average 0.017 %
12 Month Average 0.018 %



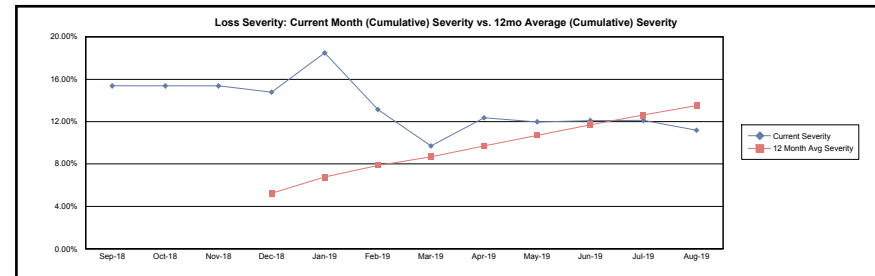
CDR

Current Month 0.025 %
3 Month Average 0.009 %
12 Month Average 0.008 %



Loss Severity

Current Month (Cumulative) 11.185 %
3 Month Average (Cumulative) 11.799 %
12 Month Average (Cumulative) 13.498 %



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

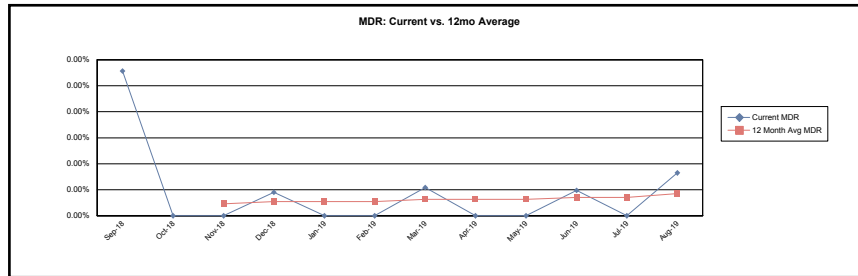
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Realized Loss Report - Collateral

Group 1

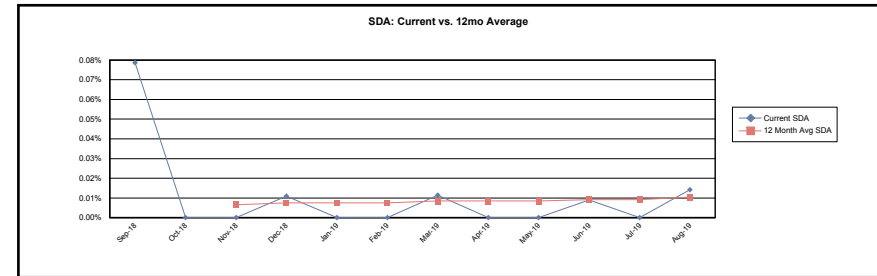
MDR

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



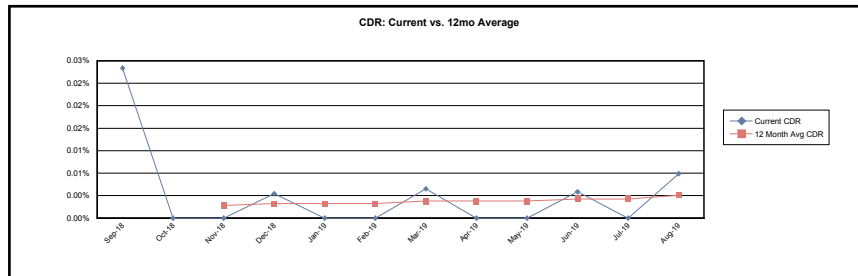
SDA

Current Month 0.014 %
3 Month Average 0.008 %
12 Month Average 0.010 %



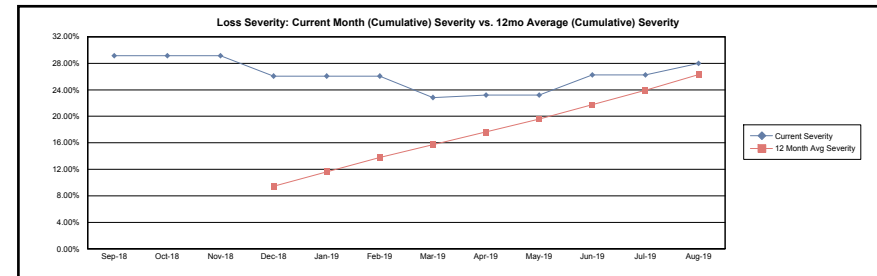
CDR

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



Loss Severity

Current Month (Cumulative) 27.996 %
3 Month Average (Cumulative) 26.827 %
12 Month Average (Cumulative) 26.284 %



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

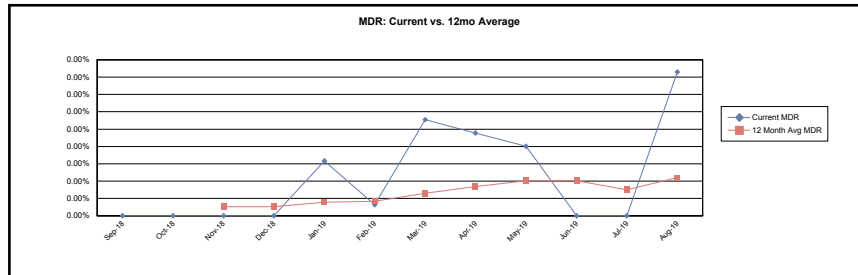
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Realized Loss Report - Collateral

Group 2

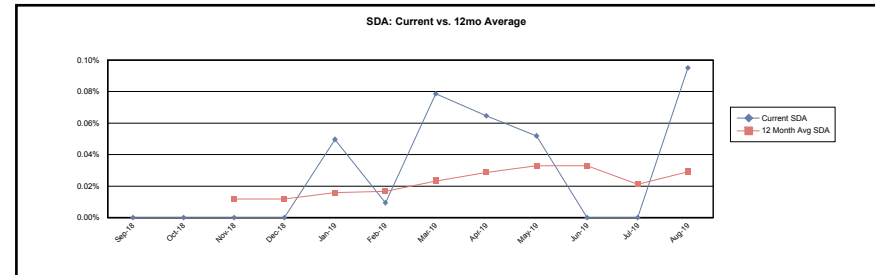
MDR

Current Month 0.004 %
3 Month Average 0.001 %
12 Month Average 0.001 %



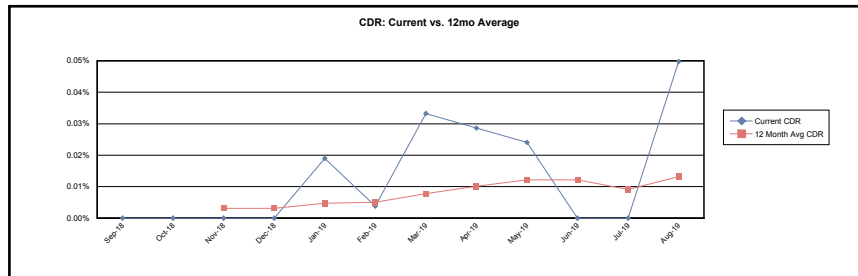
SDA

Current Month 0.095 %
3 Month Average 0.032 %
12 Month Average 0.029 %



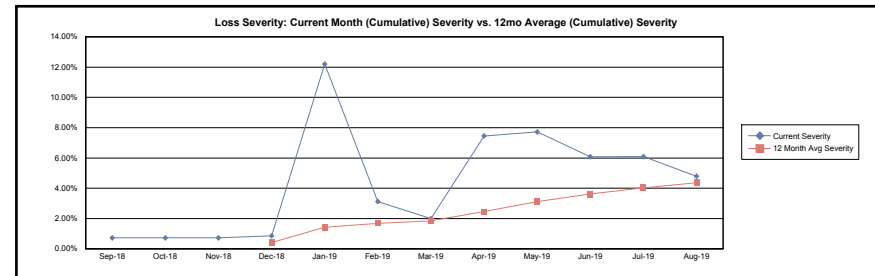
CDR

Current Month 0.050 %
3 Month Average 0.017 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 4.796 %
3 Month Average (Cumulative) 5.655 %
12 Month Average (Cumulative) 4.373 %



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.

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

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

Prepayment Rates

Summary

SMM

Current Month 1.268 %
3 Month Average 1.233 %
12 Month Average 0.792 %

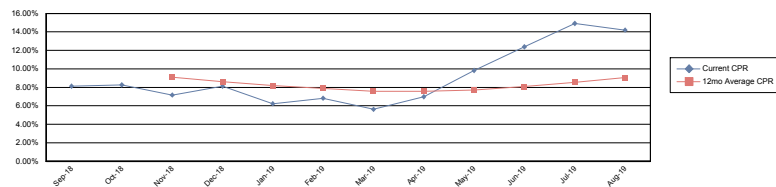
CPR

Current Month 14.202 %
3 Month Average 13.829 %
12 Month Average 9.057 %

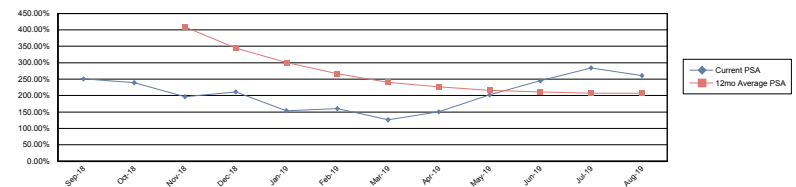
PSA

Current Month 260.680 %
3 Month Average 263.326 %
12 Month Average 206.843 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.201 %
3 Month Average 1.189 %
12 Month Average 0.821 %

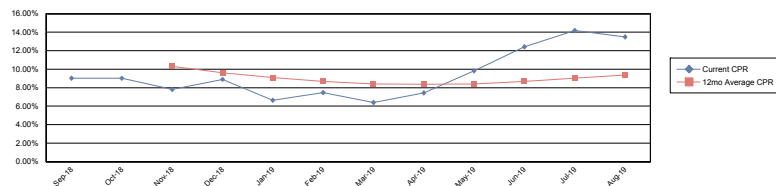
CPR

Current Month 13.502 %
3 Month Average 13.369 %
12 Month Average 9.382 %

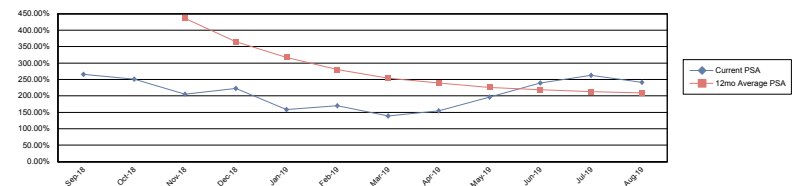
PSA

Current Month 241.310 %
3 Month Average 247.784 %
12 Month Average 208.923 %

CPR: Current vs 12mo Average



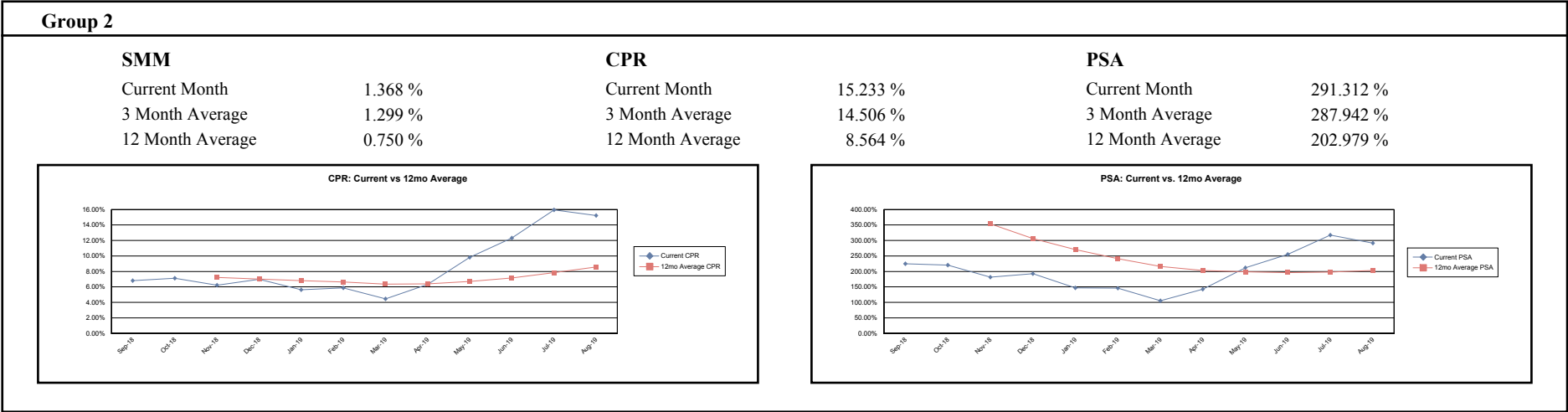
PSA: Current vs. 12mo Average



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Prepayment Rates



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

08-Aug-2019 10:54:27 AM

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

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

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

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

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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