

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

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

11-Oct-2019 12:52:08 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		09/30/2019	0.00000 %	15,563,737,981.11	0.00	318,481,541.26	0.00	15,245,256,439.84	318,481,541.26	0.00
1M-1	30711XUS1	10/24/2019	2.66838 %	102,704,258.45	228,378.32	14,324,340.12	0.00	88,379,918.33	14,552,718.44	0.00
1M-1H		09/30/2019	0.00000 %	5,405,822.67	0.00	753,959.41	0.00	4,651,863.26	753,959.41	0.00
1M-2A	30711XUT9	10/24/2019	4.41838 %	133,258,000.00	490,653.74	0.00	0.00	133,258,000.00	490,653.74	0.00
1M-AH		09/30/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	10/24/2019	4.41838 %	133,258,000.00	490,653.74	0.00	0.00	133,258,000.00	490,653.74	0.00
1M-BH		09/30/2019	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	10/24/2019	4.41838 %	135,218,000.00	497,870.42	0.00	0.00	135,218,000.00	497,870.42	0.00
1M-CH		09/30/2019	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	10/24/2019	4.41838 %	401,734,000.00	1,479,177.89	0.00	0.00	401,734,000.00	1,479,177.89	0.00
1M-2H		09/30/2019	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	10/24/2019	6.01838 %	97,984,000.00	491,420.79	0.00	0.00	97,984,000.00	491,420.79	0.00
1B-1H		09/30/2019	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		09/30/2019	0.00000 %	102,935,375.04	0.00	0.00	6,582.09	102,928,792.95	0.00	212,801.05
1A-I1	30711XUY8	10/24/2019	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1A-I2	30711XVA9	10/24/2019	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1A-I3	30711XVC5	10/24/2019	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1A-I4	30711XVE1	10/24/2019	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1B-I1	30711XVG6	10/24/2019	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	10/24/2019	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	10/24/2019	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	10/24/2019	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	10/24/2019	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	10/24/2019	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	10/24/2019	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	10/24/2019	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	10/24/2019	2.61838 %	133,258,000.00	290,766.74	0.00	0.00	133,258,000.00	290,766.74	0.00
1E-A2	30711XVB7	10/24/2019	3.01838 %	133,258,000.00	335,186.07	0.00	0.00	133,258,000.00	335,186.07	0.00
1E-A3	30711XVD3	10/24/2019	3.41838 %	133,258,000.00	379,605.40	0.00	0.00	133,258,000.00	379,605.40	0.00
1E-A4	30711XVF8	10/24/2019	3.81838 %	133,258,000.00	424,024.74	0.00	0.00	133,258,000.00	424,024.74	0.00
1E-B1	30711XVH4	10/24/2019	2.61838 %	133,258,000.00	290,766.74	0.00	0.00	133,258,000.00	290,766.74	0.00
1E-B2	30711XVK7	10/24/2019	3.01838 %	133,258,000.00	335,186.07	0.00	0.00	133,258,000.00	335,186.07	0.00
1E-B3	30711XVM3	10/24/2019	3.41838 %	133,258,000.00	379,605.40	0.00	0.00	133,258,000.00	379,605.40	0.00
1E-B4	30711XVP6	10/24/2019	3.81838 %	133,258,000.00	424,024.74	0.00	0.00	133,258,000.00	424,024.74	0.00
1E-C1	30711XVR2	10/24/2019	2.61838 %	135,218,000.00	295,043.42	0.00	0.00	135,218,000.00	295,043.42	0.00
1E-C2	30711XVT8	10/24/2019	3.01838 %	135,218,000.00	340,116.09	0.00	0.00	135,218,000.00	340,116.09	0.00
1E-C3	30711XVV3	10/24/2019	3.41838 %	135,218,000.00	385,188.76	0.00	0.00	135,218,000.00	385,188.76	0.00
1E-C4	30711XVX9	10/24/2019	3.81838 %	135,218,000.00	430,261.42	0.00	0.00	135,218,000.00	430,261.42	0.00
1E-D1	30711XVY7	10/24/2019	2.61838 %	266,516,000.00	581,533.47	0.00	0.00	266,516,000.00	581,533.47	0.00
1E-D2	30711XVZ4	10/24/2019	3.01838 %	266,516,000.00	670,372.14	0.00	0.00	266,516,000.00	670,372.14	0.00
1E-D3	30711XWA8	10/24/2019	3.41838 %	266,516,000.00	759,210.80	0.00	0.00	266,516,000.00	759,210.80	0.00
1E-D4	30711XWB6	10/24/2019	3.81838 %	266,516,000.00	848,049.47	0.00	0.00	266,516,000.00	848,049.47	0.00
1E-D5	30711XWC4	10/24/2019	4.41838 %	266,516,000.00	981,307.47	0.00	0.00	266,516,000.00	981,307.47	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	10/24/2019	2.61838 %	268,476,000.00	585,810.16	0.00	0.00	268,476,000.00	585,810.16	0.00
1E-F2	30711XWE0	10/24/2019	3.01838 %	268,476,000.00	675,302.16	0.00	0.00	268,476,000.00	675,302.16	0.00
1E-F3	30711XWF7	10/24/2019	3.41838 %	268,476,000.00	764,794.16	0.00	0.00	268,476,000.00	764,794.16	0.00
1E-F4	30711XWG5	10/24/2019	3.81838 %	268,476,000.00	854,286.16	0.00	0.00	268,476,000.00	854,286.16	0.00
1E-F5	30711XWH3	10/24/2019	4.41838 %	268,476,000.00	988,524.16	0.00	0.00	268,476,000.00	988,524.16	0.00
1X-1	30711XWJ9	10/24/2019	1.80000 %	0.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00
1X-2	30711XWK6	10/24/2019	1.40000 %	0.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00
1X-3	30711XWL4	10/24/2019	1.00000 %	0.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00
1X-4	30711XWM2	10/24/2019	0.60000 %	0.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00
1Y-1	30711XWN0	10/24/2019	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	10/24/2019	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	10/24/2019	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	10/24/2019	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		09/30/2019	0.00000 %	10,425,867,671.77	0.00	247,952,939.44	0.00	10,177,914,732.33	247,952,939.44	0.00
2M-1	30711XWS9	10/24/2019	2.66838 %	36,346,119.24	80,821.05	11,094,171.85	0.00	25,251,947.39	11,174,992.90	0.00
2M-1H		09/30/2019	0.00000 %	1,913,058.44	0.00	583,935.77	0.00	1,329,122.67	583,935.77	0.00
2M-2A	30711XWT7	10/24/2019	4.51838 %	101,332,000.00	381,547.07	0.00	0.00	101,332,000.00	381,547.07	0.00
2M-AH		09/30/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	10/24/2019	4.51838 %	101,332,000.00	381,547.07	0.00	0.00	101,332,000.00	381,547.07	0.00
2M-BH		09/30/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	10/24/2019	4.51838 %	101,332,000.00	381,547.07	0.00	0.00	101,332,000.00	381,547.07	0.00
2M-CH		09/30/2019	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	10/24/2019	4.51838 %	303,996,000.00	1,144,641.21	0.00	0.00	303,996,000.00	1,144,641.21	0.00
2M-2H		09/30/2019	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	10/24/2019	6.46838 %	63,333,000.00	341,384.93	0.00	0.00	63,333,000.00	341,384.93	0.00
2B-1H		09/30/2019	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		09/30/2019	0.00000 %	66,575,139.50	0.00	0.00	7,035.09	66,568,104.41	0.00	98,332.59
2A-I1	30711XWY6	10/24/2019	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2A-I2	30711XXA7	10/24/2019	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2A-I3	30711XXC3	10/24/2019	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2A-I4	30711XXE9	10/24/2019	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2B-I1	30711XXG4	10/24/2019	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2B-I2	30711XXH2	10/24/2019	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2B-I3	30711XXK5	10/24/2019	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2B-I4	30711XXM1	10/24/2019	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2C-I1	30711XXP4	10/24/2019	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	10/24/2019	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	10/24/2019	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	10/24/2019	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	10/24/2019	2.71838 %	101,332,000.00	229,549.07	0.00	0.00	101,332,000.00	229,549.07	0.00
2E-A2	30711XXB5	10/24/2019	3.11838 %	101,332,000.00	263,326.40	0.00	0.00	101,332,000.00	263,326.40	0.00
2E-A3	30711XXD1	10/24/2019	3.51838 %	101,332,000.00	297,103.74	0.00	0.00	101,332,000.00	297,103.74	0.00
2E-A4	30711XXF6	10/24/2019	3.91838 %	101,332,000.00	330,881.07	0.00	0.00	101,332,000.00	330,881.07	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	10/24/2019	2.71838 %	101,332,000.00	229,549.07	0.00	0.00	101,332,000.00	229,549.07	0.00
2E-B2	30711XXJ8	10/24/2019	3.11838 %	101,332,000.00	263,326.40	0.00	0.00	101,332,000.00	263,326.40	0.00
2E-B3	30711XXL3	10/24/2019	3.51838 %	101,332,000.00	297,103.74	0.00	0.00	101,332,000.00	297,103.74	0.00
2E-B4	30711XXN9	10/24/2019	3.91838 %	101,332,000.00	330,881.07	0.00	0.00	101,332,000.00	330,881.07	0.00
2E-C1	30711XXQ2	10/24/2019	2.71838 %	101,332,000.00	229,549.07	0.00	0.00	101,332,000.00	229,549.07	0.00
2E-C2	30711XXS8	10/24/2019	3.11838 %	101,332,000.00	263,326.40	0.00	0.00	101,332,000.00	263,326.40	0.00
2E-C3	30711XXU3	10/24/2019	3.51838 %	101,332,000.00	297,103.74	0.00	0.00	101,332,000.00	297,103.74	0.00
2E-C4	30711XXW9	10/24/2019	3.91838 %	101,332,000.00	330,881.07	0.00	0.00	101,332,000.00	330,881.07	0.00
2E-D1	30711XXX7	10/24/2019	2.71838 %	202,664,000.00	459,098.14	0.00	0.00	202,664,000.00	459,098.14	0.00
2E-D2	30711XXY5	10/24/2019	3.11838 %	202,664,000.00	526,652.80	0.00	0.00	202,664,000.00	526,652.80	0.00
2E-D3	30711XXZ2	10/24/2019	3.51838 %	202,664,000.00	594,207.47	0.00	0.00	202,664,000.00	594,207.47	0.00
2E-D4	30711XYA6	10/24/2019	3.91838 %	202,664,000.00	661,762.14	0.00	0.00	202,664,000.00	661,762.14	0.00
2E-D5	30711XYB4	10/24/2019	4.51838 %	202,664,000.00	763,094.14	0.00	0.00	202,664,000.00	763,094.14	0.00
2E-F1	30711XYC2	10/24/2019	2.71838 %	202,664,000.00	459,098.14	0.00	0.00	202,664,000.00	459,098.14	0.00
2E-F2	30711XYD0	10/24/2019	3.11838 %	202,664,000.00	526,652.80	0.00	0.00	202,664,000.00	526,652.80	0.00
2E-F3	30711XYE8	10/24/2019	3.51838 %	202,664,000.00	594,207.47	0.00	0.00	202,664,000.00	594,207.47	0.00
2E-F4	30711XYF5	10/24/2019	3.91838 %	202,664,000.00	661,762.14	0.00	0.00	202,664,000.00	661,762.14	0.00
2E-F5	30711XYG3	10/24/2019	4.51838 %	202,664,000.00	763,094.14	0.00	0.00	202,664,000.00	763,094.14	0.00
2X-1	30711XYH1	10/24/2019	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2X-2	30711XYJ7	10/24/2019	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2X-3	30711XYK4	10/24/2019	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2X-4	30711XYL2	10/24/2019	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
2Y-1	30711XYM0	10/24/2019	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2Y-2	30711XYN8	10/24/2019	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2Y-3	30711XYP3	10/24/2019	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2Y-4	30711XYQ1	10/24/2019	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
Totals				35,485,572,316.22	34,365,019.26	593,190,887.85	13,617.18	34,892,367,811.18	627,555,907.11	311,133.64

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	15,563,737,981.11	26,191,474.82	292,290,066.44	0.00	0.00	318,481,541.26	15,245,256,439.84	0.76983857	318,481,541.26
1M-1	186,170,000.00	102,704,258.45	1,178,353.55	13,145,986.57	0.00	0.00	14,324,340.12	88,379,918.33	0.47472696	14,324,340.12
1M-1H	9,799,029.00	5,405,822.67	62,022.46	691,936.96	0.00	0.00	753,959.41	4,651,863.26	0.47472696	753,959.41
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	102,935,375.04	0.00	0.00	0.00	6,582.09	6,582.09	102,928,792.95	0.99793681	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00

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

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

11-Oct-2019 12:52:08 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	10,425,867,671.77	16,775,787.42	231,177,152.02	0.00	0.00	247,952,939.44	10,177,914,732.33	0.79722845	247,952,939.44
2M-1	107,666,000.00	36,346,119.24	751,305.09	10,342,866.76	0.00	0.00	11,094,171.85	25,251,947.39	0.23453966	11,094,171.85
2M-1H	5,666,942.00	1,913,058.44	39,544.54	544,391.23	0.00	0.00	583,935.77	1,329,122.67	0.23453966	583,935.77
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	66,575,139.50	0.00	0.00	0.00	7,035.09	7,035.09	66,568,104.41	0.99852501	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

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11-Oct-2019 12:52:08 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	35,485,572,316.22	44,998,487.88	548,192,399.98	0.00	13,617.18	593,204,505.03	34,892,367,811.18	0.82626544	593,190,887.85

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11-Oct-2019 12:52:08 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	785.92090779	1.32258894	14.75974953	0.00000000	0.00000000	16.08233847	769.83856932	0.76983857	16.08233847
1M-1	186,170,000.00	551.66921872	6.32944916	70.61280856	0.00000000	0.00000000	76.94225772	474.72696100	0.47472696	76.94225772
1M-1H	9,799,029.00	551.66921845	6.32944958	70.61280868	0.00000000	0.00000000	76.94225724	474.72696121	0.47472696	76.94225724
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	998.00062272	0.00000000	0.00000000	0.00000000	0.06381606	0.06381606	997.93680666	0.99793681	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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11-Oct-2019 12:52:08 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	816.65041708	1.31403488	18.10793342	0.00000000	0.00000000	19.42196830	797.22844878	0.79722845	19.42196830
2M-1	107,666,000.00	337.58214515	6.97810906	96.06437278	0.00000000	0.00000000	103.04248184	234.53966331	0.23453966	103.04248184
2M-1H	5,666,942.00	337.58214571	6.97810918	96.06437299	0.00000000	0.00000000	103.04248217	234.53966354	0.23453966	103.04248217
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	998.63053278	0.00000000	0.00000000	0.00000000	0.10552671	0.10552671	998.52500607	0.99852501	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F1	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	202,664,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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11-Oct-2019 12:52:08 PM

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 %	15,563,737,981.11	0.00	0.00	0.00	0.00	0.00	0.00	15,245,256,439.84
1M-1	09/25/19 - 10/24/19	30	2.66838 %	102,704,258.45	228,378.32	0.00	0.00	0.00	228,378.32	0.00	88,379,918.33
1M-1H	N/A	N/A	0.00000 %	5,405,822.67	0.00	0.00	0.00	0.00	0.00	0.00	4,651,863.26
1M-2A	09/25/19 - 10/24/19	30	4.41838 %	133,258,000.00	490,653.74	0.00	0.00	0.00	490,653.74	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	09/25/19 - 10/24/19	30	4.41838 %	133,258,000.00	490,653.74	0.00	0.00	0.00	490,653.74	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	09/25/19 - 10/24/19	30	4.41838 %	135,218,000.00	497,870.42	0.00	0.00	0.00	497,870.42	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	09/25/19 - 10/24/19	30	4.41838 %	401,734,000.00	1,479,177.89	0.00	0.00	0.00	1,479,177.89	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	09/25/19 - 10/24/19	30	6.01838 %	97,984,000.00	491,420.79	0.00	0.00	0.00	491,420.79	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 %	102,935,375.04	0.00	0.00	0.00	0.00	0.00	0.00	102,928,792.95
1A-I1	09/25/19 - 10/24/19	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1A-I2	09/25/19 - 10/24/19	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1A-I3	09/25/19 - 10/24/19	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1A-I4	09/25/19 - 10/24/19	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1B-I1	09/25/19 - 10/24/19	30	1.80000 %	133,258,000.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00	133,258,000.00
1B-I2	09/25/19 - 10/24/19	30	1.40000 %	133,258,000.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00	133,258,000.00
1B-I3	09/25/19 - 10/24/19	30	1.00000 %	133,258,000.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00	133,258,000.00
1B-I4	09/25/19 - 10/24/19	30	0.60000 %	133,258,000.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00	133,258,000.00
1C-I1	09/25/19 - 10/24/19	30	1.80000 %	135,218,000.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00	135,218,000.00
1C-I2	09/25/19 - 10/24/19	30	1.40000 %	135,218,000.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00	135,218,000.00
1C-I3	09/25/19 - 10/24/19	30	1.00000 %	135,218,000.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00	135,218,000.00
1C-I4	09/25/19 - 10/24/19	30	0.60000 %	135,218,000.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00	135,218,000.00
1E-A1	09/25/19 - 10/24/19	30	2.61838 %	133,258,000.00	290,766.74	0.00	0.00	0.00	290,766.74	0.00	133,258,000.00
1E-A2	09/25/19 - 10/24/19	30	3.01838 %	133,258,000.00	335,186.07	0.00	0.00	0.00	335,186.07	0.00	133,258,000.00
1E-A3	09/25/19 - 10/24/19	30	3.41838 %	133,258,000.00	379,605.40	0.00	0.00	0.00	379,605.40	0.00	133,258,000.00
1E-A4	09/25/19 - 10/24/19	30	3.81838 %	133,258,000.00	424,024.74	0.00	0.00	0.00	424,024.74	0.00	133,258,000.00
1E-B1	09/25/19 - 10/24/19	30	2.61838 %	133,258,000.00	290,766.74	0.00	0.00	0.00	290,766.74	0.00	133,258,000.00
1E-B2	09/25/19 - 10/24/19	30	3.01838 %	133,258,000.00	335,186.07	0.00	0.00	0.00	335,186.07	0.00	133,258,000.00
1E-B3	09/25/19 - 10/24/19	30	3.41838 %	133,258,000.00	379,605.40	0.00	0.00	0.00	379,605.40	0.00	133,258,000.00
1E-B4	09/25/19 - 10/24/19	30	3.81838 %	133,258,000.00	424,024.74	0.00	0.00	0.00	424,024.74	0.00	133,258,000.00
1E-C1	09/25/19 - 10/24/19	30	2.61838 %	135,218,000.00	295,043.42	0.00	0.00	0.00	295,043.42	0.00	135,218,000.00
1E-C2	09/25/19 - 10/24/19	30	3.01838 %	135,218,000.00	340,116.09	0.00	0.00	0.00	340,116.09	0.00	135,218,000.00
1E-C3	09/25/19 - 10/24/19	30	3.41838 %	135,218,000.00	385,188.76	0.00	0.00	0.00	385,188.76	0.00	135,218,000.00
1E-C4	09/25/19 - 10/24/19	30	3.81838 %	135,218,000.00	430,261.42	0.00	0.00	0.00	430,261.42	0.00	135,218,000.00
1E-D1	09/25/19 - 10/24/19	30	2.61838 %	266,516,000.00	581,533.47	0.00	0.00	0.00	581,533.47	0.00	266,516,000.00
1E-D2	09/25/19 - 10/24/19	30	3.01838 %	266,516,000.00	670,372.14	0.00	0.00	0.00	670,372.14	0.00	266,516,000.00
1E-D3	09/25/19 - 10/24/19	30	3.41838 %	266,516,000.00	759,210.80	0.00	0.00	0.00	759,210.80	0.00	266,516,000.00
1E-D4	09/25/19 - 10/24/19	30	3.81838 %	266,516,000.00	848,049.47	0.00	0.00	0.00	848,049.47	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	09/25/19 - 10/24/19	30	4.41838 %	266,516,000.00	981,307.47	0.00	0.00	0.00	981,307.47	0.00	266,516,000.00
1E-F1	09/25/19 - 10/24/19	30	2.61838 %	268,476,000.00	585,810.16	0.00	0.00	0.00	585,810.16	0.00	268,476,000.00
1E-F2	09/25/19 - 10/24/19	30	3.01838 %	268,476,000.00	675,302.16	0.00	0.00	0.00	675,302.16	0.00	268,476,000.00
1E-F3	09/25/19 - 10/24/19	30	3.41838 %	268,476,000.00	764,794.16	0.00	0.00	0.00	764,794.16	0.00	268,476,000.00
1E-F4	09/25/19 - 10/24/19	30	3.81838 %	268,476,000.00	854,286.16	0.00	0.00	0.00	854,286.16	0.00	268,476,000.00
1E-F5	09/25/19 - 10/24/19	30	4.41838 %	268,476,000.00	988,524.16	0.00	0.00	0.00	988,524.16	0.00	268,476,000.00
1X-1	09/25/19 - 10/24/19	30	1.80000 %	266,516,000.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00	266,516,000.00
1X-2	09/25/19 - 10/24/19	30	1.40000 %	266,516,000.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00	266,516,000.00
1X-3	09/25/19 - 10/24/19	30	1.00000 %	266,516,000.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00	266,516,000.00
1X-4	09/25/19 - 10/24/19	30	0.60000 %	266,516,000.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00	266,516,000.00
1Y-1	09/25/19 - 10/24/19	30	1.80000 %	268,476,000.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00	268,476,000.00
1Y-2	09/25/19 - 10/24/19	30	1.40000 %	268,476,000.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00	268,476,000.00
1Y-3	09/25/19 - 10/24/19	30	1.00000 %	268,476,000.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00	268,476,000.00
1Y-4	09/25/19 - 10/24/19	30	0.60000 %	268,476,000.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	10,425,867,671.77	0.00	0.00	0.00	0.00	0.00	0.00	10,177,914,732.33
2M-1	09/25/19 - 10/24/19	30	2.66838 %	36,346,119.24	80,821.05	0.00	0.00	0.00	80,821.05	0.00	25,251,947.39
2M-1H	N/A	N/A	0.00000 %	1,913,058.44	0.00	0.00	0.00	0.00	0.00	0.00	1,329,122.67
2M-2A	09/25/19 - 10/24/19	30	4.51838 %	101,332,000.00	381,547.07	0.00	0.00	0.00	381,547.07	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	09/25/19 - 10/24/19	30	4.51838 %	101,332,000.00	381,547.07	0.00	0.00	0.00	381,547.07	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	09/25/19 - 10/24/19	30	4.51838 %	101,332,000.00	381,547.07	0.00	0.00	0.00	381,547.07	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	09/25/19 - 10/24/19	30	4.51838 %	303,996,000.00	1,144,641.21	0.00	0.00	0.00	1,144,641.21	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	09/25/19 - 10/24/19	30	6.46838 %	63,333,000.00	341,384.93	0.00	0.00	0.00	341,384.93	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,575,139.50	0.00	0.00	0.00	0.00	0.00	0.00	66,568,104.41
2A-I1	09/25/19 - 10/24/19	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2A-I2	09/25/19 - 10/24/19	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2A-I3	09/25/19 - 10/24/19	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2A-I4	09/25/19 - 10/24/19	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2B-I1	09/25/19 - 10/24/19	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2B-I2	09/25/19 - 10/24/19	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2B-I3	09/25/19 - 10/24/19	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2B-I4	09/25/19 - 10/24/19	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2C-I1	09/25/19 - 10/24/19	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2C-I2	09/25/19 - 10/24/19	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2C-I3	09/25/19 - 10/24/19	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2C-I4	09/25/19 - 10/24/19	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2E-A1	09/25/19 - 10/24/19	30	2.71838 %	101,332,000.00	229,549.07	0.00	0.00	0.00	229,549.07	0.00	101,332,000.00
2E-A2	09/25/19 - 10/24/19	30	3.11838 %	101,332,000.00	263,326.40	0.00	0.00	0.00	263,326.40	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	09/25/19 - 10/24/19	30	3.51838 %	101,332,000.00	297,103.74	0.00	0.00	0.00	297,103.74	0.00	101,332,000.00
2E-A4	09/25/19 - 10/24/19	30	3.91838 %	101,332,000.00	330,881.07	0.00	0.00	0.00	330,881.07	0.00	101,332,000.00
2E-B1	09/25/19 - 10/24/19	30	2.71838 %	101,332,000.00	229,549.07	0.00	0.00	0.00	229,549.07	0.00	101,332,000.00
2E-B2	09/25/19 - 10/24/19	30	3.11838 %	101,332,000.00	263,326.40	0.00	0.00	0.00	263,326.40	0.00	101,332,000.00
2E-B3	09/25/19 - 10/24/19	30	3.51838 %	101,332,000.00	297,103.74	0.00	0.00	0.00	297,103.74	0.00	101,332,000.00
2E-B4	09/25/19 - 10/24/19	30	3.91838 %	101,332,000.00	330,881.07	0.00	0.00	0.00	330,881.07	0.00	101,332,000.00
2E-C1	09/25/19 - 10/24/19	30	2.71838 %	101,332,000.00	229,549.07	0.00	0.00	0.00	229,549.07	0.00	101,332,000.00
2E-C2	09/25/19 - 10/24/19	30	3.11838 %	101,332,000.00	263,326.40	0.00	0.00	0.00	263,326.40	0.00	101,332,000.00
2E-C3	09/25/19 - 10/24/19	30	3.51838 %	101,332,000.00	297,103.74	0.00	0.00	0.00	297,103.74	0.00	101,332,000.00
2E-C4	09/25/19 - 10/24/19	30	3.91838 %	101,332,000.00	330,881.07	0.00	0.00	0.00	330,881.07	0.00	101,332,000.00
2E-D1	09/25/19 - 10/24/19	30	2.71838 %	202,664,000.00	459,098.14	0.00	0.00	0.00	459,098.14	0.00	202,664,000.00
2E-D2	09/25/19 - 10/24/19	30	3.11838 %	202,664,000.00	526,652.80	0.00	0.00	0.00	526,652.80	0.00	202,664,000.00
2E-D3	09/25/19 - 10/24/19	30	3.51838 %	202,664,000.00	594,207.47	0.00	0.00	0.00	594,207.47	0.00	202,664,000.00
2E-D4	09/25/19 - 10/24/19	30	3.91838 %	202,664,000.00	661,762.14	0.00	0.00	0.00	661,762.14	0.00	202,664,000.00
2E-D5	09/25/19 - 10/24/19	30	4.51838 %	202,664,000.00	763,094.14	0.00	0.00	0.00	763,094.14	0.00	202,664,000.00
2E-F1	09/25/19 - 10/24/19	30	2.71838 %	202,664,000.00	459,098.14	0.00	0.00	0.00	459,098.14	0.00	202,664,000.00
2E-F2	09/25/19 - 10/24/19	30	3.11838 %	202,664,000.00	526,652.80	0.00	0.00	0.00	526,652.80	0.00	202,664,000.00
2E-F3	09/25/19 - 10/24/19	30	3.51838 %	202,664,000.00	594,207.47	0.00	0.00	0.00	594,207.47	0.00	202,664,000.00
2E-F4	09/25/19 - 10/24/19	30	3.91838 %	202,664,000.00	661,762.14	0.00	0.00	0.00	661,762.14	0.00	202,664,000.00
2E-F5	09/25/19 - 10/24/19	30	4.51838 %	202,664,000.00	763,094.14	0.00	0.00	0.00	763,094.14	0.00	202,664,000.00
2X-1	09/25/19 - 10/24/19	30	1.80000 %	202,664,000.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00	202,664,000.00
2X-2	09/25/19 - 10/24/19	30	1.40000 %	202,664,000.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00	202,664,000.00
2X-3	09/25/19 - 10/24/19	30	1.00000 %	202,664,000.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00	202,664,000.00
2X-4	09/25/19 - 10/24/19	30	0.60000 %	202,664,000.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00	202,664,000.00
2Y-1	09/25/19 - 10/24/19	30	1.80000 %	202,664,000.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00	202,664,000.00
2Y-2	09/25/19 - 10/24/19	30	1.40000 %	202,664,000.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00	202,664,000.00
2Y-3	09/25/19 - 10/24/19	30	1.00000 %	202,664,000.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00	202,664,000.00
2Y-4	09/25/19 - 10/24/19	30	0.60000 %	202,664,000.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00	202,664,000.00
Totals					34,365,019.26	0.00	0.00	0.00	34,365,019.26	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	19,803,186,080.00	0.00000 %	785.92090779	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	769.83856932
1M-1	186,170,000.00	2.66838 %	551.66921872	1.22671924	0.00000000	0.00000000	0.00000000	1.22671924	0.00000000	474.72696100
1M-1H	9,799,029.00	0.00000 %	551.66921845	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	474.72696121
1M-2A	133,258,000.00	4.41838 %	1000.00000000	3.68198337	0.00000000	0.00000000	0.00000000	3.68198337	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	4.41838 %	1000.00000000	3.68198337	0.00000000	0.00000000	0.00000000	3.68198337	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	4.41838 %	1000.00000000	3.68198332	0.00000000	0.00000000	0.00000000	3.68198332	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	4.41838 %	1000.00000000	3.68198333	0.00000000	0.00000000	0.00000000	3.68198333	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	6.01838 %	1000.00000000	5.01531668	0.00000000	0.00000000	0.00000000	5.01531668	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 %	998.00062272	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.93680666
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666669	0.00000000	0.00000000	0.00000000	1.16666669	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333331	0.00000000	0.00000000	0.00000000	0.83333331	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.61838 %	1000.00000000	2.18198337	0.00000000	0.00000000	0.00000000	2.18198337	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.01838 %	1000.00000000	2.51531668	0.00000000	0.00000000	0.00000000	2.51531668	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.41838 %	1000.00000000	2.84864999	0.00000000	0.00000000	0.00000000	2.84864999	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.81838 %	1000.00000000	3.18198337	0.00000000	0.00000000	0.00000000	3.18198337	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.61838 %	1000.00000000	2.18198337	0.00000000	0.00000000	0.00000000	2.18198337	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.01838 %	1000.00000000	2.51531668	0.00000000	0.00000000	0.00000000	2.51531668	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.41838 %	1000.00000000	2.84864999	0.00000000	0.00000000	0.00000000	2.84864999	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.81838 %	1000.00000000	3.18198337	0.00000000	0.00000000	0.00000000	3.18198337	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.61838 %	1000.00000000	2.18198332	0.00000000	0.00000000	0.00000000	2.18198332	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.01838 %	1000.00000000	2.51531667	0.00000000	0.00000000	0.00000000	2.51531667	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.41838 %	1000.00000000	2.84865003	0.00000000	0.00000000	0.00000000	2.84865003	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.81838 %	1000.00000000	3.18198332	0.00000000	0.00000000	0.00000000	3.18198332	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.61838 %	1000.00000000	2.18198333	0.00000000	0.00000000	0.00000000	2.18198333	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.01838 %	1000.00000000	2.51531668	0.00000000	0.00000000	0.00000000	2.51531668	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.41838 %	1000.00000000	2.84864999	0.00000000	0.00000000	0.00000000	2.84864999	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.81838 %	1000.00000000	3.18198333	0.00000000	0.00000000	0.00000000	3.18198333	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	4.41838 %	1000.00000000	3.68198333	0.00000000	0.00000000	0.00000000	3.68198333	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.61838 %	1000.00000000	2.18198334	0.00000000	0.00000000	0.00000000	2.18198334	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.01838 %	1000.00000000	2.51531668	0.00000000	0.00000000	0.00000000	2.51531668	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.41838 %	1000.00000000	2.84865001	0.00000000	0.00000000	0.00000000	2.84865001	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.81838 %	1000.00000000	3.18198334	0.00000000	0.00000000	0.00000000	3.18198334	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.41838 %	1000.00000000	3.68198334	0.00000000	0.00000000	0.00000000	3.68198334	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	816.65041708	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	797.22844878
2M-1	107,666,000.00	2.66838 %	337.58214515	0.75066456	0.00000000	0.00000000	0.00000000	0.75066456	0.00000000	234.53966331
2M-1H	5,666,942.00	0.00000 %	337.58214571	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	234.53966354
2M-2A	101,332,000.00	4.51838 %	1000.00000000	3.76531668	0.00000000	0.00000000	0.00000000	3.76531668	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	4.51838 %	1000.00000000	3.76531668	0.00000000	0.00000000	0.00000000	3.76531668	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	4.51838 %	1000.00000000	3.76531668	0.00000000	0.00000000	0.00000000	3.76531668	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	4.51838 %	1000.00000000	3.76531668	0.00000000	0.00000000	0.00000000	3.76531668	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	6.46838 %	1000.00000000	5.39031674	0.00000000	0.00000000	0.00000000	5.39031674	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 %	998.63053278	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.52500607
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.71838 %	1000.00000000	2.26531668	0.00000000	0.00000000	0.00000000	2.26531668	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.11838 %	1000.00000000	2.59864998	0.00000000	0.00000000	0.00000000	2.59864998	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	3.51838 %	1000.00000000	2.93198338	0.00000000	0.00000000	0.00000000	2.93198338	0.00000000	1000.00000000
2E-A4	101,332,000.00	3.91838 %	1000.00000000	3.26531668	0.00000000	0.00000000	0.00000000	3.26531668	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.71838 %	1000.00000000	2.26531668	0.00000000	0.00000000	0.00000000	2.26531668	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.11838 %	1000.00000000	2.59864998	0.00000000	0.00000000	0.00000000	2.59864998	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.51838 %	1000.00000000	2.93198338	0.00000000	0.00000000	0.00000000	2.93198338	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.91838 %	1000.00000000	3.26531668	0.00000000	0.00000000	0.00000000	3.26531668	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.71838 %	1000.00000000	2.26531668	0.00000000	0.00000000	0.00000000	2.26531668	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.11838 %	1000.00000000	2.59864998	0.00000000	0.00000000	0.00000000	2.59864998	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.51838 %	1000.00000000	2.93198338	0.00000000	0.00000000	0.00000000	2.93198338	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.91838 %	1000.00000000	3.26531668	0.00000000	0.00000000	0.00000000	3.26531668	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.71838 %	1000.00000000	2.26531668	0.00000000	0.00000000	0.00000000	2.26531668	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.11838 %	1000.00000000	2.59864998	0.00000000	0.00000000	0.00000000	2.59864998	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.51838 %	1000.00000000	2.93198333	0.00000000	0.00000000	0.00000000	2.93198333	0.00000000	1000.00000000
2E-D4	202,664,000.00	3.91838 %	1000.00000000	3.26531668	0.00000000	0.00000000	0.00000000	3.26531668	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.51838 %	1000.00000000	3.76531668	0.00000000	0.00000000	0.00000000	3.76531668	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.71838 %	1000.00000000	2.26531668	0.00000000	0.00000000	0.00000000	2.26531668	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.11838 %	1000.00000000	2.59864998	0.00000000	0.00000000	0.00000000	2.59864998	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.51838 %	1000.00000000	2.93198333	0.00000000	0.00000000	0.00000000	2.93198333	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.91838 %	1000.00000000	3.26531668	0.00000000	0.00000000	0.00000000	3.26531668	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.51838 %	1000.00000000	3.76531668	0.00000000	0.00000000	0.00000000	3.76531668	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	28,822,827.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	380,675.16
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	29,203,502.82
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	29,184,336.16
Total Withdrawals (Pool Distribution Amount)	29,203,502.82
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

11-Oct-2019 12:52:08 PM

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.018380%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	333,566,422.88
Total Principal Reduction Cumulative	4,661,079,688.57
Scheduled Principal Current	27,431,850.82
Scheduled Principal Cumulative	642,795,067.92
Unscheduled Principal Current	306,127,989.97
Unscheduled Principal Cumulative	4,018,071,819.60
Senior Reduction Amount	318,481,541.26
Subordinate Reduction Amount	15,078,299.53
Calculated Tranche Write-Down Amount	6,582.09
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,507.51
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	259,638,082.15
Total Principal Reduction Cumulative	2,675,558,073.19
Scheduled Principal Current	17,566,637.05
Scheduled Principal Cumulative	414,729,934.13
Unscheduled Principal Current	242,064,410.01
Unscheduled Principal Cumulative	2,260,730,306.47
Senior Reduction Amount	247,952,939.44
Subordinate Reduction Amount	11,678,107.62
Calculated Tranche Write-Down Amount	7,035.09
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	14,530.78
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	73749
Period Reference Pool Removal Loan Count	1207
Period Ending Loan Count	72542
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	15,967,239,145.08
Period PIF Loan Count Current	1206
PIF Loan Count Cumulative	15889
Period PIF Loan UPB Current	296,854,080.97
PIF Loan UPB Cumulative	3,782,015,632.88
Period Partial Prepayment Amount	9,473,729.80
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	46
Repurchase Prior Credit Event UPB Curr	380,675.16
Repurchase Prior Credit Event UPB Cum	11,765,333.98
Credit Event Amount Current	98,456.90
Credit Event Amount Cumulative	835,053.72
Total Active Modified Loan Count	156
Total Active Modified Loan UPB	36,846,481.30
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	48543
Period Reference Pool Removal Loan Count	920
Period Ending Loan Count	47623
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	10,657,729,238.49
Period PIF Loan Count Current	919
PIF Loan Count Cumulative	8609
Period PIF Loan UPB Current	238,933,490.79
PIF Loan UPB Cumulative	2,157,284,779.90
Period Partial Prepayment Amount	3,417,903.13
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	52
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	10,811,248.57
Credit Event Amount Current	239,747.30
Credit Event Amount Cumulative	2,375,671.48
Total Active Modified Loan Count	196
Total Active Modified Loan UPB	49,364,688.14
Structural Reporting	
Group 1	
Senior Percentage	95.478336%
Subordinate Percentage	4.521664%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.498002%
Subordinate Percentage	4.501998%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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

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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%	3.860000%	3.940000%
1M-1H	0.00	0.00	3.050000%	3.860000%	3.940000%
1M-2	0.00	0.00	1.000000%	1.260000%	1.290000%
1M-2H	0.00	0.00	1.000000%	1.260000%	1.290000%
1B-1	0.00	0.00	0.500000%	0.630000%	0.640000%
1B-1H	0.00	0.00	0.500000%	0.630000%	0.640000%
1B-2H	6,582.09	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%	4.150000%	4.250000%
2M-1H	0.00	0.00	3.400000%	4.150000%	4.250000%
2M-2	0.00	0.00	1.000000%	1.220000%	1.250000%
2M-2H	0.00	0.00	1.000000%	1.220000%	1.250000%
2B-1	0.00	0.00	0.500000%	0.610000%	0.620000%
2B-1H	0.00	0.00	0.500000%	0.610000%	0.620000%
2B-2H	7,035.09	0.00	0.000000%	0.000000%	0.000000%

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Credit-Linked Notes

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10/7/2019

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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

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	455	98,588,624.44	0.627223%	0.617443%
60 Days	120	23,127,925.46	0.165421%	0.144846%
90 Days	39	7,790,544.49	0.053762%	0.048791%
120 Days	27	5,164,422.13	0.037220%	0.032344%
150 Days	18	3,820,962.98	0.024813%	0.023930%
180+ Days	61	12,578,409.78	0.084089%	0.078776%
	720	151,070,889.28	0.992528%	0.946130%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	456	97,653,704.95	0.957521%	0.916271%
60 Days	114	23,430,589.59	0.239380%	0.219846%
90 Days	46	10,547,362.35	0.096592%	0.098964%
120 Days	30	5,902,909.21	0.062995%	0.055386%
150 Days	20	4,309,202.72	0.041997%	0.040433%
180+ Days	79	16,535,502.80	0.165886%	0.155150%
	745	158,379,271.62	1.564370%	1.486051%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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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	0.012%
3 Month Average	0.009%
12 Month Average	0.005%

CDR	
Current Month	0.007%
3 Month Average	0.005%
12 Month Average	0.002%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.002%
3 Month Average	0.003%
12 Month Average	0.001%

SDA	
Current Month	0.047%
3 Month Average	0.060%
12 Month Average	0.036%

CDR	
Current Month	0.026%
3 Month Average	0.032%
12 Month Average	0.017%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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Series 2017-C07**

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Telephone: 1-866-846-4526
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Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	18	4,684,936.80	1,507.51	0.032	1,507.51	0.00
2	124	33,393,832.23	14,530.78	0.044	14,530.78	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44843497	321,034.17	133.76	0.042	133.76	0.00
1	44806688	378,915.16	131.27	0.035	131.27	0.00
1	44888520	133,252.56	69.40	0.052	69.40	0.00
1	44853969	278,883.18	84.83	0.030	84.83	0.00
1	44842578	407,296.23	127.28	0.031	127.28	0.00
1	44841377	190,726.55	73.68	0.039	73.68	0.00
1	44833550	222,673.80	69.59	0.031	69.59	0.00
1	44833221	307,642.81	93.57	0.030	93.57	0.00
1	44832430	198,001.81	48.17	0.024	48.17	0.00
1	44828899	252,892.28	105.37	0.042	105.37	0.00
1	44827806	172,083.70	125.48	0.073	125.48	0.00
1	44821896	226,364.10	47.16	0.021	47.16	0.00
1	44815627	181,302.20	151.09	0.083	151.09	0.00
1	44814635	170,559.00	7.58	0.004	7.58	0.00
1	44810253	408,029.67	8.31	0.002	8.31	0.00
1	44809083	308,199.27	0.04	0.000	0.04	0.00
1	44830027	347,521.12	118.71	0.034	118.71	0.00
1	44864798	179,559.19	112.22	0.062	112.22	0.00
2	44759289	195,662.58	81.53	0.042	81.53	0.00
2	44762129	317,849.51	160.66	0.051	160.66	0.00
2	44761818	87,948.16	35.79	0.041	35.79	0.00
2	44761774	74,655.59	91.13	0.122	91.13	0.00
2	44761637	199,919.20	37.86	0.019	37.86	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44761553	206,884.11	66.15	0.032	66.15	0.00
2	44761489	169,979.08	114.87	0.068	114.87	0.00
2	44760857	263,290.84	91.71	0.035	91.71	0.00
2	44759896	246,138.66	37.12	0.015	37.12	0.00
2	44759334	390,666.03	40.69	0.010	40.69	0.00
2	44762306	339,674.63	106.15	0.031	106.15	0.00
2	44769884	400,686.71	171.88	0.043	171.88	0.00
2	44759604	160,844.47	55.04	0.034	55.04	0.00
2	44762870	324,861.18	137.86	0.042	137.86	0.00
2	44762900	404,331.38	44.90	0.011	44.90	0.00
2	44763976	367,580.82	290.61	0.079	290.61	0.00
2	44763989	326,728.08	168.46	0.052	168.46	0.00
2	44764661	320,215.16	96.59	0.030	96.59	0.00
2	44764706	236,755.46	36.23	0.015	36.23	0.00
2	44768065	171,551.92	87.36	0.051	87.36	0.00
2	44758724	203,324.13	110.88	0.055	110.88	0.00
2	44769376	287,412.98	59.88	0.021	59.88	0.00
2	44756498	253,233.11	263.78	0.104	263.78	0.00
2	44770245	318,435.50	165.85	0.052	165.85	0.00
2	44771364	141,396.56	43.21	0.031	43.21	0.00
2	44768180	311,763.63	126.61	0.041	126.61	0.00
2	44755211	394,450.11	209.78	0.053	209.78	0.00
2	44747933	135,808.82	60.99	0.045	60.99	0.00
2	44748098	288,689.02	155.50	0.054	155.50	0.00
2	44748623	213,865.61	111.78	0.052	111.78	0.00
2	44749630	312,455.95	168.69	0.054	168.69	0.00
2	44749908	397,223.06	166.02	0.042	166.02	0.00
2	44750664	218,079.12	133.06	0.061	133.06	0.00
2	44750681	420,217.52	137.54	0.033	137.54	0.00
2	44750776	276,808.29	81.19	0.029	81.19	0.00
2	44751925	146,645.52	30.55	0.021	30.55	0.00
2	44752023	236,180.88	196.31	0.083	196.31	0.00
2	44752058	307,375.28	154.27	0.050	154.27	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	44757202	177,067.95	60.06	0.034	60.06	0.00
2	44754446	318,000.29	131.73	0.041	131.73	0.00
2	44758720	261,941.43	81.86	0.031	81.86	0.00
2	44755796	389,991.71	103.13	0.026	103.13	0.00
2	44756304	76,233.62	23.82	0.031	23.82	0.00
2	44773158	242,234.49	145.50	0.060	145.50	0.00
2	44756773	130,938.74	56.02	0.043	56.02	0.00
2	44772953	397,064.27	226.41	0.057	226.41	0.00
2	44757227	254,400.85	5.03	0.002	5.03	0.00
2	44757616	273,526.47	225.08	0.082	225.08	0.00
2	44757916	327,414.61	102.32	0.031	102.32	0.00
2	44758112	161,884.46	77.91	0.048	77.91	0.00
2	44758660	186,888.05	77.87	0.042	77.87	0.00
2	44758677	353,106.07	102.70	0.029	102.70	0.00
2	44753209	296,695.57	30.91	0.010	30.91	0.00
2	44798129	267,075.11	55.64	0.021	55.64	0.00
2	44799964	228,054.15	70.50	0.031	70.50	0.00
2	44799531	353,647.92	70.08	0.020	70.08	0.00
2	44799398	202,756.01	130.37	0.064	130.37	0.00
2	44799394	221,449.46	116.91	0.053	116.91	0.00
2	44799362	420,279.35	157.33	0.037	157.33	0.00
2	44799300	171,822.18	141.75	0.082	141.75	0.00
2	44772342	390,155.85	129.70	0.033	129.70	0.00
2	44799101	417,580.17	152.42	0.037	152.42	0.00
2	44800706	350,469.04	178.13	0.051	178.13	0.00
2	44797806	397,662.32	198.07	0.050	198.07	0.00
2	44795819	172,003.36	97.94	0.057	97.94	0.00
2	44794339	315,901.05	155.15	0.049	155.15	0.00
2	44794099	464,258.21	95.20	0.021	95.20	0.00
2	44793994	374,325.66	143.26	0.038	143.26	0.00
2	44793831	210,646.24	120.08	0.057	120.08	0.00
2	44799173	150,177.45	84.32	0.056	84.32	0.00
2	44801610	396,035.23	276.46	0.070	276.46	0.00

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Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44803568	163,970.80	56.66	0.035	56.66	0.00
2	44803218	652,763.35	306.43	0.047	306.43	0.00
2	44803048	337,336.01	105.42	0.031	105.42	0.00
2	44803047	282,535.60	99.92	0.035	99.92	0.00
2	44802534	138,495.90	30.22	0.022	30.22	0.00
2	44802184	409,496.78	255.94	0.063	255.94	0.00
2	44799969	294,033.68	214.40	0.073	214.40	0.00
2	44801764	40,210.13	25.68	0.064	25.68	0.00
2	44800327	231,800.64	44.88	0.019	44.88	0.00
2	44801607	373,496.25	276.25	0.074	276.25	0.00
2	44801604	294,647.13	275.43	0.093	275.43	0.00
2	44801511	340,310.17	212.25	0.062	212.25	0.00
2	44801461	127,156.11	44.59	0.035	44.59	0.00
2	44801084	114,097.25	41.53	0.036	41.53	0.00
2	44801029	222,696.83	139.19	0.063	139.19	0.00
2	44791737	244,019.38	76.26	0.031	76.26	0.00
2	44802110	304,560.44	175.61	0.058	175.61	0.00
2	44776861	215,846.48	134.90	0.062	134.90	0.00
2	44792074	322,501.44	197.01	0.061	197.01	0.00
2	44779844	207,784.97	42.99	0.021	42.99	0.00
2	44779309	116,240.35	96.87	0.083	96.87	0.00
2	44778252	147,250.79	30.68	0.021	30.68	0.00
2	44778151	356,033.36	110.73	0.031	110.73	0.00
2	44778088	255,055.17	79.70	0.031	79.70	0.00
2	44780786	169,010.42	46.63	0.028	46.63	0.00
2	44777490	188,132.99	19.60	0.010	19.60	0.00
2	44781275	243,643.67	101.52	0.042	101.52	0.00
2	44776506	311,177.97	148.23	0.048	148.23	0.00
2	44776233	220,756.51	109.05	0.049	109.05	0.00
2	44776032	157,108.91	64.87	0.041	64.87	0.00
2	44774178	239,079.09	99.62	0.042	99.62	0.00
2	44773791	147,423.85	168.92	0.115	168.92	0.00
2	44773707	305,346.29	86.54	0.028	86.54	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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Credit-Linked Notes
Series 2017-C07**

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44773313	358,311.59	261.27	0.073	261.27	0.00
2	44777907	331,997.56	106.69	0.032	106.69	0.00
2	44787049	184,969.67	154.81	0.084	154.81	0.00
2	44804420	105,767.93	9.39	0.009	9.39	0.00
2	44791507	255,706.85	159.82	0.063	159.82	0.00
2	44790382	365,310.53	362.28	0.099	362.28	0.00
2	44790206	233,465.52	22.37	0.010	22.37	0.00
2	44788704	626,110.21	99.48	0.016	99.48	0.00
2	44788554	154,904.42	68.30	0.044	68.30	0.00
2	44780464	417,820.93	46.34	0.011	46.34	0.00
2	44787378	237,229.26	78.57	0.033	78.57	0.00
2	44791973	161,546.23	112.85	0.070	112.85	0.00
2	44786718	327,281.69	138.54	0.042	138.54	0.00
2	44786559	406,503.43	154.72	0.038	154.72	0.00
2	44785023	238,082.79	99.93	0.042	99.93	0.00
2	44783524	175,997.86	47.17	0.027	47.17	0.00
2	44782683	308,847.60	86.45	0.028	86.45	0.00
2	44782356	135,022.06	42.19	0.031	42.19	0.00
2	44781489	359,593.10	236.42	0.066	236.42	0.00
2	44787534	414,068.29	172.53	0.042	172.53	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	338,204.20	\$15,361.78	4.542

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	178,829.86	(1,744.60)	43,691.09	24.432

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44764548	239,747.30	6,937.53	2.894
44845153	98,456.90	8,424.25	8.556

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44866365	110,954.97	(1,842.16)	40,191.46	36.223
44783328	67,874.89	97.56	3,499.63	5.156

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
18	3,210,725.20	311,133.64	9.690

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44840533	65,734.93	4,355.55	6.626
44825727	415,508.11	121,130.30	29.152
44866365	110,954.97	40,191.46	36.223
44870057	67,341.58	34,646.95	51.450
44853639	77,057.23	4,052.54	5.259
44845153	98,456.90	8,424.25	8.556
44790866	390,757.15	3,328.64	0.852
44783328	67,874.89	3,499.63	5.156
44760659	163,665.98	(5,918.51)	(3.616)
44801118	46,208.19	(759.80)	(1.644)
44775858	83,441.97	1,784.58	2.139
44764548	239,747.30	6,937.53	2.894
44758476	191,274.89	18,618.93	9.734
44752026	330,230.00	(1,207.33)	(0.366)
44793838	235,758.87	(2,961.67)	(1.256)
44785788	282,960.19	72,274.82	25.542
44776681	38,012.08	(450.20)	(1.184)
44749981	305,739.97	3,185.97	1.042

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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	50,457.87	6,582.09	0.000 %	0	0.00	0.00	0.000 %	2	50,457.87	6,582.09	0.000 %
Group 2	2	10,339.60	7,035.09	0.000 %	0	0.00	0.00	0.000 %	2	10,339.60	7,035.09	0.000 %
Total	4	60,797.47	13,617.18	0.000 %	0	0.00	0.00	0.000 %	4	60,797.47	13,617.18	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	0044845153	100,000.00	4.750 %	MO	80.00	360	8,424.25	09/30/2019	8,424.25	8,424.25
Group 1	0044866365	112,000.00	4.625 %	MS	80.00	360	42,033.62	07/31/2019	(1,842.16)	40,191.46
Group 2	0044764548	247,000.00	4.250 %	TX	97.00	360	6,937.53	09/30/2019	6,937.53	6,937.53
Group 2	0044783328	69,000.00	4.375 %	OH	97.00	360	3,402.07	08/31/2019	97.56	3,499.63

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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

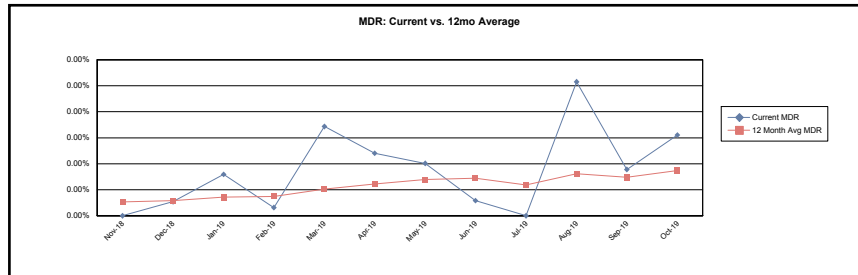
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Realized Loss Report - Collateral

Summary

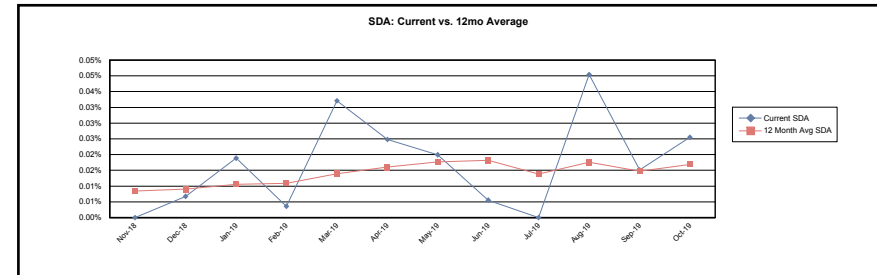
MDR

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



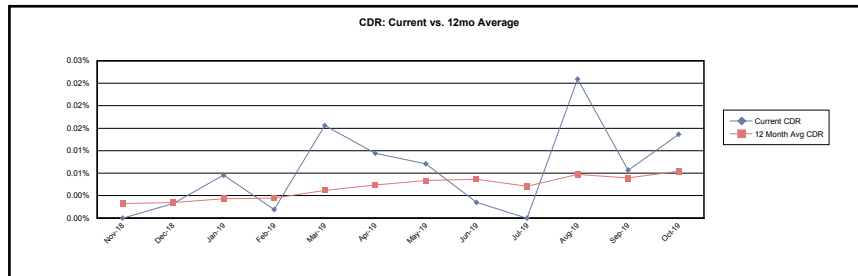
SDA

Current Month 0.025 %
3 Month Average 0.029 %
12 Month Average 0.017 %



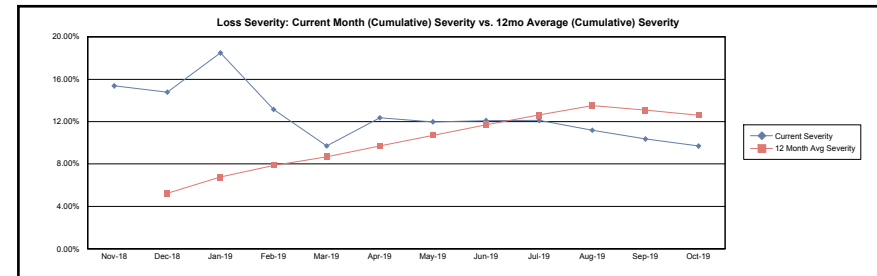
CDR

Current Month 0.015 %
3 Month Average 0.016 %
12 Month Average 0.008 %



Loss Severity

Current Month (Cumulative) 9.690 %
3 Month Average (Cumulative) 10.411 %
12 Month Average (Cumulative) 12.606 %



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

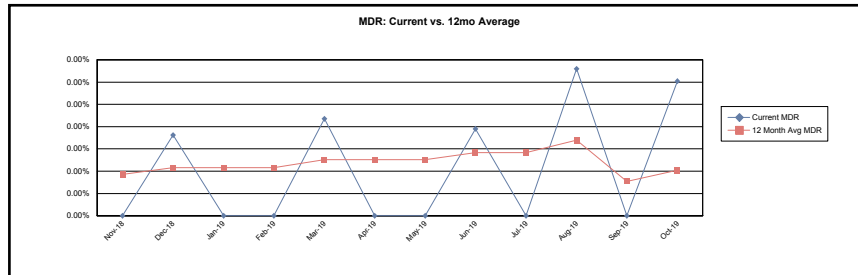
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Realized Loss Report - Collateral

Group 1

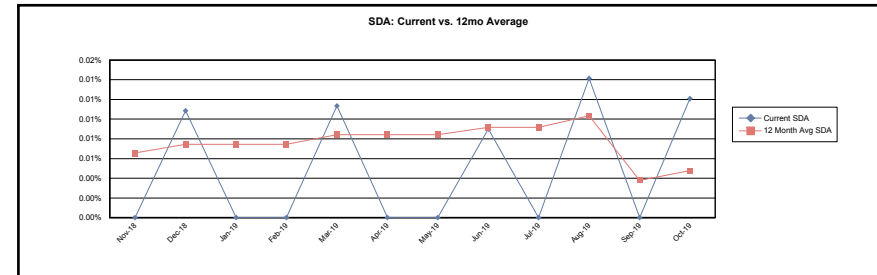
MDR

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



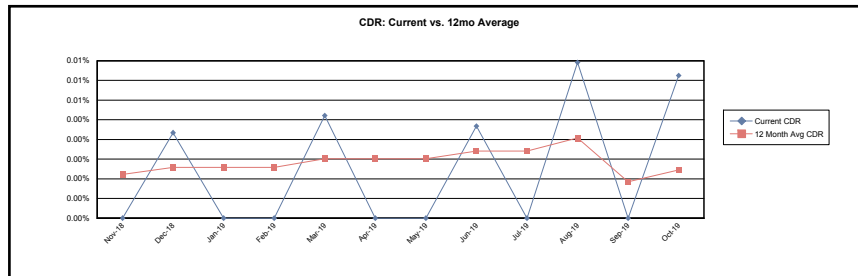
SDA

Current Month 0.012 %
3 Month Average 0.009 %
12 Month Average 0.005 %



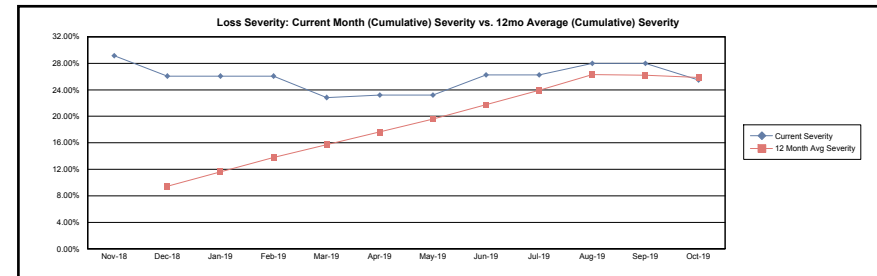
CDR

Current Month 0.007 %
3 Month Average 0.005 %
12 Month Average 0.002 %



Loss Severity

Current Month (Cumulative) 25.484 %
3 Month Average (Cumulative) 27.159 %
12 Month Average (Cumulative) 25.882 %



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

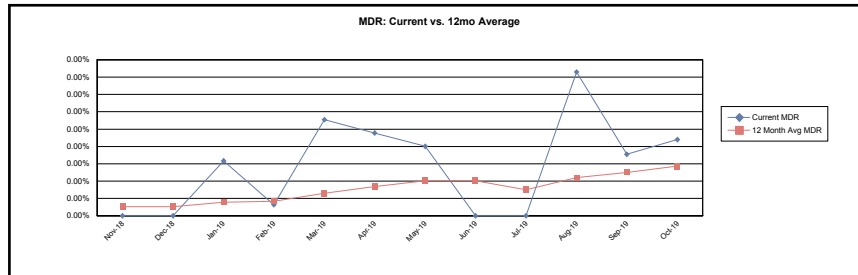
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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 2

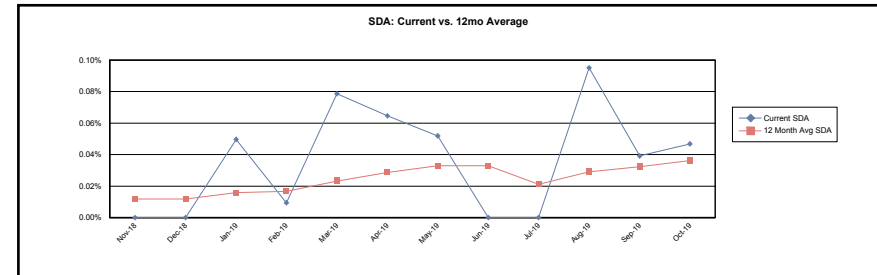
MDR

Current Month 0.002 %
3 Month Average 0.003 %
12 Month Average 0.001 %



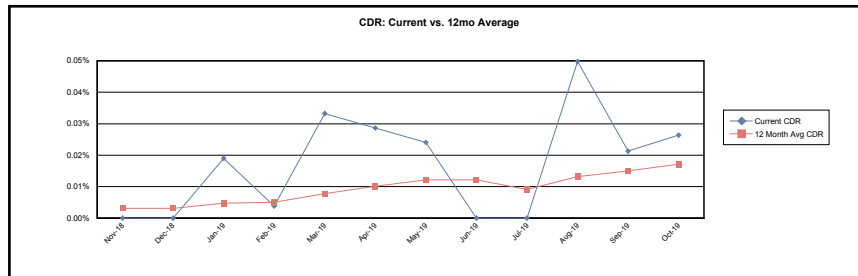
SDA

Current Month 0.047 %
3 Month Average 0.060 %
12 Month Average 0.036 %



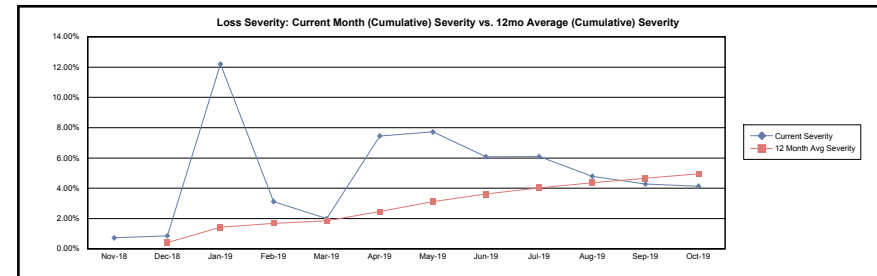
CDR

Current Month 0.026 %
3 Month Average 0.032 %
12 Month Average 0.017 %



Loss Severity

Current Month (Cumulative) 4.139 %
3 Month Average (Cumulative) 4.403 %
12 Month Average (Cumulative) 4.954 %



Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.

3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 2.017 %
3 Month Average 1.677 %
12 Month Average 0.987 %

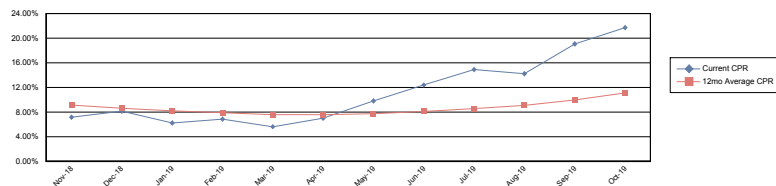
CPR

Current Month 21.696 %
3 Month Average 18.319 %
12 Month Average 11.087 %

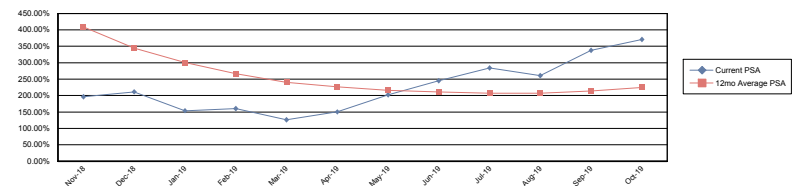
PSA

Current Month 370.917 %
3 Month Average 323.000 %
12 Month Average 225.026 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.881 %
3 Month Average 1.568 %
12 Month Average 0.982 %

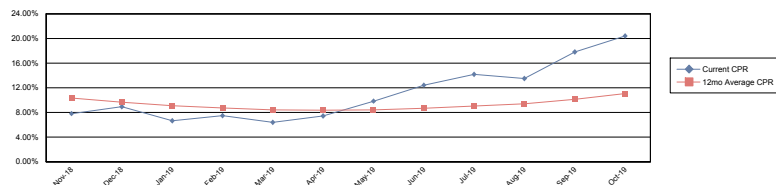
CPR

Current Month 20.379 %
3 Month Average 17.229 %
12 Month Average 11.062 %

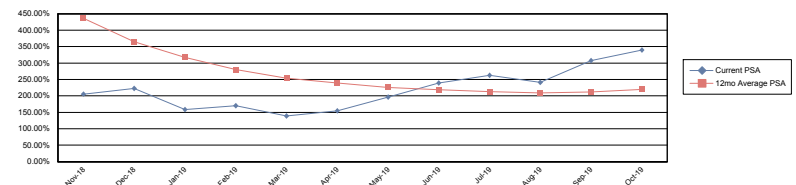
PSA

Current Month 339.871 %
3 Month Average 296.132 %
12 Month Average 219.810 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 2.221 %
3 Month Average 1.841 %
12 Month Average 0.996 %

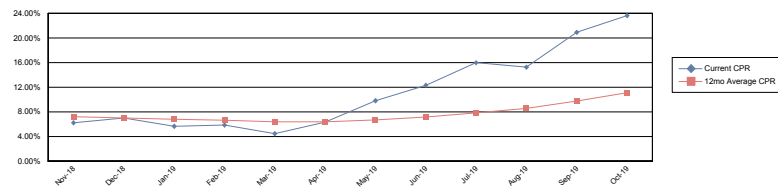
CPR

Current Month 23.625 %
3 Month Average 19.917 %
12 Month Average 11.112 %

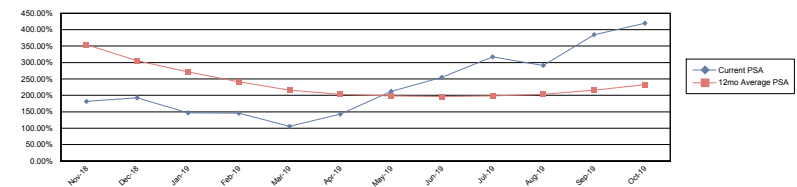
PSA

Current Month 419.682 %
3 Month Average 365.269 %
12 Month Average 232.926 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044892570	380,675.16	0.00	0.000%	380,675.16
Totals	380,675.16	0.00		

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

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

11-Oct-2019 12:52:08 PM

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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.