

**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

12-Feb-2018 09:23:57 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		01/31/2018	0.00000 %	19,190,539,362.42	0.00	242,812,917.79	0.00	18,947,726,444.63	242,812,917.79	0.00
1M-1	30711XUS1	02/23/2018	2.21135 %	183,973,537.33	361,626.56	1,149,641.74	0.00	182,823,895.59	1,511,268.30	0.00
1M-1H		01/31/2018	0.00000 %	9,683,418.53	0.00	60,511.21	0.00	9,622,907.31	60,511.21	0.00
1M-2A	30711XUT9	02/23/2018	3.96135 %	133,258,000.00	469,228.07	0.00	0.00	133,258,000.00	469,228.07	0.00
1M-AH		01/31/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	02/23/2018	3.96135 %	133,258,000.00	469,228.07	0.00	0.00	133,258,000.00	469,228.07	0.00
1M-BH		01/31/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	02/23/2018	3.96135 %	135,218,000.00	476,129.62	0.00	0.00	135,218,000.00	476,129.62	0.00
1M-CH		01/31/2018	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	02/23/2018	3.96135 %	401,734,000.00	1,414,585.76	0.00	0.00	401,734,000.00	1,414,585.76	0.00
1M-2H		01/31/2018	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	02/23/2018	5.56135 %	97,984,000.00	484,376.28	0.00	0.00	97,984,000.00	484,376.28	0.00
1B-1H		01/31/2018	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		01/31/2018	0.00000 %	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1A-I1	30711XUY8	02/23/2018	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1A-I2	30711XVA9	02/23/2018	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1A-I3	30711XVC5	02/23/2018	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1A-I4	30711XVE1	02/23/2018	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1B-I1	30711XVG6	02/23/2018	1.80000 %	0.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00
1B-I2	30711XVJ0	02/23/2018	1.40000 %	0.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00
1B-I3	30711XVL5	02/23/2018	1.00000 %	0.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00
1B-I4	30711XVN1	02/23/2018	0.60000 %	0.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00
1C-I1	30711XVQ4	02/23/2018	1.80000 %	0.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00
1C-I2	30711XVS0	02/23/2018	1.40000 %	0.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00
1C-I3	30711XVU5	02/23/2018	1.00000 %	0.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00
1C-I4	30711XVW1	02/23/2018	0.60000 %	0.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00
1E-A1	30711XUZ5	02/23/2018	2.16135 %	133,258,000.00	256,015.27	0.00	0.00	133,258,000.00	256,015.27	0.00
1E-A2	30711XVB7	02/23/2018	2.56135 %	133,258,000.00	303,395.89	0.00	0.00	133,258,000.00	303,395.89	0.00
1E-A3	30711XVD3	02/23/2018	2.96135 %	133,258,000.00	350,776.51	0.00	0.00	133,258,000.00	350,776.51	0.00
1E-A4	30711XVF8	02/23/2018	3.36135 %	133,258,000.00	398,157.14	0.00	0.00	133,258,000.00	398,157.14	0.00
1E-B1	30711XVH4	02/23/2018	2.16135 %	133,258,000.00	256,015.27	0.00	0.00	133,258,000.00	256,015.27	0.00
1E-B2	30711XVK7	02/23/2018	2.56135 %	133,258,000.00	303,395.89	0.00	0.00	133,258,000.00	303,395.89	0.00
1E-B3	30711XVM3	02/23/2018	2.96135 %	133,258,000.00	350,776.51	0.00	0.00	133,258,000.00	350,776.51	0.00
1E-B4	30711XVP6	02/23/2018	3.36135 %	133,258,000.00	398,157.14	0.00	0.00	133,258,000.00	398,157.14	0.00
1E-C1	30711XVR2	02/23/2018	2.16135 %	135,218,000.00	259,780.82	0.00	0.00	135,218,000.00	259,780.82	0.00
1E-C2	30711XVT8	02/23/2018	2.56135 %	135,218,000.00	307,858.33	0.00	0.00	135,218,000.00	307,858.33	0.00
1E-C3	30711XVV3	02/23/2018	2.96135 %	135,218,000.00	355,935.84	0.00	0.00	135,218,000.00	355,935.84	0.00
1E-C4	30711XVX9	02/23/2018	3.36135 %	135,218,000.00	404,013.35	0.00	0.00	135,218,000.00	404,013.35	0.00
1E-D1	30711XVY7	02/23/2018	2.16135 %	266,516,000.00	512,030.54	0.00	0.00	266,516,000.00	512,030.54	0.00
1E-D2	30711XVZ4	02/23/2018	2.56135 %	266,516,000.00	606,791.78	0.00	0.00	266,516,000.00	606,791.78	0.00
1E-D3	30711XWA8	02/23/2018	2.96135 %	266,516,000.00	701,553.03	0.00	0.00	266,516,000.00	701,553.03	0.00
1E-D4	30711XWB6	02/23/2018	3.36135 %	266,516,000.00	796,314.27	0.00	0.00	266,516,000.00	796,314.27	0.00
1E-D5	30711XWC4	02/23/2018	3.96135 %	266,516,000.00	938,456.14	0.00	0.00	266,516,000.00	938,456.14	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XWD2	02/23/2018	2.16135 %	268,476,000.00	515,796.09	0.00	0.00	268,476,000.00	515,796.09	0.00
1E-F2	30711XWE0	02/23/2018	2.56135 %	268,476,000.00	611,254.22	0.00	0.00	268,476,000.00	611,254.22	0.00
1E-F3	30711XWF7	02/23/2018	2.96135 %	268,476,000.00	706,712.36	0.00	0.00	268,476,000.00	706,712.36	0.00
1E-F4	30711XWG5	02/23/2018	3.36135 %	268,476,000.00	802,170.49	0.00	0.00	268,476,000.00	802,170.49	0.00
1E-F5	30711XWH3	02/23/2018	3.96135 %	268,476,000.00	945,357.69	0.00	0.00	268,476,000.00	945,357.69	0.00
1X-1	30711XWJ9	02/23/2018	1.80000 %	0.00	426,425.60	0.00	0.00	0.00	426,425.60	0.00
1X-2	30711XWK6	02/23/2018	1.40000 %	0.00	331,664.36	0.00	0.00	0.00	331,664.36	0.00
1X-3	30711XWL4	02/23/2018	1.00000 %	0.00	236,903.11	0.00	0.00	0.00	236,903.11	0.00
1X-4	30711XWM2	02/23/2018	0.60000 %	0.00	142,141.87	0.00	0.00	0.00	142,141.87	0.00
1Y-1	30711XWN0	02/23/2018	1.80000 %	0.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00
1Y-2	30711XWP5	02/23/2018	1.40000 %	0.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00
1Y-3	30711XWQ3	02/23/2018	1.00000 %	0.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00
1Y-4	30711XWR1	02/23/2018	0.60000 %	0.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00
2A-H		01/31/2018	0.00000 %	12,529,663,799.30	0.00	109,697,025.03	0.00	12,419,966,774.28	109,697,025.03	0.00
2M-1	30711XWS9	02/23/2018	2.21135 %	106,195,280.91	208,742.16	758,243.92	0.00	105,437,036.99	966,986.08	0.00
2M-1H		01/31/2018	0.00000 %	5,589,531.49	0.00	39,909.76	0.00	5,549,621.73	39,909.76	0.00
2M-2A	30711XWT7	02/23/2018	4.06135 %	101,332,000.00	365,817.53	0.00	0.00	101,332,000.00	365,817.53	0.00
2M-AH		01/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	02/23/2018	4.06135 %	101,332,000.00	365,817.53	0.00	0.00	101,332,000.00	365,817.53	0.00
2M-BH		01/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	02/23/2018	4.06135 %	101,332,000.00	365,817.53	0.00	0.00	101,332,000.00	365,817.53	0.00
2M-CH		01/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	02/23/2018	4.06135 %	303,996,000.00	1,097,452.58	0.00	0.00	303,996,000.00	1,097,452.58	0.00
2M-2H		01/31/2018	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	02/23/2018	6.01135 %	63,333,000.00	338,414.96	0.00	0.00	63,333,000.00	338,414.96	0.00
2B-1H		01/31/2018	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		01/31/2018	0.00000 %	66,666,437.00	0.00	0.00	0.00	66,666,437.00	0.00	0.00
2A-I1	30711XWY6	02/23/2018	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2A-I2	30711XXA7	02/23/2018	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2A-I3	30711XXC3	02/23/2018	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2A-I4	30711XXE9	02/23/2018	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2B-I1	30711XXG4	02/23/2018	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2B-I2	30711XXH2	02/23/2018	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2B-I3	30711XXK5	02/23/2018	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2B-I4	30711XXM1	02/23/2018	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2C-I1	30711XXP4	02/23/2018	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2C-I2	30711XXR0	02/23/2018	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2C-I3	30711XXT6	02/23/2018	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2C-I4	30711XXV1	02/23/2018	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2E-A1	30711XWZ3	02/23/2018	2.26135 %	101,332,000.00	203,686.33	0.00	0.00	101,332,000.00	203,686.33	0.00
2E-A2	30711XXB5	02/23/2018	2.66135 %	101,332,000.00	239,715.48	0.00	0.00	101,332,000.00	239,715.48	0.00
2E-A3	30711XXD1	02/23/2018	3.06135 %	101,332,000.00	275,744.64	0.00	0.00	101,332,000.00	275,744.64	0.00
2E-A4	30711XXF6	02/23/2018	3.46135 %	101,332,000.00	311,773.79	0.00	0.00	101,332,000.00	311,773.79	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XYR9	02/23/2018	2.26135 %	101,332,000.00	203,686.33	0.00	0.00	101,332,000.00	203,686.33	0.00
2E-B2	30711XXJ8	02/23/2018	2.66135 %	101,332,000.00	239,715.48	0.00	0.00	101,332,000.00	239,715.48	0.00
2E-B3	30711XXL3	02/23/2018	3.06135 %	101,332,000.00	275,744.64	0.00	0.00	101,332,000.00	275,744.64	0.00
2E-B4	30711XXN9	02/23/2018	3.46135 %	101,332,000.00	311,773.79	0.00	0.00	101,332,000.00	311,773.79	0.00
2E-C1	30711XXQ2	02/23/2018	2.26135 %	101,332,000.00	203,686.33	0.00	0.00	101,332,000.00	203,686.33	0.00
2E-C2	30711XXS8	02/23/2018	2.66135 %	101,332,000.00	239,715.48	0.00	0.00	101,332,000.00	239,715.48	0.00
2E-C3	30711XXU3	02/23/2018	3.06135 %	101,332,000.00	275,744.64	0.00	0.00	101,332,000.00	275,744.64	0.00
2E-C4	30711XXW9	02/23/2018	3.46135 %	101,332,000.00	311,773.79	0.00	0.00	101,332,000.00	311,773.79	0.00
2E-D1	30711XXX7	02/23/2018	2.26135 %	202,664,000.00	407,372.65	0.00	0.00	202,664,000.00	407,372.65	0.00
2E-D2	30711XXY5	02/23/2018	2.66135 %	202,664,000.00	479,430.97	0.00	0.00	202,664,000.00	479,430.97	0.00
2E-D3	30711XXZ2	02/23/2018	3.06135 %	202,664,000.00	551,489.28	0.00	0.00	202,664,000.00	551,489.28	0.00
2E-D4	30711XYA6	02/23/2018	3.46135 %	202,664,000.00	623,547.59	0.00	0.00	202,664,000.00	623,547.59	0.00
2E-D5	30711XYB4	02/23/2018	4.06135 %	202,664,000.00	731,635.05	0.00	0.00	202,664,000.00	731,635.05	0.00
2E-F1	30711XYC2	02/23/2018	2.26135 %	202,664,000.00	407,372.65	0.00	0.00	202,664,000.00	407,372.65	0.00
2E-F2	30711XYD0	02/23/2018	2.66135 %	202,664,000.00	479,430.97	0.00	0.00	202,664,000.00	479,430.97	0.00
2E-F3	30711XYE8	02/23/2018	3.06135 %	202,664,000.00	551,489.28	0.00	0.00	202,664,000.00	551,489.28	0.00
2E-F4	30711XYF5	02/23/2018	3.46135 %	202,664,000.00	623,547.59	0.00	0.00	202,664,000.00	623,547.59	0.00
2E-F5	30711XYG3	02/23/2018	4.06135 %	202,664,000.00	731,635.05	0.00	0.00	202,664,000.00	731,635.05	0.00
2X-1	30711XYH1	02/23/2018	1.80000 %	0.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00
2X-2	30711XYJ7	02/23/2018	1.40000 %	0.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00
2X-3	30711XYK4	02/23/2018	1.00000 %	0.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00
2X-4	30711XYL2	02/23/2018	0.60000 %	0.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00
2Y-1	30711XYM0	02/23/2018	1.80000 %	0.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00
2Y-2	30711XYN8	02/23/2018	1.40000 %	0.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00
2Y-3	30711XYP3	02/23/2018	1.00000 %	0.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00
2Y-4	30711XYQ1	02/23/2018	0.60000 %	0.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00
Totals				41,375,539,850.98	33,200,809.70	354,518,249.45	0.00	41,021,021,601.53	387,719,059.15	0.00

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.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	19,190,539,362.42	28,224,239.56	214,588,678.23	0.00	0.00	242,812,917.79	18,947,726,444.63	0.95680192	242,812,917.79
1M-1	186,170,000.00	183,973,537.33	1,149,641.74	0.00	0.00	0.00	1,149,641.74	182,823,895.59	0.98202662	1,149,641.74
1M-1H	9,799,029.00	9,683,418.53	60,511.21	0.00	0.00	0.00	60,511.21	9,622,907.31	0.98202662	60,511.21
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	103,141,594.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00	1.00000000	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**

12-Feb-2018 09:23:57 AM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	12,529,663,799.30	17,696,520.78	92,000,504.25	0.00	0.00	109,697,025.03	12,419,966,774.28	0.97284671	109,697,025.03
2M-1	107,666,000.00	106,195,280.91	758,243.92	0.00	0.00	0.00	758,243.92	105,437,036.99	0.97929743	758,243.92
2M-1H	5,666,942.00	5,589,531.49	39,909.76	0.00	0.00	0.00	39,909.76	5,549,621.73	0.97929743	39,909.76
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	66,666,437.00	0.00	0.00	0.00	0.00	0.00	66,666,437.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

**Connecticut Avenue Securities
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Series 2017-C07**

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	41,375,539,850.98	47,929,066.97	306,589,182.48	0.00	0.00	354,518,249.45	41,021,021,601.53	0.97139445	354,518,249.45

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	969.06322472	1.42523731	10.83606837	0.00000000	0.00000000	12.26130567	956.80191905	0.95680192	12.26130567
1M-1	186,170,000.00	988.20184417	6.17522555	0.00000000	0.00000000	0.00000000	6.17522555	982.02661863	0.98202662	6.17522555
1M-1H	9,799,029.00	988.20184428	6.17522512	0.00000000	0.00000000	0.00000000	6.17522512	982.02661815	0.98202662	6.17522512
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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**

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

Principal Distribution 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	981.43919429	1.38615524	7.20633069	0.00000000	0.00000000	8.59248593	972.84670836	0.97284671	8.59248593
2M-1	107,666,000.00	986.33998579	7.04255680	0.00000000	0.00000000	0.00000000	7.04255680	979.29742899	0.97929743	7.04255680
2M-1H	5,666,942.00	986.33998548	7.04255664	0.00000000	0.00000000	0.00000000	7.04255664	979.29742884	0.97929743	7.04255664
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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
Distribution Date: 26-Feb-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

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Principal Distribution Factors Statement

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

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

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

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Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	19,190,539,362.42	0.00	0.00	0.00	0.00	0.00	0.00	18,947,726,444.63
1M-1	01/25/18 - 02/25/18	32	2.21135 %	183,973,537.33	361,626.56	0.00	0.00	0.00	361,626.56	0.00	182,823,895.59
1M-1H	N/A	N/A	0.00000 %	9,683,418.53	0.00	0.00	0.00	0.00	0.00	0.00	9,622,907.31
1M-2A	01/25/18 - 02/25/18	32	3.96135 %	133,258,000.00	469,228.07	0.00	0.00	0.00	469,228.07	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	01/25/18 - 02/25/18	32	3.96135 %	133,258,000.00	469,228.07	0.00	0.00	0.00	469,228.07	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	01/25/18 - 02/25/18	32	3.96135 %	135,218,000.00	476,129.62	0.00	0.00	0.00	476,129.62	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	01/25/18 - 02/25/18	32	3.96135 %	401,734,000.00	1,414,585.76	0.00	0.00	0.00	1,414,585.76	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	01/25/18 - 02/25/18	32	5.56135 %	97,984,000.00	484,376.28	0.00	0.00	0.00	484,376.28	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 %	103,141,594.00	0.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00
1A-I1	01/25/18 - 02/25/18	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1A-I2	01/25/18 - 02/25/18	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1A-I3	01/25/18 - 02/25/18	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1A-I4	01/25/18 - 02/25/18	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1B-I1	01/25/18 - 02/25/18	32	1.80000 %	133,258,000.00	213,212.80	0.00	0.00	0.00	213,212.80	0.00	133,258,000.00
1B-I2	01/25/18 - 02/25/18	32	1.40000 %	133,258,000.00	165,832.18	0.00	0.00	0.00	165,832.18	0.00	133,258,000.00
1B-I3	01/25/18 - 02/25/18	32	1.00000 %	133,258,000.00	118,451.56	0.00	0.00	0.00	118,451.56	0.00	133,258,000.00
1B-I4	01/25/18 - 02/25/18	32	0.60000 %	133,258,000.00	71,070.93	0.00	0.00	0.00	71,070.93	0.00	133,258,000.00
1C-I1	01/25/18 - 02/25/18	32	1.80000 %	135,218,000.00	216,348.80	0.00	0.00	0.00	216,348.80	0.00	135,218,000.00
1C-I2	01/25/18 - 02/25/18	32	1.40000 %	135,218,000.00	168,271.29	0.00	0.00	0.00	168,271.29	0.00	135,218,000.00
1C-I3	01/25/18 - 02/25/18	32	1.00000 %	135,218,000.00	120,193.78	0.00	0.00	0.00	120,193.78	0.00	135,218,000.00
1C-I4	01/25/18 - 02/25/18	32	0.60000 %	135,218,000.00	72,116.27	0.00	0.00	0.00	72,116.27	0.00	135,218,000.00
1E-A1	01/25/18 - 02/25/18	32	2.16135 %	133,258,000.00	256,015.27	0.00	0.00	0.00	256,015.27	0.00	133,258,000.00
1E-A2	01/25/18 - 02/25/18	32	2.56135 %	133,258,000.00	303,395.89	0.00	0.00	0.00	303,395.89	0.00	133,258,000.00
1E-A3	01/25/18 - 02/25/18	32	2.96135 %	133,258,000.00	350,776.51	0.00	0.00	0.00	350,776.51	0.00	133,258,000.00
1E-A4	01/25/18 - 02/25/18	32	3.36135 %	133,258,000.00	398,157.14	0.00	0.00	0.00	398,157.14	0.00	133,258,000.00
1E-B1	01/25/18 - 02/25/18	32	2.16135 %	133,258,000.00	256,015.27	0.00	0.00	0.00	256,015.27	0.00	133,258,000.00
1E-B2	01/25/18 - 02/25/18	32	2.56135 %	133,258,000.00	303,395.89	0.00	0.00	0.00	303,395.89	0.00	133,258,000.00
1E-B3	01/25/18 - 02/25/18	32	2.96135 %	133,258,000.00	350,776.51	0.00	0.00	0.00	350,776.51	0.00	133,258,000.00
1E-B4	01/25/18 - 02/25/18	32	3.36135 %	133,258,000.00	398,157.14	0.00	0.00	0.00	398,157.14	0.00	133,258,000.00
1E-C1	01/25/18 - 02/25/18	32	2.16135 %	135,218,000.00	259,780.82	0.00	0.00	0.00	259,780.82	0.00	135,218,000.00
1E-C2	01/25/18 - 02/25/18	32	2.56135 %	135,218,000.00	307,858.33	0.00	0.00	0.00	307,858.33	0.00	135,218,000.00
1E-C3	01/25/18 - 02/25/18	32	2.96135 %	135,218,000.00	355,935.84	0.00	0.00	0.00	355,935.84	0.00	135,218,000.00
1E-C4	01/25/18 - 02/25/18	32	3.36135 %	135,218,000.00	404,013.35	0.00	0.00	0.00	404,013.35	0.00	135,218,000.00
1E-D1	01/25/18 - 02/25/18	32	2.16135 %	266,516,000.00	512,030.54	0.00	0.00	0.00	512,030.54	0.00	266,516,000.00
1E-D2	01/25/18 - 02/25/18	32	2.56135 %	266,516,000.00	606,791.78	0.00	0.00	0.00	606,791.78	0.00	266,516,000.00
1E-D3	01/25/18 - 02/25/18	32	2.96135 %	266,516,000.00	701,553.03	0.00	0.00	0.00	701,553.03	0.00	266,516,000.00
1E-D4	01/25/18 - 02/25/18	32	3.36135 %	266,516,000.00	796,314.27	0.00	0.00	0.00	796,314.27	0.00	266,516,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	01/25/18 - 02/25/18	32	3.96135 %	266,516,000.00	938,456.14	0.00	0.00	0.00	938,456.14	0.00	266,516,000.00
1E-F1	01/25/18 - 02/25/18	32	2.16135 %	268,476,000.00	515,796.09	0.00	0.00	0.00	515,796.09	0.00	268,476,000.00
1E-F2	01/25/18 - 02/25/18	32	2.56135 %	268,476,000.00	611,254.22	0.00	0.00	0.00	611,254.22	0.00	268,476,000.00
1E-F3	01/25/18 - 02/25/18	32	2.96135 %	268,476,000.00	706,712.36	0.00	0.00	0.00	706,712.36	0.00	268,476,000.00
1E-F4	01/25/18 - 02/25/18	32	3.36135 %	268,476,000.00	802,170.49	0.00	0.00	0.00	802,170.49	0.00	268,476,000.00
1E-F5	01/25/18 - 02/25/18	32	3.96135 %	268,476,000.00	945,357.69	0.00	0.00	0.00	945,357.69	0.00	268,476,000.00
1X-1	01/25/18 - 02/25/18	32	1.80000 %	266,516,000.00	426,425.60	0.00	0.00	0.00	426,425.60	0.00	266,516,000.00
1X-2	01/25/18 - 02/25/18	32	1.40000 %	266,516,000.00	331,664.36	0.00	0.00	0.00	331,664.36	0.00	266,516,000.00
1X-3	01/25/18 - 02/25/18	32	1.00000 %	266,516,000.00	236,903.11	0.00	0.00	0.00	236,903.11	0.00	266,516,000.00
1X-4	01/25/18 - 02/25/18	32	0.60000 %	266,516,000.00	142,141.87	0.00	0.00	0.00	142,141.87	0.00	266,516,000.00
1Y-1	01/25/18 - 02/25/18	32	1.80000 %	268,476,000.00	429,561.60	0.00	0.00	0.00	429,561.60	0.00	268,476,000.00
1Y-2	01/25/18 - 02/25/18	32	1.40000 %	268,476,000.00	334,103.47	0.00	0.00	0.00	334,103.47	0.00	268,476,000.00
1Y-3	01/25/18 - 02/25/18	32	1.00000 %	268,476,000.00	238,645.33	0.00	0.00	0.00	238,645.33	0.00	268,476,000.00
1Y-4	01/25/18 - 02/25/18	32	0.60000 %	268,476,000.00	143,187.20	0.00	0.00	0.00	143,187.20	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	12,529,663,799.30	0.00	0.00	0.00	0.00	0.00	0.00	12,419,966,774.28
2M-1	01/25/18 - 02/25/18	32	2.21135 %	106,195,280.91	208,742.16	0.00	0.00	0.00	208,742.16	0.00	105,437,036.99
2M-1H	N/A	N/A	0.00000 %	5,589,531.49	0.00	0.00	0.00	0.00	0.00	0.00	5,549,621.73
2M-2A	01/25/18 - 02/25/18	32	4.06135 %	101,332,000.00	365,817.53	0.00	0.00	0.00	365,817.53	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	01/25/18 - 02/25/18	32	4.06135 %	101,332,000.00	365,817.53	0.00	0.00	0.00	365,817.53	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	01/25/18 - 02/25/18	32	4.06135 %	101,332,000.00	365,817.53	0.00	0.00	0.00	365,817.53	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	01/25/18 - 02/25/18	32	4.06135 %	303,996,000.00	1,097,452.58	0.00	0.00	0.00	1,097,452.58	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	01/25/18 - 02/25/18	32	6.01135 %	63,333,000.00	338,414.96	0.00	0.00	0.00	338,414.96	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 %	66,666,437.00	0.00	0.00	0.00	0.00	0.00	0.00	66,666,437.00
2A-I1	01/25/18 - 02/25/18	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2A-I2	01/25/18 - 02/25/18	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2A-I3	01/25/18 - 02/25/18	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2A-I4	01/25/18 - 02/25/18	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2B-I1	01/25/18 - 02/25/18	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2B-I2	01/25/18 - 02/25/18	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2B-I3	01/25/18 - 02/25/18	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2B-I4	01/25/18 - 02/25/18	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2C-I1	01/25/18 - 02/25/18	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2C-I2	01/25/18 - 02/25/18	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2C-I3	01/25/18 - 02/25/18	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2C-I4	01/25/18 - 02/25/18	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2E-A1	01/25/18 - 02/25/18	32	2.26135 %	101,332,000.00	203,686.33	0.00	0.00	0.00	203,686.33	0.00	101,332,000.00
2E-A2	01/25/18 - 02/25/18	32	2.66135 %	101,332,000.00	239,715.48	0.00	0.00	0.00	239,715.48	0.00	101,332,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	01/25/18 - 02/25/18	32	3.06135 %	101,332,000.00	275,744.64	0.00	0.00	0.00	275,744.64	0.00	101,332,000.00
2E-A4	01/25/18 - 02/25/18	32	3.46135 %	101,332,000.00	311,773.79	0.00	0.00	0.00	311,773.79	0.00	101,332,000.00
2E-B1	01/25/18 - 02/25/18	32	2.26135 %	101,332,000.00	203,686.33	0.00	0.00	0.00	203,686.33	0.00	101,332,000.00
2E-B2	01/25/18 - 02/25/18	32	2.66135 %	101,332,000.00	239,715.48	0.00	0.00	0.00	239,715.48	0.00	101,332,000.00
2E-B3	01/25/18 - 02/25/18	32	3.06135 %	101,332,000.00	275,744.64	0.00	0.00	0.00	275,744.64	0.00	101,332,000.00
2E-B4	01/25/18 - 02/25/18	32	3.46135 %	101,332,000.00	311,773.79	0.00	0.00	0.00	311,773.79	0.00	101,332,000.00
2E-C1	01/25/18 - 02/25/18	32	2.26135 %	101,332,000.00	203,686.33	0.00	0.00	0.00	203,686.33	0.00	101,332,000.00
2E-C2	01/25/18 - 02/25/18	32	2.66135 %	101,332,000.00	239,715.48	0.00	0.00	0.00	239,715.48	0.00	101,332,000.00
2E-C3	01/25/18 - 02/25/18	32	3.06135 %	101,332,000.00	275,744.64	0.00	0.00	0.00	275,744.64	0.00	101,332,000.00
2E-C4	01/25/18 - 02/25/18	32	3.46135 %	101,332,000.00	311,773.79	0.00	0.00	0.00	311,773.79	0.00	101,332,000.00
2E-D1	01/25/18 - 02/25/18	32	2.26135 %	202,664,000.00	407,372.65	0.00	0.00	0.00	407,372.65	0.00	202,664,000.00
2E-D2	01/25/18 - 02/25/18	32	2.66135 %	202,664,000.00	479,430.97	0.00	0.00	0.00	479,430.97	0.00	202,664,000.00
2E-D3	01/25/18 - 02/25/18	32	3.06135 %	202,664,000.00	551,489.28	0.00	0.00	0.00	551,489.28	0.00	202,664,000.00
2E-D4	01/25/18 - 02/25/18	32	3.46135 %	202,664,000.00	623,547.59	0.00	0.00	0.00	623,547.59	0.00	202,664,000.00
2E-D5	01/25/18 - 02/25/18	32	4.06135 %	202,664,000.00	731,635.05	0.00	0.00	0.00	731,635.05	0.00	202,664,000.00
2E-F1	01/25/18 - 02/25/18	32	2.26135 %	202,664,000.00	407,372.65	0.00	0.00	0.00	407,372.65	0.00	202,664,000.00
2E-F2	01/25/18 - 02/25/18	32	2.66135 %	202,664,000.00	479,430.97	0.00	0.00	0.00	479,430.97	0.00	202,664,000.00
2E-F3	01/25/18 - 02/25/18	32	3.06135 %	202,664,000.00	551,489.28	0.00	0.00	0.00	551,489.28	0.00	202,664,000.00
2E-F4	01/25/18 - 02/25/18	32	3.46135 %	202,664,000.00	623,547.59	0.00	0.00	0.00	623,547.59	0.00	202,664,000.00
2E-F5	01/25/18 - 02/25/18	32	4.06135 %	202,664,000.00	731,635.05	0.00	0.00	0.00	731,635.05	0.00	202,664,000.00
2X-1	01/25/18 - 02/25/18	32	1.80000 %	202,664,000.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00	202,664,000.00
2X-2	01/25/18 - 02/25/18	32	1.40000 %	202,664,000.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00	202,664,000.00
2X-3	01/25/18 - 02/25/18	32	1.00000 %	202,664,000.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00	202,664,000.00
2X-4	01/25/18 - 02/25/18	32	0.60000 %	202,664,000.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00	202,664,000.00
2Y-1	01/25/18 - 02/25/18	32	1.80000 %	202,664,000.00	324,262.40	0.00	0.00	0.00	324,262.40	0.00	202,664,000.00
2Y-2	01/25/18 - 02/25/18	32	1.40000 %	202,664,000.00	252,204.09	0.00	0.00	0.00	252,204.09	0.00	202,664,000.00
2Y-3	01/25/18 - 02/25/18	32	1.00000 %	202,664,000.00	180,145.78	0.00	0.00	0.00	180,145.78	0.00	202,664,000.00
2Y-4	01/25/18 - 02/25/18	32	0.60000 %	202,664,000.00	108,087.47	0.00	0.00	0.00	108,087.47	0.00	202,664,000.00
Totals					33,200,809.70	0.00	0.00	0.00	33,200,809.70	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	19,803,186,080.00	0.00000 %	969.06322472	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	956.80191905
1M-1	186,170,000.00	2.21135 %	988.20184417	1.94245346	0.00000000	0.00000000	0.00000000	1.94245346	0.00000000	982.02661863
1M-1H	9,799,029.00	0.00000 %	988.20184428	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.02661815
1M-2A	133,258,000.00	3.96135 %	1000.00000000	3.52120000	0.00000000	0.00000000	0.00000000	3.52120000	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	3.96135 %	1000.00000000	3.52120000	0.00000000	0.00000000	0.00000000	3.52120000	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	3.96135 %	1000.00000000	3.52119999	0.00000000	0.00000000	0.00000000	3.52119999	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	3.96135 %	1000.00000000	3.52120000	0.00000000	0.00000000	0.00000000	3.52120000	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	5.56135 %	1000.00000000	4.94342219	0.00000000	0.00000000	0.00000000	4.94342219	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888892	0.00000000	0.00000000	0.00000000	0.88888892	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333331	0.00000000	0.00000000	0.00000000	0.53333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.16135 %	1000.00000000	1.92120000	0.00000000	0.00000000	0.00000000	1.92120000	0.00000000	1000.00000000
1E-A2	133,258,000.00	2.56135 %	1000.00000000	2.27675554	0.00000000	0.00000000	0.00000000	2.27675554	0.00000000	1000.00000000
1E-A3	133,258,000.00	2.96135 %	1000.00000000	2.63231108	0.00000000	0.00000000	0.00000000	2.63231108	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.36135 %	1000.00000000	2.98786669	0.00000000	0.00000000	0.00000000	2.98786669	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.16135 %	1000.00000000	1.92120000	0.00000000	0.00000000	0.00000000	1.92120000	0.00000000	1000.00000000
1E-B2	133,258,000.00	2.56135 %	1000.00000000	2.27675554	0.00000000	0.00000000	0.00000000	2.27675554	0.00000000	1000.00000000
1E-B3	133,258,000.00	2.96135 %	1000.00000000	2.63231108	0.00000000	0.00000000	0.00000000	2.63231108	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.36135 %	1000.00000000	2.98786669	0.00000000	0.00000000	0.00000000	2.98786669	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.16135 %	1000.00000000	1.92119999	0.00000000	0.00000000	0.00000000	1.92119999	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.56135 %	1000.00000000	2.27675554	0.00000000	0.00000000	0.00000000	2.27675554	0.00000000	1000.00000000
1E-C3	135,218,000.00	2.96135 %	1000.00000000	2.63231108	0.00000000	0.00000000	0.00000000	2.63231108	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.36135 %	1000.00000000	2.98786663	0.00000000	0.00000000	0.00000000	2.98786663	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.16135 %	1000.00000000	1.92120000	0.00000000	0.00000000	0.00000000	1.92120000	0.00000000	1000.00000000
1E-D2	266,516,000.00	2.56135 %	1000.00000000	2.27675554	0.00000000	0.00000000	0.00000000	2.27675554	0.00000000	1000.00000000
1E-D3	266,516,000.00	2.96135 %	1000.00000000	2.63231112	0.00000000	0.00000000	0.00000000	2.63231112	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.36135 %	1000.00000000	2.98786666	0.00000000	0.00000000	0.00000000	2.98786666	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	3.96135 %	1000.00000000	3.52120000	0.00000000	0.00000000	0.00000000	3.52120000	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.16135 %	1000.00000000	1.92120000	0.00000000	0.00000000	0.00000000	1.92120000	0.00000000	1000.00000000
1E-F2	268,476,000.00	2.56135 %	1000.00000000	2.27675554	0.00000000	0.00000000	0.00000000	2.27675554	0.00000000	1000.00000000
1E-F3	268,476,000.00	2.96135 %	1000.00000000	2.63231112	0.00000000	0.00000000	0.00000000	2.63231112	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.36135 %	1000.00000000	2.98786666	0.00000000	0.00000000	0.00000000	2.98786666	0.00000000	1000.00000000
1E-F5	268,476,000.00	3.96135 %	1000.00000000	3.52120000	0.00000000	0.00000000	0.00000000	3.52120000	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444446	0.00000000	0.00000000	0.00000000	1.24444446	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	981.43919429	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	972.84670836
2M-1	107,666,000.00	2.21135 %	986.33998579	1.93879368	0.00000000	0.00000000	0.00000000	1.93879368	0.00000000	979.29742899
2M-1H	5,666,942.00	0.00000 %	986.33998548	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.29742884
2M-2A	101,332,000.00	4.06135 %	1000.00000000	3.61008892	0.00000000	0.00000000	0.00000000	3.61008892	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	4.06135 %	1000.00000000	3.61008892	0.00000000	0.00000000	0.00000000	3.61008892	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	4.06135 %	1000.00000000	3.61008892	0.00000000	0.00000000	0.00000000	3.61008892	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	4.06135 %	1000.00000000	3.61008888	0.00000000	0.00000000	0.00000000	3.61008888	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	6.01135 %	1000.00000000	5.34342223	0.00000000	0.00000000	0.00000000	5.34342223	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.26135 %	1000.00000000	2.01008892	0.00000000	0.00000000	0.00000000	2.01008892	0.00000000	1000.00000000
2E-A2	101,332,000.00	2.66135 %	1000.00000000	2.36564442	0.00000000	0.00000000	0.00000000	2.36564442	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	101,332,000.00	3.06135 %	1000.00000000	2.72120002	0.00000000	0.00000000	0.00000000	2.72120002	0.00000000	1000.00000000
2E-A4	101,332,000.00	3.46135 %	1000.00000000	3.07675552	0.00000000	0.00000000	0.00000000	3.07675552	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.26135 %	1000.00000000	2.01008892	0.00000000	0.00000000	0.00000000	2.01008892	0.00000000	1000.00000000
2E-B2	101,332,000.00	2.66135 %	1000.00000000	2.36564442	0.00000000	0.00000000	0.00000000	2.36564442	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.06135 %	1000.00000000	2.72120002	0.00000000	0.00000000	0.00000000	2.72120002	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.46135 %	1000.00000000	3.07675552	0.00000000	0.00000000	0.00000000	3.07675552	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.26135 %	1000.00000000	2.01008892	0.00000000	0.00000000	0.00000000	2.01008892	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.66135 %	1000.00000000	2.36564442	0.00000000	0.00000000	0.00000000	2.36564442	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.06135 %	1000.00000000	2.72120002	0.00000000	0.00000000	0.00000000	2.72120002	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.46135 %	1000.00000000	3.07675552	0.00000000	0.00000000	0.00000000	3.07675552	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.26135 %	1000.00000000	2.01008887	0.00000000	0.00000000	0.00000000	2.01008887	0.00000000	1000.00000000
2E-D2	202,664,000.00	2.66135 %	1000.00000000	2.36564447	0.00000000	0.00000000	0.00000000	2.36564447	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.06135 %	1000.00000000	2.72120002	0.00000000	0.00000000	0.00000000	2.72120002	0.00000000	1000.00000000
2E-D4	202,664,000.00	3.46135 %	1000.00000000	3.07675557	0.00000000	0.00000000	0.00000000	3.07675557	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.06135 %	1000.00000000	3.61008887	0.00000000	0.00000000	0.00000000	3.61008887	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.26135 %	1000.00000000	2.01008887	0.00000000	0.00000000	0.00000000	2.01008887	0.00000000	1000.00000000
2E-F2	202,664,000.00	2.66135 %	1000.00000000	2.36564447	0.00000000	0.00000000	0.00000000	2.36564447	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.06135 %	1000.00000000	2.72120002	0.00000000	0.00000000	0.00000000	2.72120002	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.46135 %	1000.00000000	3.07675557	0.00000000	0.00000000	0.00000000	3.07675557	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.06135 %	1000.00000000	3.61008887	0.00000000	0.00000000	0.00000000	3.61008887	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,708,543.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	2,123,707.39
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>5,832,250.62</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,813,083.96
Total Withdrawals (Pool Distribution Amount)	<u>5,832,250.62</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.561350%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	244,023,070.75
Total Principal Reduction Cumulative	858,981,861.47
Scheduled Principal Current	29,434,392.52
Scheduled Principal Cumulative	86,785,468.42
Unscheduled Principal Current	214,588,678.23
Unscheduled Principal Cumulative	772,196,393.05
Senior Reduction Amount	242,812,917.79
Subordinate Reduction Amount	1,210,152.96
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
<u>Group 2</u>	
Total Principal Reduction Current	110,495,178.71
Total Principal Reduction Cumulative	349,002,110.00
Scheduled Principal Current	18,494,674.46
Scheduled Principal Cumulative	54,772,891.74
Unscheduled Principal Current	92,000,504.25
Unscheduled Principal Cumulative	294,229,218.26
Senior Reduction Amount	109,697,025.03
Subordinate Reduction Amount	798,153.68
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Count	88483
Period Beginning Loan Count	86673
Period Reference Pool Removal Loan Count	756
Period Ending Loan Count	85917
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	19,769,336,972.18
Period PIF Loan Count Current	755
PIF Loan Count Cumulative	2561
Period PIF Loan UPB Current	203,911,601.48
PIF Loan UPB Cumulative	738,591,403.71
Period Partial Prepayment Amount	10,829,644.62
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	5
Repurchased Prior Credit Event UPB Curr	264,712.68
Repurchased Prior Credit Event UPB Cum	1,520,167.49
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	55658
Period Reference Pool Removal Loan Count	303
Period Ending Loan Count	55355
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	12,984,285,201.68
Period PIF Loan Count Current	296
PIF Loan Count Cumulative	928
Period PIF Loan UPB Current	84,562,639.39
PIF Loan UPB Cumulative	273,954,572.33
Period Partial Prepayment Amount	5,755,731.74
Repurchase Prior CE Loan Count Current	7
Repurchase Prior CE Loan Count Cum	13
Repurchased Prior Credit Event UPB Curr	1,858,994.71
Repurchased Prior Credit Event UPB Cum	2,399,826.42
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Structural Reporting	
Group 1	
Senior Percentage	95.888643%
Subordinate Percentage	4.111357%
Minimum Credit Enhancement Test Pass?	NO
Group 2	
Senior Percentage	95.684413%
Subordinate Percentage	4.315587%
Minimum Credit Enhancement Test Pass?	NO

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	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	0.00	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	0.00	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	401	91,410,758.95	0.466730%	0.462387%
60 Days	71	14,289,250.10	0.082638%	0.072280%
90 Days	85	18,901,849.36	0.098933%	0.095612%
120 Days	1	356,552.58	0.001164%	0.001804%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	558	124,958,410.99	0.649464%	0.632082%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	254	57,901,811.90	0.458856%	0.445938%
60 Days	63	15,598,594.49	0.113811%	0.120134%
90 Days	94	24,806,171.11	0.169813%	0.191048%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	411	98,306,577.50	0.742480%	0.757120%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

SDA	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Feb-2018

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

SDA	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Feb-2018

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Realized Loss Summary

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

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
	No Adjustments This Period			

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses this Period		

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
	No Adjustments this Period			

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Feb-2018

2/12/2018

**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
No Losses This Period			

Cumulative Realized Loss Detail

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

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

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Total	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

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)
				No Losses this Period						

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

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

Group 1 - No Realized Loss Information to report this period.

Group 2 - No Realized Loss Information to report this period.

Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 0.927 %
3 Month Average 1.061 %
12 Month Average 0.000 %

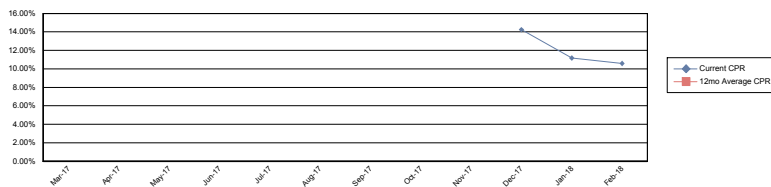
CPR

Current Month 10.578 %
3 Month Average 11.996 %
12 Month Average 0.000 %

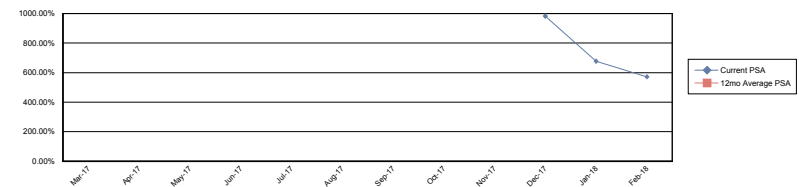
PSA

Current Month 571.701 %
3 Month Average 743.316 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.074 %
3 Month Average 1.267 %
12 Month Average 0.000 %

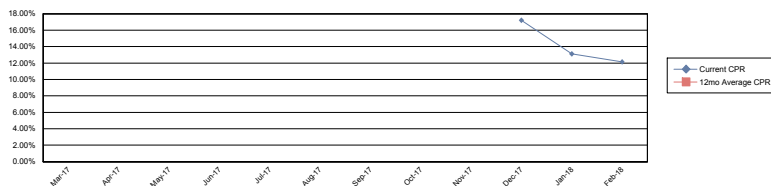
CPR

Current Month 12.151 %
3 Month Average 14.160 %
12 Month Average 0.000 %

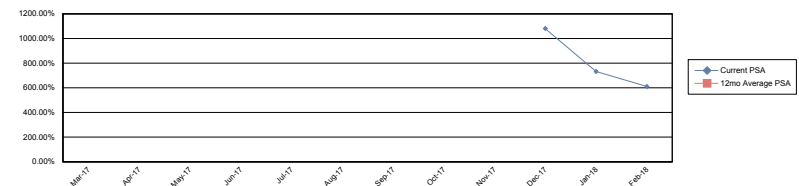
PSA

Current Month 609.410 %
3 Month Average 806.952 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.704 %
3 Month Average 0.743 %
12 Month Average 0.000 %

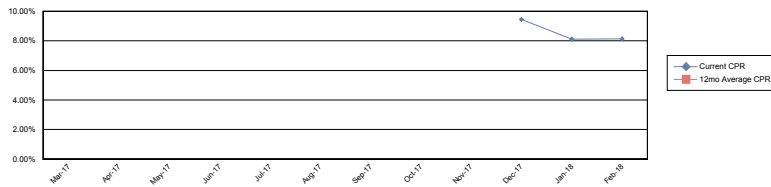
CPR

Current Month 8.124 %
3 Month Average 8.559 %
12 Month Average 0.000 %

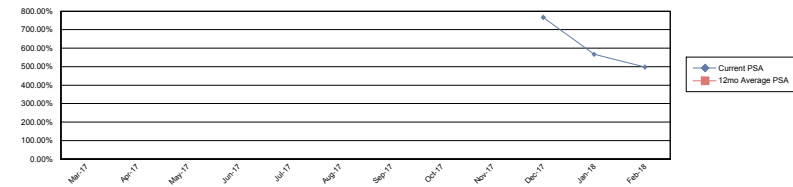
PSA

Current Month 497.921 %
3 Month Average 610.282 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044754458	295,374.66	0.00	0.000%	295,374.66
0044758131	386,615.01	0.00	0.000%	386,615.01
0044759113	97,888.33	0.00	0.000%	97,888.33
0044764535	267,639.98	0.00	0.000%	267,639.98
0044766378	143,023.44	0.00	0.000%	143,023.44
0044780594	404,887.39	0.00	0.000%	404,887.39
0044782172	263,565.90	0.00	0.000%	263,565.90
0044895678	264,712.68	0.00	0.000%	264,712.68
Totals	2,123,707.39	0.00		

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Exchange History