

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

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

10-Dec-2018 01:53:30 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		11/30/2018	0.00000 %	17,359,157,269.06	0.00	167,763,141.49	0.00	17,191,394,127.56	167,763,141.49	0.00
1M-1	30711XUS1	12/24/2018	2.96513 %	172,514,698.46	426,273.76	1,210,968.45	0.00	171,303,730.01	1,637,242.21	0.00
1M-1H		11/30/2018	0.00000 %	9,080,284.33	0.00	63,739.14	0.00	9,016,545.19	63,739.14	0.00
1M-2A	30711XUT9	12/24/2018	4.71513 %	133,258,000.00	523,607.33	0.00	0.00	133,258,000.00	523,607.33	0.00
1M-AH		11/30/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	12/24/2018	4.71513 %	133,258,000.00	523,607.33	0.00	0.00	133,258,000.00	523,607.33	0.00
1M-BH		11/30/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	12/24/2018	4.71513 %	135,218,000.00	531,308.71	0.00	0.00	135,218,000.00	531,308.71	0.00
1M-CH		11/30/2018	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	12/24/2018	4.71513 %	401,734,000.00	1,578,523.36	0.00	0.00	401,734,000.00	1,578,523.36	0.00
1M-2H		11/30/2018	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	12/24/2018	6.31513 %	97,984,000.00	515,651.41	0.00	0.00	97,984,000.00	515,651.41	0.00
1B-1H		11/30/2018	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		11/30/2018	0.00000 %	103,020,468.42	0.00	0.00	4,354.07	103,016,114.35	0.00	125,479.65
1A-I1	30711XUY8	12/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1A-I2	30711XVA9	12/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1A-I3	30711XVC5	12/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1A-I4	30711XVE1	12/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1B-I1	30711XVG6	12/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	12/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	12/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	12/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	12/24/2018	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	12/24/2018	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	12/24/2018	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	12/24/2018	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	12/24/2018	2.91513 %	133,258,000.00	323,720.33	0.00	0.00	133,258,000.00	323,720.33	0.00
1E-A2	30711XVB7	12/24/2018	3.31513 %	133,258,000.00	368,139.66	0.00	0.00	133,258,000.00	368,139.66	0.00
1E-A3	30711XVD3	12/24/2018	3.71513 %	133,258,000.00	412,558.99	0.00	0.00	133,258,000.00	412,558.99	0.00
1E-A4	30711XVF8	12/24/2018	4.11513 %	133,258,000.00	456,978.33	0.00	0.00	133,258,000.00	456,978.33	0.00
1E-B1	30711XVH4	12/24/2018	2.91513 %	133,258,000.00	323,720.33	0.00	0.00	133,258,000.00	323,720.33	0.00
1E-B2	30711XVK7	12/24/2018	3.31513 %	133,258,000.00	368,139.66	0.00	0.00	133,258,000.00	368,139.66	0.00
1E-B3	30711XVM3	12/24/2018	3.71513 %	133,258,000.00	412,558.99	0.00	0.00	133,258,000.00	412,558.99	0.00
1E-B4	30711XVP6	12/24/2018	4.11513 %	133,258,000.00	456,978.33	0.00	0.00	133,258,000.00	456,978.33	0.00
1E-C1	30711XVR2	12/24/2018	2.91513 %	135,218,000.00	328,481.71	0.00	0.00	135,218,000.00	328,481.71	0.00
1E-C2	30711XVT8	12/24/2018	3.31513 %	135,218,000.00	373,554.37	0.00	0.00	135,218,000.00	373,554.37	0.00
1E-C3	30711XVV3	12/24/2018	3.71513 %	135,218,000.00	418,627.04	0.00	0.00	135,218,000.00	418,627.04	0.00
1E-C4	30711XVX9	12/24/2018	4.11513 %	135,218,000.00	463,699.71	0.00	0.00	135,218,000.00	463,699.71	0.00
1E-D1	30711XVY7	12/24/2018	2.91513 %	266,516,000.00	647,440.66	0.00	0.00	266,516,000.00	647,440.66	0.00
1E-D2	30711XVZ4	12/24/2018	3.31513 %	266,516,000.00	736,279.32	0.00	0.00	266,516,000.00	736,279.32	0.00
1E-D3	30711XWA8	12/24/2018	3.71513 %	266,516,000.00	825,117.99	0.00	0.00	266,516,000.00	825,117.99	0.00
1E-D4	30711XWB6	12/24/2018	4.11513 %	266,516,000.00	913,956.66	0.00	0.00	266,516,000.00	913,956.66	0.00
1E-D5	30711XWC4	12/24/2018	4.71513 %	266,516,000.00	1,047,214.66	0.00	0.00	266,516,000.00	1,047,214.66	0.00

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

10-Dec-2018 01:53:30 PM

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

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	12/24/2018	2.91513 %	268,476,000.00	652,202.03	0.00	0.00	268,476,000.00	652,202.03	0.00
1E-F2	30711XWE0	12/24/2018	3.31513 %	268,476,000.00	741,694.03	0.00	0.00	268,476,000.00	741,694.03	0.00
1E-F3	30711XWF7	12/24/2018	3.71513 %	268,476,000.00	831,186.03	0.00	0.00	268,476,000.00	831,186.03	0.00
1E-F4	30711XWG5	12/24/2018	4.11513 %	268,476,000.00	920,678.03	0.00	0.00	268,476,000.00	920,678.03	0.00
1E-F5	30711XWH3	12/24/2018	4.71513 %	268,476,000.00	1,054,916.03	0.00	0.00	268,476,000.00	1,054,916.03	0.00
1X-1	30711XWJ9	12/24/2018	1.80000 %	0.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00
1X-2	30711XWK6	12/24/2018	1.40000 %	0.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00
1X-3	30711XWL4	12/24/2018	1.00000 %	0.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00
1X-4	30711XWM2	12/24/2018	0.60000 %	0.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00
1Y-1	30711XWN0	12/24/2018	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	12/24/2018	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	12/24/2018	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	12/24/2018	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		11/30/2018	0.00000 %	11,612,667,140.16	0.00	87,405,193.20	0.00	11,525,262,446.96	87,405,193.20	0.00
2M-1	30711XWS9	12/24/2018	2.96513 %	89,420,502.66	220,952.85	3,914,505.71	0.00	85,505,996.95	4,135,458.56	0.00
2M-1H		11/30/2018	0.00000 %	4,706,600.06	0.00	206,037.90	0.00	4,500,562.16	206,037.90	0.00
2M-2A	30711XWT7	12/24/2018	4.81513 %	101,332,000.00	406,605.63	0.00	0.00	101,332,000.00	406,605.63	0.00
2M-AH		11/30/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	12/24/2018	4.81513 %	101,332,000.00	406,605.63	0.00	0.00	101,332,000.00	406,605.63	0.00
2M-BH		11/30/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	12/24/2018	4.81513 %	101,332,000.00	406,605.63	0.00	0.00	101,332,000.00	406,605.63	0.00
2M-CH		11/30/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	12/24/2018	4.81513 %	303,996,000.00	1,219,816.88	0.00	0.00	303,996,000.00	1,219,816.88	0.00
2M-2H		11/30/2018	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	12/24/2018	6.76513 %	63,333,000.00	357,046.65	0.00	0.00	63,333,000.00	357,046.65	0.00
2B-1H		11/30/2018	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		11/30/2018	0.00000 %	66,663,610.94	0.00	0.00	500.00	66,663,110.94	0.00	3,326.06
2A-I1	30711XWY6	12/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2A-I2	30711XXA7	12/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2A-I3	30711XXC3	12/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2A-I4	30711XXE9	12/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2B-I1	30711XXG4	12/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2B-I2	30711XXH2	12/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2B-I3	30711XXK5	12/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2B-I4	30711XXM1	12/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2C-I1	30711XXP4	12/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	12/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	12/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	12/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	12/24/2018	3.01513 %	101,332,000.00	254,607.63	0.00	0.00	101,332,000.00	254,607.63	0.00
2E-A2	30711XXB5	12/24/2018	3.41513 %	101,332,000.00	288,384.96	0.00	0.00	101,332,000.00	288,384.96	0.00
2E-A3	30711XXD1	12/24/2018	3.81513 %	101,332,000.00	322,162.29	0.00	0.00	101,332,000.00	322,162.29	0.00
2E-A4	30711XXF6	12/24/2018	4.21513 %	101,332,000.00	355,939.63	0.00	0.00	101,332,000.00	355,939.63	0.00

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

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

10-Dec-2018 01:53:30 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
2E-B1	30711XYR9	12/24/2018	3.01513 %	101,332,000.00	254,607.63	0.00	0.00	101,332,000.00	254,607.63	0.00
2E-B2	30711XXJ8	12/24/2018	3.41513 %	101,332,000.00	288,384.96	0.00	0.00	101,332,000.00	288,384.96	0.00
2E-B3	30711XXL3	12/24/2018	3.81513 %	101,332,000.00	322,162.29	0.00	0.00	101,332,000.00	322,162.29	0.00
2E-B4	30711XXN9	12/24/2018	4.21513 %	101,332,000.00	355,939.63	0.00	0.00	101,332,000.00	355,939.63	0.00
2E-C1	30711XXQ2	12/24/2018	3.01513 %	101,332,000.00	254,607.63	0.00	0.00	101,332,000.00	254,607.63	0.00
2E-C2	30711XXS8	12/24/2018	3.41513 %	101,332,000.00	288,384.96	0.00	0.00	101,332,000.00	288,384.96	0.00
2E-C3	30711XXU3	12/24/2018	3.81513 %	101,332,000.00	322,162.29	0.00	0.00	101,332,000.00	322,162.29	0.00
2E-C4	30711XXW9	12/24/2018	4.21513 %	101,332,000.00	355,939.63	0.00	0.00	101,332,000.00	355,939.63	0.00
2E-D1	30711XXX7	12/24/2018	3.01513 %	202,664,000.00	509,215.26	0.00	0.00	202,664,000.00	509,215.26	0.00
2E-D2	30711XXY5	12/24/2018	3.41513 %	202,664,000.00	576,769.92	0.00	0.00	202,664,000.00	576,769.92	0.00
2E-D3	30711XXZ2	12/24/2018	3.81513 %	202,664,000.00	644,324.59	0.00	0.00	202,664,000.00	644,324.59	0.00
2E-D4	30711XYA6	12/24/2018	4.21513 %	202,664,000.00	711,879.26	0.00	0.00	202,664,000.00	711,879.26	0.00
2E-D5	30711XYB4	12/24/2018	4.81513 %	202,664,000.00	813,211.26	0.00	0.00	202,664,000.00	813,211.26	0.00
2E-F1	30711XYC2	12/24/2018	3.01513 %	202,664,000.00	509,215.26	0.00	0.00	202,664,000.00	509,215.26	0.00
2E-F2	30711XYD0	12/24/2018	3.41513 %	202,664,000.00	576,769.92	0.00	0.00	202,664,000.00	576,769.92	0.00
2E-F3	30711XYE8	12/24/2018	3.81513 %	202,664,000.00	644,324.59	0.00	0.00	202,664,000.00	644,324.59	0.00
2E-F4	30711XYF5	12/24/2018	4.21513 %	202,664,000.00	711,879.26	0.00	0.00	202,664,000.00	711,879.26	0.00
2E-F5	30711XYG3	12/24/2018	4.81513 %	202,664,000.00	813,211.26	0.00	0.00	202,664,000.00	813,211.26	0.00
2X-1	30711XYH1	12/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2X-2	30711XYJ7	12/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2X-3	30711XYK4	12/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2X-4	30711XYL2	12/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
2Y-1	30711XYM0	12/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2Y-2	30711XYN8	12/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2Y-3	30711XYP3	12/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2Y-4	30711XYQ1	12/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
Totals				38,597,317,464.09	36,952,732.17	260,563,585.89	4,854.07	38,336,749,524.12	297,516,318.06	128,805.71

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.

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

10-Dec-2018 01:53:30 PM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	17,359,157,269.06	27,296,846.27	140,466,295.22	0.00	0.00	167,763,141.49	17,191,394,127.56	0.86811254	167,763,141.49
1M-1	186,170,000.00	172,514,698.46	1,210,968.45	0.00	0.00	0.00	1,210,968.45	171,303,730.01	0.92014680	1,210,968.45
1M-1H	9,799,029.00	9,080,284.33	63,739.14	0.00	0.00	0.00	63,739.14	9,016,545.19	0.92014680	63,739.14
1M-2A	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-AH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	103,020,468.42	0.00	0.00	0.00	4,354.07	4,354.07	103,016,114.35	0.99878342	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00

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

10-Dec-2018 01:53:30 PM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	11,612,667,140.16	17,640,116.24	69,765,076.96	0.00	0.00	87,405,193.20	11,525,262,446.96	0.90276519	87,405,193.20
2M-1	107,666,000.00	89,420,502.66	790,025.55	3,124,480.16	0.00	0.00	3,914,505.71	85,505,996.95	0.79417826	3,914,505.71
2M-1H	5,666,942.00	4,706,600.06	41,582.57	164,455.33	0.00	0.00	206,037.90	4,500,562.16	0.79417826	206,037.90
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	66,663,610.94	0.00	0.00	0.00	500.00	500.00	66,663,110.94	0.99995011	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

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

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

10-Dec-2018 01:53:30 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	38,597,317,464.09	47,043,278.22	213,520,307.67	0.00	4,854.07	260,568,439.96	38,336,749,524.12	0.90782980	260,563,585.89

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

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

10-Dec-2018 01:53:30 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	876.58406071	1.37840680	7.09311596	0.00000000	0.00000000	8.47152275	868.11253796	0.86811254	8.47152275
1M-1	186,170,000.00	926.65143933	6.50463797	0.00000000	0.00000000	0.00000000	6.50463797	920.14680136	0.92014680	6.50463797
1M-1H	9,799,029.00	926.65143965	6.50463837	0.00000000	0.00000000	0.00000000	6.50463837	920.14680128	0.92014680	6.50463837
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	998.82563789	0.00000000	0.00000000	0.00000000	0.04221449	0.04221449	998.78342340	0.99878342	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
Credit-Linked Notes
Series 2017-C07**

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

10-Dec-2018 01:53:30 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	909.61153181	1.38173711	5.46464630	0.00000000	0.00000000	6.84638341	902.76518756	0.90276519	6.84638341
2M-1	107,666,000.00	830.53612710	7.33774404	29.02011926	0.00000000	0.00000000	36.35786330	794.17826380	0.79417826	36.35786330
2M-1H	5,666,942.00	830.53612689	7.33774406	29.02011879	0.00000000	0.00000000	36.35786285	794.17826404	0.79417826	36.35786285
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	999.95760895	0.00000000	0.00000000	0.00000000	0.00750003	0.00750003	999.95010893	0.99995011	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

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

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

10-Dec-2018 01:53:30 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
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.

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

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

10-Dec-2018 01:53:30 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 %	17,359,157,269.06	0.00	0.00	0.00	0.00	0.00	0.00	17,191,394,127.56
1M-1	11/26/18 - 12/25/18	30	2.96513 %	172,514,698.46	426,273.76	0.00	0.00	0.00	426,273.76	0.00	171,303,730.01
1M-1H	N/A	N/A	0.00000 %	9,080,284.33	0.00	0.00	0.00	0.00	0.00	0.00	9,016,545.19
1M-2A	11/26/18 - 12/25/18	30	4.71513 %	133,258,000.00	523,607.33	0.00	0.00	0.00	523,607.33	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	11/26/18 - 12/25/18	30	4.71513 %	133,258,000.00	523,607.33	0.00	0.00	0.00	523,607.33	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	11/26/18 - 12/25/18	30	4.71513 %	135,218,000.00	531,308.71	0.00	0.00	0.00	531,308.71	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	11/26/18 - 12/25/18	30	4.71513 %	401,734,000.00	1,578,523.36	0.00	0.00	0.00	1,578,523.36	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	11/26/18 - 12/25/18	30	6.31513 %	97,984,000.00	515,651.41	0.00	0.00	0.00	515,651.41	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	103,020,468.42	0.00	0.00	0.00	0.00	0.00	0.00	103,016,114.35
1A-I1	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	30	2.91513 %	133,258,000.00	323,720.33	0.00	0.00	0.00	323,720.33	0.00	133,258,000.00
1E-A2	11/26/18 - 12/25/18	30	3.31513 %	133,258,000.00	368,139.66	0.00	0.00	0.00	368,139.66	0.00	133,258,000.00
1E-A3	11/26/18 - 12/25/18	30	3.71513 %	133,258,000.00	412,558.99	0.00	0.00	0.00	412,558.99	0.00	133,258,000.00
1E-A4	11/26/18 - 12/25/18	30	4.11513 %	133,258,000.00	456,978.33	0.00	0.00	0.00	456,978.33	0.00	133,258,000.00
1E-B1	11/26/18 - 12/25/18	30	2.91513 %	133,258,000.00	323,720.33	0.00	0.00	0.00	323,720.33	0.00	133,258,000.00
1E-B2	11/26/18 - 12/25/18	30	3.31513 %	133,258,000.00	368,139.66	0.00	0.00	0.00	368,139.66	0.00	133,258,000.00
1E-B3	11/26/18 - 12/25/18	30	3.71513 %	133,258,000.00	412,558.99	0.00	0.00	0.00	412,558.99	0.00	133,258,000.00
1E-B4	11/26/18 - 12/25/18	30	4.11513 %	133,258,000.00	456,978.33	0.00	0.00	0.00	456,978.33	0.00	133,258,000.00
1E-C1	11/26/18 - 12/25/18	30	2.91513 %	135,218,000.00	328,481.71	0.00	0.00	0.00	328,481.71	0.00	135,218,000.00
1E-C2	11/26/18 - 12/25/18	30	3.31513 %	135,218,000.00	373,554.37	0.00	0.00	0.00	373,554.37	0.00	135,218,000.00
1E-C3	11/26/18 - 12/25/18	30	3.71513 %	135,218,000.00	418,627.04	0.00	0.00	0.00	418,627.04	0.00	135,218,000.00
1E-C4	11/26/18 - 12/25/18	30	4.11513 %	135,218,000.00	463,699.71	0.00	0.00	0.00	463,699.71	0.00	135,218,000.00
1E-D1	11/26/18 - 12/25/18	30	2.91513 %	266,516,000.00	647,440.66	0.00	0.00	0.00	647,440.66	0.00	266,516,000.00
1E-D2	11/26/18 - 12/25/18	30	3.31513 %	266,516,000.00	736,279.32	0.00	0.00	0.00	736,279.32	0.00	266,516,000.00
1E-D3	11/26/18 - 12/25/18	30	3.71513 %	266,516,000.00	825,117.99	0.00	0.00	0.00	825,117.99	0.00	266,516,000.00
1E-D4	11/26/18 - 12/25/18	30	4.11513 %	266,516,000.00	913,956.66	0.00	0.00	0.00	913,956.66	0.00	266,516,000.00

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

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

10-Dec-2018 01:53:30 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
1E-D5	11/26/18 - 12/25/18	30	4.71513 %	266,516,000.00	1,047,214.66	0.00	0.00	0.00	1,047,214.66	0.00	266,516,000.00
1E-F1	11/26/18 - 12/25/18	30	2.91513 %	268,476,000.00	652,202.03	0.00	0.00	0.00	652,202.03	0.00	268,476,000.00
1E-F2	11/26/18 - 12/25/18	30	3.31513 %	268,476,000.00	741,694.03	0.00	0.00	0.00	741,694.03	0.00	268,476,000.00
1E-F3	11/26/18 - 12/25/18	30	3.71513 %	268,476,000.00	831,186.03	0.00	0.00	0.00	831,186.03	0.00	268,476,000.00
1E-F4	11/26/18 - 12/25/18	30	4.11513 %	268,476,000.00	920,678.03	0.00	0.00	0.00	920,678.03	0.00	268,476,000.00
1E-F5	11/26/18 - 12/25/18	30	4.71513 %	268,476,000.00	1,054,916.03	0.00	0.00	0.00	1,054,916.03	0.00	268,476,000.00
1X-1	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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 %	11,612,667,140.16	0.00	0.00	0.00	0.00	0.00	0.00	11,525,262,446.96
2M-1	11/26/18 - 12/25/18	30	2.96513 %	89,420,502.66	220,952.85	0.00	0.00	0.00	220,952.85	0.00	85,505,996.95
2M-1H	N/A	N/A	0.00000 %	4,706,600.06	0.00	0.00	0.00	0.00	0.00	0.00	4,500,562.16
2M-2A	11/26/18 - 12/25/18	30	4.81513 %	101,332,000.00	406,605.63	0.00	0.00	0.00	406,605.63	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	11/26/18 - 12/25/18	30	4.81513 %	101,332,000.00	406,605.63	0.00	0.00	0.00	406,605.63	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	11/26/18 - 12/25/18	30	4.81513 %	101,332,000.00	406,605.63	0.00	0.00	0.00	406,605.63	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	11/26/18 - 12/25/18	30	4.81513 %	303,996,000.00	1,219,816.88	0.00	0.00	0.00	1,219,816.88	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	11/26/18 - 12/25/18	30	6.76513 %	63,333,000.00	357,046.65	0.00	0.00	0.00	357,046.65	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 %	66,663,610.94	0.00	0.00	0.00	0.00	0.00	0.00	66,663,110.94
2A-I1	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	30	3.01513 %	101,332,000.00	254,607.63	0.00	0.00	0.00	254,607.63	0.00	101,332,000.00
2E-A2	11/26/18 - 12/25/18	30	3.41513 %	101,332,000.00	288,384.96	0.00	0.00	0.00	288,384.96	0.00	101,332,000.00

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

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

10-Dec-2018 01:53:30 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
2E-A3	11/26/18 - 12/25/18	30	3.81513 %	101,332,000.00	322,162.29	0.00	0.00	0.00	322,162.29	0.00	101,332,000.00
2E-A4	11/26/18 - 12/25/18	30	4.21513 %	101,332,000.00	355,939.63	0.00	0.00	0.00	355,939.63	0.00	101,332,000.00
2E-B1	11/26/18 - 12/25/18	30	3.01513 %	101,332,000.00	254,607.63	0.00	0.00	0.00	254,607.63	0.00	101,332,000.00
2E-B2	11/26/18 - 12/25/18	30	3.41513 %	101,332,000.00	288,384.96	0.00	0.00	0.00	288,384.96	0.00	101,332,000.00
2E-B3	11/26/18 - 12/25/18	30	3.81513 %	101,332,000.00	322,162.29	0.00	0.00	0.00	322,162.29	0.00	101,332,000.00
2E-B4	11/26/18 - 12/25/18	30	4.21513 %	101,332,000.00	355,939.63	0.00	0.00	0.00	355,939.63	0.00	101,332,000.00
2E-C1	11/26/18 - 12/25/18	30	3.01513 %	101,332,000.00	254,607.63	0.00	0.00	0.00	254,607.63	0.00	101,332,000.00
2E-C2	11/26/18 - 12/25/18	30	3.41513 %	101,332,000.00	288,384.96	0.00	0.00	0.00	288,384.96	0.00	101,332,000.00
2E-C3	11/26/18 - 12/25/18	30	3.81513 %	101,332,000.00	322,162.29	0.00	0.00	0.00	322,162.29	0.00	101,332,000.00
2E-C4	11/26/18 - 12/25/18	30	4.21513 %	101,332,000.00	355,939.63	0.00	0.00	0.00	355,939.63	0.00	101,332,000.00
2E-D1	11/26/18 - 12/25/18	30	3.01513 %	202,664,000.00	509,215.26	0.00	0.00	0.00	509,215.26	0.00	202,664,000.00
2E-D2	11/26/18 - 12/25/18	30	3.41513 %	202,664,000.00	576,769.92	0.00	0.00	0.00	576,769.92	0.00	202,664,000.00
2E-D3	11/26/18 - 12/25/18	30	3.81513 %	202,664,000.00	644,324.59	0.00	0.00	0.00	644,324.59	0.00	202,664,000.00
2E-D4	11/26/18 - 12/25/18	30	4.21513 %	202,664,000.00	711,879.26	0.00	0.00	0.00	711,879.26	0.00	202,664,000.00
2E-D5	11/26/18 - 12/25/18	30	4.81513 %	202,664,000.00	813,211.26	0.00	0.00	0.00	813,211.26	0.00	202,664,000.00
2E-F1	11/26/18 - 12/25/18	30	3.01513 %	202,664,000.00	509,215.26	0.00	0.00	0.00	509,215.26	0.00	202,664,000.00
2E-F2	11/26/18 - 12/25/18	30	3.41513 %	202,664,000.00	576,769.92	0.00	0.00	0.00	576,769.92	0.00	202,664,000.00
2E-F3	11/26/18 - 12/25/18	30	3.81513 %	202,664,000.00	644,324.59	0.00	0.00	0.00	644,324.59	0.00	202,664,000.00
2E-F4	11/26/18 - 12/25/18	30	4.21513 %	202,664,000.00	711,879.26	0.00	0.00	0.00	711,879.26	0.00	202,664,000.00
2E-F5	11/26/18 - 12/25/18	30	4.81513 %	202,664,000.00	813,211.26	0.00	0.00	0.00	813,211.26	0.00	202,664,000.00
2X-1	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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	11/26/18 - 12/25/18	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					36,952,732.17	0.00	0.00	0.00	36,952,732.17	0.00	

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

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

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

10-Dec-2018 01:53:30 PM

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 %	876.58406071	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	868.11253796
1M-1	186,170,000.00	2.96513 %	926.65143933	2.28970167	0.00000000	0.00000000	0.00000000	2.28970167	0.00000000	920.14680136
1M-1H	9,799,029.00	0.00000 %	926.65143965	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	920.14680128
1M-2A	133,258,000.00	4.71513 %	1000.00000000	3.92927502	0.00000000	0.00000000	0.00000000	3.92927502	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	4.71513 %	1000.00000000	3.92927502	0.00000000	0.00000000	0.00000000	3.92927502	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	4.71513 %	1000.00000000	3.92927502	0.00000000	0.00000000	0.00000000	3.92927502	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	4.71513 %	1000.00000000	3.92927499	0.00000000	0.00000000	0.00000000	3.92927499	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	6.31513 %	1000.00000000	5.26260828	0.00000000	0.00000000	0.00000000	5.26260828	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 %	998.82563789	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.78342340
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	2.91513 %	1000.00000000	2.42927502	0.00000000	0.00000000	0.00000000	2.42927502	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.31513 %	1000.00000000	2.76260832	0.00000000	0.00000000	0.00000000	2.76260832	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.71513 %	1000.00000000	3.09594163	0.00000000	0.00000000	0.00000000	3.09594163	0.00000000	1000.00000000
1E-A4	133,258,000.00	4.11513 %	1000.00000000	3.42927502	0.00000000	0.00000000	0.00000000	3.42927502	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.91513 %	1000.00000000	2.42927502	0.00000000	0.00000000	0.00000000	2.42927502	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.31513 %	1000.00000000	2.76260832	0.00000000	0.00000000	0.00000000	2.76260832	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.71513 %	1000.00000000	3.09594163	0.00000000	0.00000000	0.00000000	3.09594163	0.00000000	1000.00000000
1E-B4	133,258,000.00	4.11513 %	1000.00000000	3.42927502	0.00000000	0.00000000	0.00000000	3.42927502	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.91513 %	1000.00000000	2.42927502	0.00000000	0.00000000	0.00000000	2.42927502	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.31513 %	1000.00000000	2.76260831	0.00000000	0.00000000	0.00000000	2.76260831	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.71513 %	1000.00000000	3.09594166	0.00000000	0.00000000	0.00000000	3.09594166	0.00000000	1000.00000000
1E-C4	135,218,000.00	4.11513 %	1000.00000000	3.42927502	0.00000000	0.00000000	0.00000000	3.42927502	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.91513 %	1000.00000000	2.42927502	0.00000000	0.00000000	0.00000000	2.42927502	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.31513 %	1000.00000000	2.76260832	0.00000000	0.00000000	0.00000000	2.76260832	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.71513 %	1000.00000000	3.09594167	0.00000000	0.00000000	0.00000000	3.09594167	0.00000000	1000.00000000
1E-D4	266,516,000.00	4.11513 %	1000.00000000	3.42927502	0.00000000	0.00000000	0.00000000	3.42927502	0.00000000	1000.00000000

**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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	4.71513 %	1000.00000000	3.92927502	0.00000000	0.00000000	0.00000000	3.92927502	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.91513 %	1000.00000000	2.42927498	0.00000000	0.00000000	0.00000000	2.42927498	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.31513 %	1000.00000000	2.76260832	0.00000000	0.00000000	0.00000000	2.76260832	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.71513 %	1000.00000000	3.09594165	0.00000000	0.00000000	0.00000000	3.09594165	0.00000000	1000.00000000
1E-F4	268,476,000.00	4.11513 %	1000.00000000	3.42927498	0.00000000	0.00000000	0.00000000	3.42927498	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.71513 %	1000.00000000	3.92927498	0.00000000	0.00000000	0.00000000	3.92927498	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 %	909.61153181	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	902.76518756
2M-1	107,666,000.00	2.96513 %	830.53612710	2.05220636	0.00000000	0.00000000	0.00000000	2.05220636	0.00000000	794.17826380
2M-1H	5,666,942.00	0.00000 %	830.53612689	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	794.17826404
2M-2A	101,332,000.00	4.81513 %	1000.00000000	4.01260836	0.00000000	0.00000000	0.00000000	4.01260836	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	4.81513 %	1000.00000000	4.01260836	0.00000000	0.00000000	0.00000000	4.01260836	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	4.81513 %	1000.00000000	4.01260836	0.00000000	0.00000000	0.00000000	4.01260836	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	4.81513 %	1000.00000000	4.01260832	0.00000000	0.00000000	0.00000000	4.01260832	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	6.76513 %	1000.00000000	5.63760836	0.00000000	0.00000000	0.00000000	5.63760836	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 %	999.95760895	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.95010893
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	3.01513 %	1000.00000000	2.51260836	0.00000000	0.00000000	0.00000000	2.51260836	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.41513 %	1000.00000000	2.84594166	0.00000000	0.00000000	0.00000000	2.84594166	0.00000000	1000.00000000

**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

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	3.81513 %	1000.00000000	3.17927496	0.00000000	0.00000000	0.00000000	3.17927496	0.00000000	1000.00000000
2E-A4	101,332,000.00	4.21513 %	1000.00000000	3.51260836	0.00000000	0.00000000	0.00000000	3.51260836	0.00000000	1000.00000000
2E-B1	101,332,000.00	3.01513 %	1000.00000000	2.51260836	0.00000000	0.00000000	0.00000000	2.51260836	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.41513 %	1000.00000000	2.84594166	0.00000000	0.00000000	0.00000000	2.84594166	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.81513 %	1000.00000000	3.17927496	0.00000000	0.00000000	0.00000000	3.17927496	0.00000000	1000.00000000
2E-B4	101,332,000.00	4.21513 %	1000.00000000	3.51260836	0.00000000	0.00000000	0.00000000	3.51260836	0.00000000	1000.00000000
2E-C1	101,332,000.00	3.01513 %	1000.00000000	2.51260836	0.00000000	0.00000000	0.00000000	2.51260836	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.41513 %	1000.00000000	2.84594166	0.00000000	0.00000000	0.00000000	2.84594166	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.81513 %	1000.00000000	3.17927496	0.00000000	0.00000000	0.00000000	3.17927496	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.21513 %	1000.00000000	3.51260836	0.00000000	0.00000000	0.00000000	3.51260836	0.00000000	1000.00000000
2E-D1	202,664,000.00	3.01513 %	1000.00000000	2.51260836	0.00000000	0.00000000	0.00000000	2.51260836	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.41513 %	1000.00000000	2.84594166	0.00000000	0.00000000	0.00000000	2.84594166	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.81513 %	1000.00000000	3.17927501	0.00000000	0.00000000	0.00000000	3.17927501	0.00000000	1000.00000000
2E-D4	202,664,000.00	4.21513 %	1000.00000000	3.51260836	0.00000000	0.00000000	0.00000000	3.51260836	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.81513 %	1000.00000000	4.01260836	0.00000000	0.00000000	0.00000000	4.01260836	0.00000000	1000.00000000
2E-F1	202,664,000.00	3.01513 %	1000.00000000	2.51260836	0.00000000	0.00000000	0.00000000	2.51260836	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.41513 %	1000.00000000	2.84594166	0.00000000	0.00000000	0.00000000	2.84594166	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.81513 %	1000.00000000	3.17927501	0.00000000	0.00000000	0.00000000	3.17927501	0.00000000	1000.00000000
2E-F4	202,664,000.00	4.21513 %	1000.00000000	3.51260836	0.00000000	0.00000000	0.00000000	3.51260836	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.81513 %	1000.00000000	4.01260836	0.00000000	0.00000000	0.00000000	4.01260836	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.

**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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,940,376.51
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	522,529.22
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>9,462,905.73</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,443,739.07
Total Withdrawals (Pool Distribution Amount)	<u>9,462,905.73</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2018

10-Dec-2018 01:53:30 PM

**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

Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.315130%

**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

Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	169,042,203.15
Total Principal Reduction Cumulative	2,627,566,185.87
Scheduled Principal Current	28,571,553.86
Scheduled Principal Cumulative	368,228,199.66
Unscheduled Principal Current	140,466,295.22
Unscheduled Principal Cumulative	2,259,212,506.56
Senior Reduction Amount	167,763,141.49
Subordinate Reduction Amount	1,274,707.59
Calculated Tranche Write-Down Amount	4,354.07
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,116.11
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
<u>Group 2</u>	
Total Principal Reduction Current	91,525,736.81
Total Principal Reduction Cumulative	1,264,689,862.99
Scheduled Principal Current	18,471,724.36
Scheduled Principal Cumulative	236,328,764.49
Unscheduled Principal Current	73,054,012.45
Unscheduled Principal Cumulative	1,028,358,272.44
Senior Reduction Amount	87,405,193.20
Subordinate Reduction Amount	4,120,543.61
Calculated Tranche Write-Down Amount	500.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,943.67
Recovery Principal on Previously Liquidated Loan Current	500.00
Recovery Principal on Previously Liquidated Loan Cumulative	500.00
Informational Reporting	
<u>Group 1</u>	

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2018

10-Dec-2018 01:53:30 PM

**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

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Count	88483
Period Beginning Loan Count	80431
Period Reference Pool Removal Loan Count	606
Period Ending Loan Count	79825
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	18,000,752,647.78
Period PIF Loan Count Current	604
PIF Loan Count Cumulative	8620
Period PIF Loan UPB Current	131,563,412.79
PIF Loan UPB Cumulative	2,117,542,639.73
Period Partial Prepayment Amount	9,052,801.37
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	36
Repurchased Prior Credit Event UPB Curr	151,648.39
Repurchased Prior Credit Event UPB Cum	9,191,709.43
Credit Event Amount Current	65,734.93
Credit Event Amount Cumulative	481,243.04
Total Active Modified Loan Count	85
Total Active Modified Loan UPB	20,445,109.28
Group 2	

**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

Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	52793
Period Reference Pool Removal Loan Count	291
Period Ending Loan Count	52502
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	12,068,597,448.69
Period PIF Loan Count Current	290
PIF Loan Count Cumulative	3749
Period PIF Loan UPB Current	68,785,529.71
PIF Loan UPB Cumulative	961,422,773.14
Period Partial Prepayment Amount	4,044,990.71
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	44
Repurchased Prior Credit Event UPB Curr	370,880.83
Repurchased Prior Credit Event UPB Cum	8,677,546.79
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	390,757.15
Total Active Modified Loan Count	80
Total Active Modified Loan UPB	19,978,023.84
Structural Reporting	
Group 1	
Senior Percentage	95.538543%
Subordinate Percentage	4.461457%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	95.497940%
Subordinate Percentage	4.502060%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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

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

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%	4.000000%	4.060000%
1M-1	0.00	0.00	3.050000%	3.050000%	3.100000%
1M-1H	0.00	0.00	3.050000%	3.050000%	3.100000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.020000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.020000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	4,354.00	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.250000%	4.290000%
2M-1	0.00	0.00	3.400000%	3.400000%	3.430000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.430000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	500.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2018

12/7/2018

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

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

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
Series 2017-C07**

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

Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	412	87,146,813.94	0.516129%	0.484129%
60 Days	87	17,463,518.18	0.108988%	0.097015%
90 Days	31	5,989,919.84	0.038835%	0.033276%
120 Days	23	5,726,486.56	0.028813%	0.031812%
150 Days	15	2,925,371.66	0.018791%	0.016251%
180+ Days	40	7,278,795.08	0.050110%	0.040436%
	608	126,530,905.26	0.761666%	0.702920%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	384	83,937,460.03	0.731401%	0.695503%
60 Days	86	17,192,134.71	0.163803%	0.142453%
90 Days	31	6,317,917.87	0.059045%	0.052350%
120 Days	29	6,186,467.15	0.055236%	0.051261%
150 Days	19	4,829,552.10	0.036189%	0.040018%
180+ Days	45	12,283,379.99	0.085711%	0.101780%
	594	130,746,911.85	1.131385%	1.083365%

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07

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

Group 1
Realized Loss Report - Collateral

Summary

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

SDA	
Current Month	0.011%
3 Month Average	0.004%
12 Month Average	0.007%

CDR	
Current Month	0.004%
3 Month Average	0.001%
12 Month Average	0.003%

Calculation Methodology:

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

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

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

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

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

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

**Group 2
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	11	2,784,657.62	1,116.11	0.0401	1,116.11	0.00
2	40	10,495,743.74	4,943.67	0.0004	4,943.67	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44841377	191,907.71	74.05	0.039	74.05	0.00
1	44810253	411,792.88	8.31	0.002	8.31	0.00
1	44843497	326,239.25	135.93	0.042	135.93	0.00
1	44833550	226,704.93	70.85	0.031	70.85	0.00
1	44828899	256,952.03	107.06	0.042	107.06	0.00
1	44827806	175,117.42	127.69	0.073	127.69	0.00
1	44824908	199,675.84	17.41	0.009	17.41	0.00
1	44821896	230,436.17	48.01	0.021	48.01	0.00
1	44815627	186,076.77	155.06	0.083	155.06	0.00
1	44814635	173,493.81	7.58	0.004	7.58	0.00
1	44885242	406,260.81	364.16	0.090	364.16	0.00
2	44747933	136,852.17	61.32	0.045	61.32	0.00
2	44757227	258,014.83	5.03	0.002	5.03	0.00
2	44759334	396,380.14	41.29	0.010	41.29	0.00
2	44758724	205,061.62	111.60	0.054	111.60	0.00
2	44758720	266,064.08	83.15	0.031	83.15	0.00
2	44758660	189,409.78	78.92	0.042	78.92	0.00
2	44757916	332,741.92	103.98	0.031	103.98	0.00
2	44756498	257,338.95	268.06	0.104	268.06	0.00
2	44756304	77,445.78	24.20	0.031	24.20	0.00
2	44753209	301,176.78	31.37	0.010	31.37	0.00
2	44752023	238,072.84	197.18	0.083	197.18	0.00
2	44749630	314,773.68	169.41	0.054	169.41	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07

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

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44769376	291,667.24	60.76	0.021	60.76	0.00
2	44750776	278,668.62	81.57	0.029	81.57	0.00
2	44787534	422,052.22	175.86	0.042	175.86	0.00
2	44802184	416,697.92	260.44	0.062	260.44	0.00
2	44802110	307,105.23	176.94	0.058	176.94	0.00
2	44801029	226,927.66	141.83	0.063	141.83	0.00
2	44799969	299,924.52	218.70	0.073	218.70	0.00
2	44799398	204,739.43	131.61	0.064	131.61	0.00
2	44799394	223,345.08	117.70	0.053	117.70	0.00
2	44799300	174,513.20	143.97	0.083	143.97	0.00
2	44799173	151,379.23	84.76	0.056	84.76	0.00
2	44798129	271,057.55	56.47	0.021	56.47	0.00
2	44793994	375,885.42	143.26	0.038	143.26	0.00
2	44762306	345,525.84	107.98	0.031	107.98	0.00
2	44791507	259,937.14	162.46	0.062	162.46	0.00
2	44768180	314,259.57	127.13	0.040	127.13	0.00
2	44783436	174,699.27	109.19	0.062	109.19	0.00
2	44781275	247,908.18	103.30	0.042	103.30	0.00
2	44779309	118,458.72	98.72	0.083	98.72	0.00
2	44776861	220,026.77	137.52	0.062	137.52	0.00
2	44773791	150,854.02	172.85	0.115	172.85	0.00
2	44773313	364,853.24	266.04	0.073	266.04	0.00
2	44771364	142,346.61	43.21	0.030	43.21	0.00
2	44770604	217,913.06	119.53	0.055	119.53	0.00
2	44770245	324,553.37	169.04	0.052	169.04	0.00
2	44769884	403,658.19	171.88	0.043	171.88	0.00
2	44803048	342,215.00	106.94	0.031	106.94	0.00
2	44791737	251,238.87	78.51	0.031	78.51	0.00

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

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

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	65,734.93	4,354.07	6.624

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	390,757.15	500.00	3,326.06	0.8512

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44840533	65,734.93	4,354.07	6.624

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
44790866	390,757.15	500.00	3,326.06	0.1280

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2018

12/7/2018

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

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

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	872,000.19	128,805.71	14.771

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44840533	65,734.93	4,354.07	6.624
44825727	415,508.11	121,125.58	29.151
44790866	390,757.15	3,326.06	0.8512

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

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

10-Dec-2018 01:53:30 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	4,354.07	4,354.07	0.000 %	0	0.00	0.00	0.000 %	1	4,354.07	4,354.07	0.000 %
Group 2	1	4,192.76	500.00	0.000 %	0	0.00	0.00	0.000 %	1	4,192.76	500.00	0.000 %
Total	2	8,546.83	4,854.07	0.000 %	0	0.00	0.00	0.000 %	2	8,546.83	4,854.07	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	0044840533	67,000.00	4.750 %	MO	74.00	360	4,354.07	11/30/2018	4,354.07	4,354.07
Group 2	0044790866	393,000.00	4.500 %	AZ	97.00	360	4,192.76	06/30/2018	500.00	3,326.06

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**

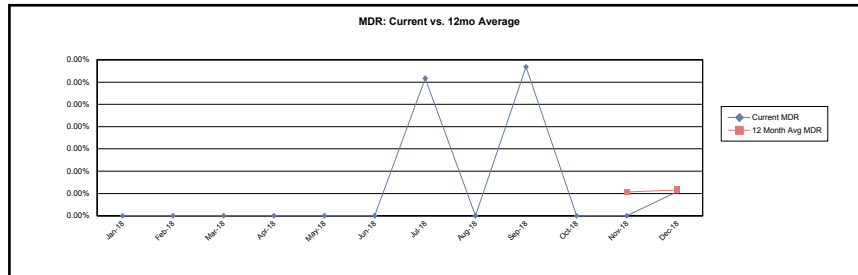
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

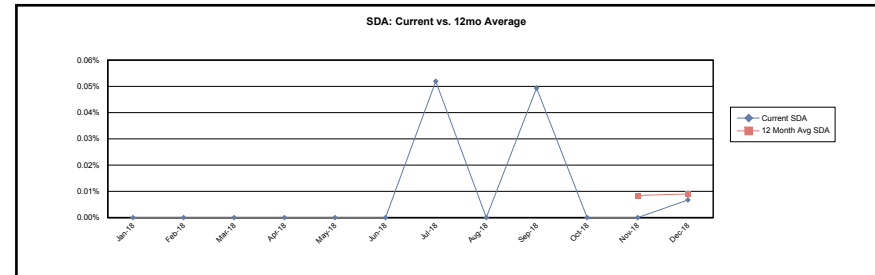
MDR

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



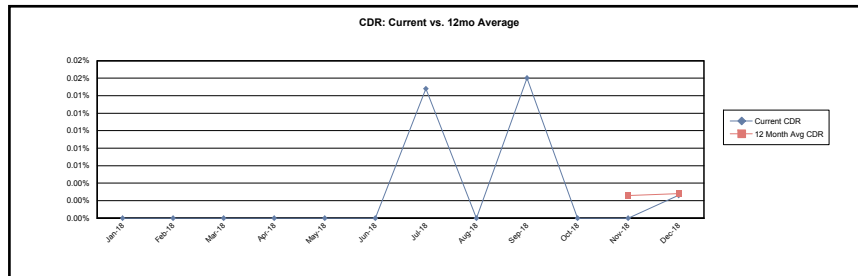
SDA

Current Month	0.007 %
3 Month Average	0.002 %
12 Month Average	0.009 %



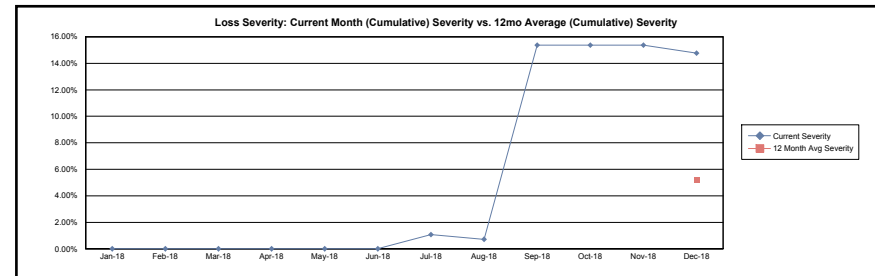
CDR

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



Loss Severity

Current Month (Cumulative)	14.771 %
3 Month Average (Cumulative)	15.173 %
12 Month Average (Cumulative)	5.224 %



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

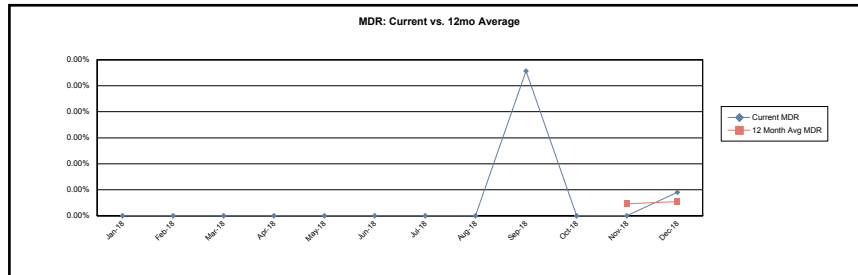
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 1

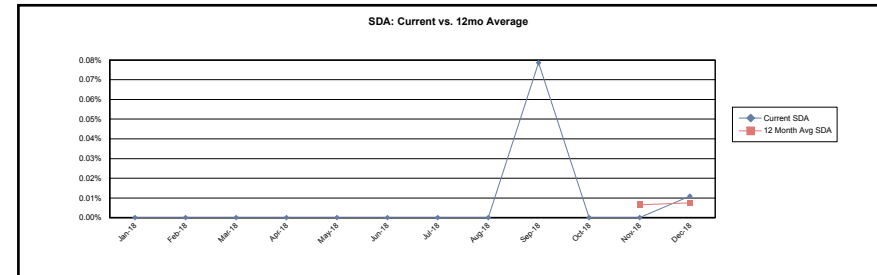
MDR

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



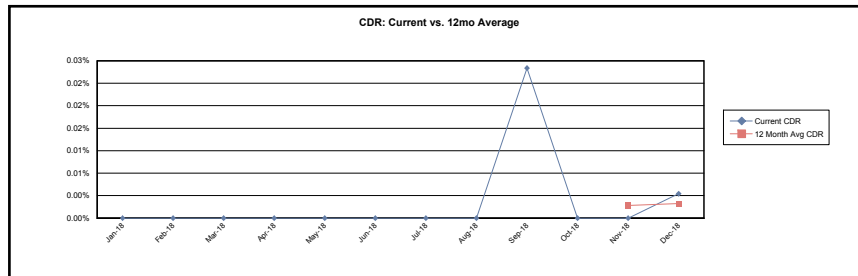
SDA

Current Month	0.011 %
3 Month Average	0.004 %
12 Month Average	0.007 %



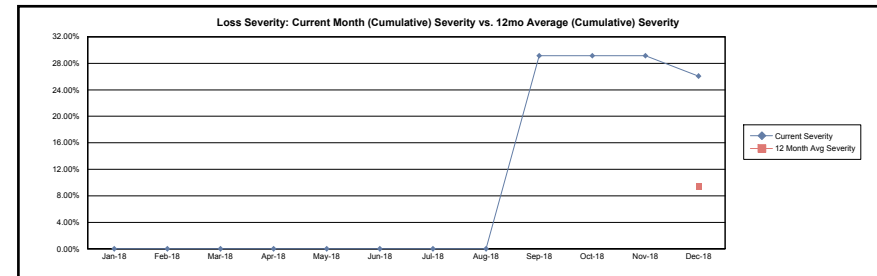
CDR

Current Month	0.004 %
3 Month Average	0.001 %
12 Month Average	0.003 %



Loss Severity

Current Month (Cumulative)	26.074 %
3 Month Average (Cumulative)	28.125 %
12 Month Average (Cumulative)	9.461 %



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

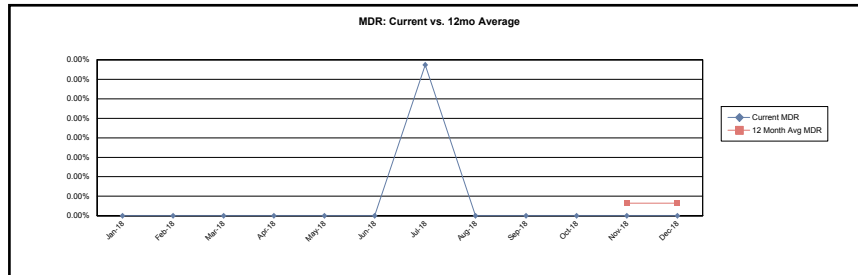
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 2

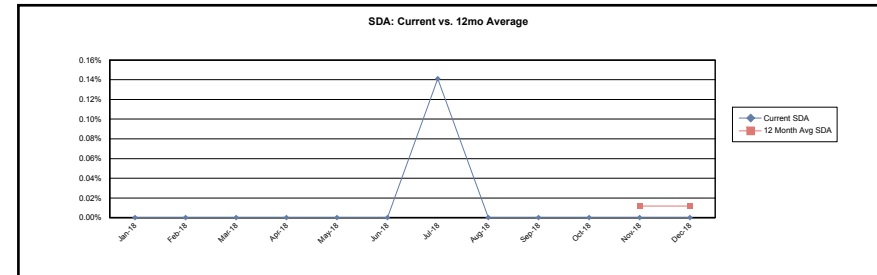
MDR

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



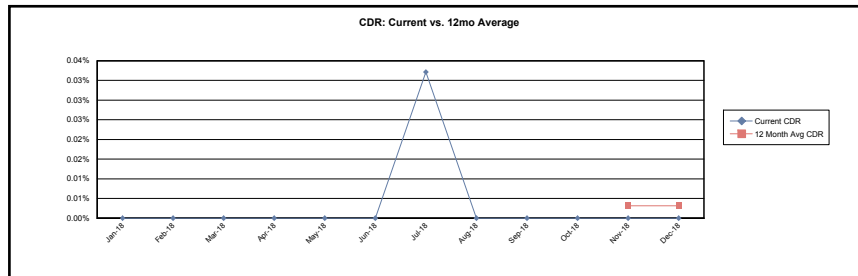
SDA

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



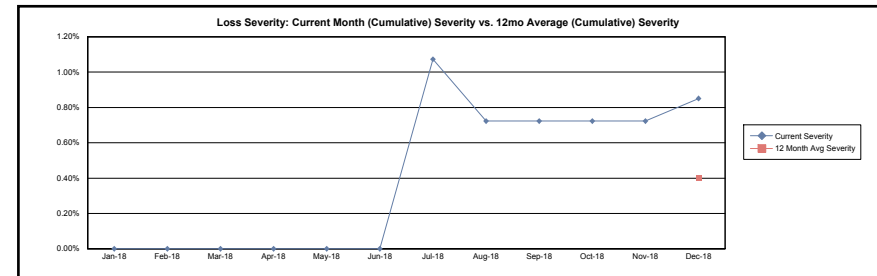
CDR

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



Loss Severity

Current Month (Cumulative) 0.851 %
3 Month Average (Cumulative) 0.766 %
12 Month Average (Cumulative) 0.401 %



Calculation Methodology:

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

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

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

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

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

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

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

10-Dec-2018 01:53:30 PM

Prepayment Rates

Summary

SMM

Current Month 0.705 %
3 Month Average 0.680 %
12 Month Average 0.747 %

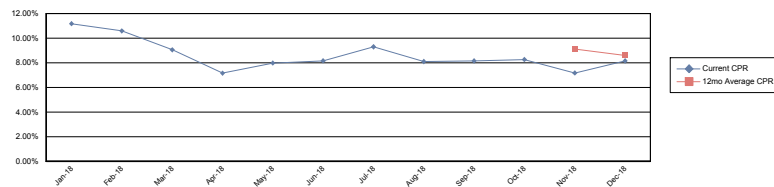
CPR

Current Month
3 Month Average
12 Month Average

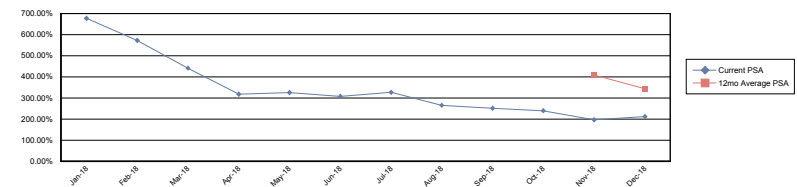
PSA

Current Month 211.537 %
3 Month Average 215.892 %
12 Month Average 344.218 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.774 %
3 Month Average 0.744 %
12 Month Average 0.841 %

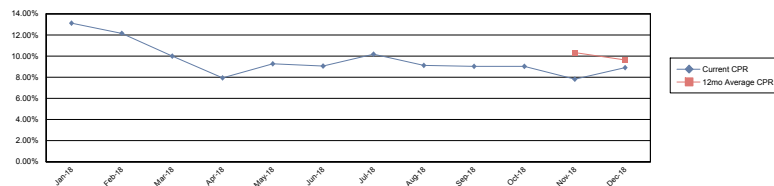
CPR

Current Month
3 Month Average
12 Month Average

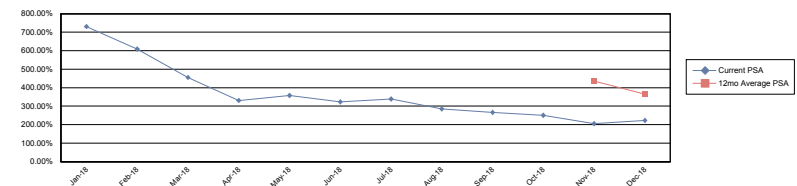
PSA

Current Month 222.966 %
3 Month Average 226.451 %
12 Month Average 364.808 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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

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

Prepayment Rates

Group 2

SMM

Current Month 0.602 %
3 Month Average 0.583 %
12 Month Average 0.605 %

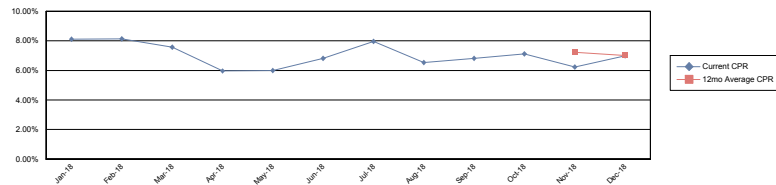
CPR

Current Month 6.986 %
3 Month Average 6.778 %
12 Month Average 7.017 %

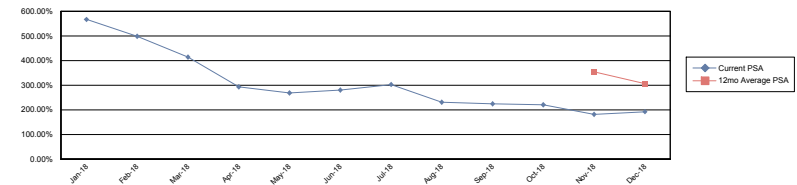
PSA

Current Month 192.423 %
3 Month Average 198.105 %
12 Month Average 306.006 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

**Connecticut Avenue Securities
Credit-Linked Notes
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

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

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

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

10-Dec-2018 01:53:30 PM

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
0044771192	370,880.83	0.00	0.000%	370,880.83
0044880601	151,648.39	0.00	0.000%	151,648.39
Totals	522,529.22	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: 26-Dec-2018

10-Dec-2018 01:53:30 PM

**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

Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Exchange History