

**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-Oct-2018 10:15:27 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		09/28/2018	0.00000 %	17,679,722,754.04	0.00	172,579,323.74	0.00	17,507,143,430.29	172,579,323.74	0.00
1M-1	30711XUS1	10/24/2018	2.86581 %	174,812,003.12	417,481.66	1,213,597.89	0.00	173,598,405.23	1,631,079.55	0.00
1M-1H		09/28/2018	0.00000 %	9,201,202.60	0.00	63,877.54	0.00	9,137,325.06	63,877.54	0.00
1M-2A	30711XUT9	10/24/2018	4.61581 %	133,258,000.00	512,578.01	0.00	0.00	133,258,000.00	512,578.01	0.00
1M-AH		09/28/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	10/24/2018	4.61581 %	133,258,000.00	512,578.01	0.00	0.00	133,258,000.00	512,578.01	0.00
1M-BH		09/28/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	10/24/2018	4.61581 %	135,218,000.00	520,117.16	0.00	0.00	135,218,000.00	520,117.16	0.00
1M-CH		09/28/2018	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	10/24/2018	4.61581 %	401,734,000.00	1,545,273.18	0.00	0.00	401,734,000.00	1,545,273.18	0.00
1M-2H		09/28/2018	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	10/24/2018	6.21581 %	97,984,000.00	507,541.61	0.00	0.00	97,984,000.00	507,541.61	0.00
1B-1H		09/28/2018	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		09/28/2018	0.00000 %	103,020,468.42	0.00	0.00	0.00	103,020,468.42	0.00	121,125.58
1A-I1	30711XUY8	10/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1A-I2	30711XVA9	10/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1A-I3	30711XVC5	10/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1A-I4	30711XVE1	10/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1B-I1	30711XVG6	10/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	10/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	10/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	10/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	10/24/2018	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	10/24/2018	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	10/24/2018	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	10/24/2018	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	10/24/2018	2.81581 %	133,258,000.00	312,691.01	0.00	0.00	133,258,000.00	312,691.01	0.00
1E-A2	30711XVB7	10/24/2018	3.21581 %	133,258,000.00	357,110.34	0.00	0.00	133,258,000.00	357,110.34	0.00
1E-A3	30711XVD3	10/24/2018	3.61581 %	133,258,000.00	401,529.67	0.00	0.00	133,258,000.00	401,529.67	0.00
1E-A4	30711XVF8	10/24/2018	4.01581 %	133,258,000.00	445,949.01	0.00	0.00	133,258,000.00	445,949.01	0.00
1E-B1	30711XVH4	10/24/2018	2.81581 %	133,258,000.00	312,691.01	0.00	0.00	133,258,000.00	312,691.01	0.00
1E-B2	30711XVK7	10/24/2018	3.21581 %	133,258,000.00	357,110.34	0.00	0.00	133,258,000.00	357,110.34	0.00
1E-B3	30711XVM3	10/24/2018	3.61581 %	133,258,000.00	401,529.67	0.00	0.00	133,258,000.00	401,529.67	0.00
1E-B4	30711XVP6	10/24/2018	4.01581 %	133,258,000.00	445,949.01	0.00	0.00	133,258,000.00	445,949.01	0.00
1E-C1	30711XVR2	10/24/2018	2.81581 %	135,218,000.00	317,290.16	0.00	0.00	135,218,000.00	317,290.16	0.00
1E-C2	30711XVT8	10/24/2018	3.21581 %	135,218,000.00	362,362.83	0.00	0.00	135,218,000.00	362,362.83	0.00
1E-C3	30711XVV3	10/24/2018	3.61581 %	135,218,000.00	407,435.50	0.00	0.00	135,218,000.00	407,435.50	0.00
1E-C4	30711XVX9	10/24/2018	4.01581 %	135,218,000.00	452,508.16	0.00	0.00	135,218,000.00	452,508.16	0.00
1E-D1	30711XVY7	10/24/2018	2.81581 %	266,516,000.00	625,382.01	0.00	0.00	266,516,000.00	625,382.01	0.00
1E-D2	30711XVZ4	10/24/2018	3.21581 %	266,516,000.00	714,220.68	0.00	0.00	266,516,000.00	714,220.68	0.00
1E-D3	30711XWA8	10/24/2018	3.61581 %	266,516,000.00	803,059.35	0.00	0.00	266,516,000.00	803,059.35	0.00
1E-D4	30711XWB6	10/24/2018	4.01581 %	266,516,000.00	891,898.01	0.00	0.00	266,516,000.00	891,898.01	0.00
1E-D5	30711XWC4	10/24/2018	4.61581 %	266,516,000.00	1,025,156.01	0.00	0.00	266,516,000.00	1,025,156.01	0.00

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

12-Oct-2018 10:15:27 AM

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

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XWD2	10/24/2018	2.81581 %	268,476,000.00	629,981.17	0.00	0.00	268,476,000.00	629,981.17	0.00
1E-F2	30711XWE0	10/24/2018	3.21581 %	268,476,000.00	719,473.17	0.00	0.00	268,476,000.00	719,473.17	0.00
1E-F3	30711XWF7	10/24/2018	3.61581 %	268,476,000.00	808,965.17	0.00	0.00	268,476,000.00	808,965.17	0.00
1E-F4	30711XWG5	10/24/2018	4.01581 %	268,476,000.00	898,457.17	0.00	0.00	268,476,000.00	898,457.17	0.00
1E-F5	30711XWH3	10/24/2018	4.61581 %	268,476,000.00	1,032,695.17	0.00	0.00	268,476,000.00	1,032,695.17	0.00
1X-1	30711XWJ9	10/24/2018	1.80000 %	0.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00
1X-2	30711XWK6	10/24/2018	1.40000 %	0.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00
1X-3	30711XWL4	10/24/2018	1.00000 %	0.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00
1X-4	30711XWM2	10/24/2018	0.60000 %	0.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00
1Y-1	30711XWN0	10/24/2018	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	10/24/2018	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	10/24/2018	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	10/24/2018	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		09/28/2018	0.00000 %	11,781,001,470.54	0.00	90,027,446.25	0.00	11,690,974,024.29	90,027,446.25	0.00
2M-1	30711XWS9	10/24/2018	2.86581 %	96,959,479.16	231,556.20	4,031,945.24	0.00	92,927,533.92	4,263,501.44	0.00
2M-1H		09/28/2018	0.00000 %	5,103,410.03	0.00	212,219.27	0.00	4,891,190.77	212,219.27	0.00
2M-2A	30711XWT7	10/24/2018	4.71581 %	101,332,000.00	398,218.72	0.00	0.00	101,332,000.00	398,218.72	0.00
2M-AH		09/28/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	10/24/2018	4.71581 %	101,332,000.00	398,218.72	0.00	0.00	101,332,000.00	398,218.72	0.00
2M-BH		09/28/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	10/24/2018	4.71581 %	101,332,000.00	398,218.72	0.00	0.00	101,332,000.00	398,218.72	0.00
2M-CH		09/28/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	10/24/2018	4.71581 %	303,996,000.00	1,194,656.15	0.00	0.00	303,996,000.00	1,194,656.15	0.00
2M-2H		09/28/2018	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	10/24/2018	6.66581 %	63,333,000.00	351,804.79	0.00	0.00	63,333,000.00	351,804.79	0.00
2B-1H		09/28/2018	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		09/28/2018	0.00000 %	66,663,610.94	0.00	0.00	0.00	66,663,610.94	0.00	2,826.06
2A-I1	30711XWY6	10/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2A-I2	30711XXA7	10/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2A-I3	30711XXC3	10/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2A-I4	30711XXE9	10/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2B-I1	30711XXG4	10/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2B-I2	30711XXH2	10/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2B-I3	30711XXK5	10/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2B-I4	30711XXM1	10/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2C-I1	30711XXP4	10/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	10/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	10/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	10/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	10/24/2018	2.91581 %	101,332,000.00	246,220.72	0.00	0.00	101,332,000.00	246,220.72	0.00
2E-A2	30711XXB5	10/24/2018	3.31581 %	101,332,000.00	279,998.05	0.00	0.00	101,332,000.00	279,998.05	0.00
2E-A3	30711XXD1	10/24/2018	3.71581 %	101,332,000.00	313,775.38	0.00	0.00	101,332,000.00	313,775.38	0.00
2E-A4	30711XXF6	10/24/2018	4.11581 %	101,332,000.00	347,552.72	0.00	0.00	101,332,000.00	347,552.72	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

12-Oct-2018 10:15:27 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XYR9	10/24/2018	2.91581 %	101,332,000.00	246,220.72	0.00	0.00	101,332,000.00	246,220.72	0.00
2E-B2	30711XXJ8	10/24/2018	3.31581 %	101,332,000.00	279,998.05	0.00	0.00	101,332,000.00	279,998.05	0.00
2E-B3	30711XXL3	10/24/2018	3.71581 %	101,332,000.00	313,775.38	0.00	0.00	101,332,000.00	313,775.38	0.00
2E-B4	30711XXN9	10/24/2018	4.11581 %	101,332,000.00	347,552.72	0.00	0.00	101,332,000.00	347,552.72	0.00
2E-C1	30711XXQ2	10/24/2018	2.91581 %	101,332,000.00	246,220.72	0.00	0.00	101,332,000.00	246,220.72	0.00
2E-C2	30711XXS8	10/24/2018	3.31581 %	101,332,000.00	279,998.05	0.00	0.00	101,332,000.00	279,998.05	0.00
2E-C3	30711XXU3	10/24/2018	3.71581 %	101,332,000.00	313,775.38	0.00	0.00	101,332,000.00	313,775.38	0.00
2E-C4	30711XXW9	10/24/2018	4.11581 %	101,332,000.00	347,552.72	0.00	0.00	101,332,000.00	347,552.72	0.00
2E-D1	30711XXX7	10/24/2018	2.91581 %	202,664,000.00	492,441.43	0.00	0.00	202,664,000.00	492,441.43	0.00
2E-D2	30711XXY5	10/24/2018	3.31581 %	202,664,000.00	559,996.10	0.00	0.00	202,664,000.00	559,996.10	0.00
2E-D3	30711XXZ2	10/24/2018	3.71581 %	202,664,000.00	627,550.76	0.00	0.00	202,664,000.00	627,550.76	0.00
2E-D4	30711XYA6	10/24/2018	4.11581 %	202,664,000.00	695,105.43	0.00	0.00	202,664,000.00	695,105.43	0.00
2E-D5	30711XYB4	10/24/2018	4.71581 %	202,664,000.00	796,437.43	0.00	0.00	202,664,000.00	796,437.43	0.00
2E-F1	30711XYC2	10/24/2018	2.91581 %	202,664,000.00	492,441.43	0.00	0.00	202,664,000.00	492,441.43	0.00
2E-F2	30711XYD0	10/24/2018	3.31581 %	202,664,000.00	559,996.10	0.00	0.00	202,664,000.00	559,996.10	0.00
2E-F3	30711XYE8	10/24/2018	3.71581 %	202,664,000.00	627,550.76	0.00	0.00	202,664,000.00	627,550.76	0.00
2E-F4	30711XYF5	10/24/2018	4.11581 %	202,664,000.00	695,105.43	0.00	0.00	202,664,000.00	695,105.43	0.00
2E-F5	30711XYG3	10/24/2018	4.71581 %	202,664,000.00	796,437.43	0.00	0.00	202,664,000.00	796,437.43	0.00
2X-1	30711XYH1	10/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2X-2	30711XYJ7	10/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2X-3	30711XYK4	10/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2X-4	30711XYL2	10/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
2Y-1	30711XYM0	10/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2Y-2	30711XYN8	10/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2Y-3	30711XYP3	10/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2Y-4	30711XYQ1	10/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
Totals				39,096,571,288.85	36,201,590.46	268,128,409.93	0.00	38,828,442,878.92	304,330,000.39	123,951.64

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

**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-Oct-2018 10:15:27 AM

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	17,679,722,754.04	27,778,426.98	144,800,896.76	0.00	0.00	172,579,323.74	17,507,143,430.29	0.88405691	172,579,323.74
1M-1	186,170,000.00	174,812,003.12	1,213,597.89	0.00	0.00	0.00	1,213,597.89	173,598,405.23	0.93247250	1,213,597.89
1M-1H	9,799,029.00	9,201,202.60	63,877.54	0.00	0.00	0.00	63,877.54	9,137,325.06	0.93247250	63,877.54
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	0.00	0.00	103,020,468.42	0.99882564	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-Oct-2018 10:15:27 AM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	11,781,001,470.54	17,842,511.87	72,184,934.38	0.00	0.00	90,027,446.25	11,690,974,024.29	0.91574525	90,027,446.25
2M-1	107,666,000.00	96,959,479.16	799,089.99	3,232,855.25	0.00	0.00	4,031,945.24	92,927,533.92	0.86310937	4,031,945.24
2M-1H	5,666,942.00	5,103,410.03	42,059.67	170,159.60	0.00	0.00	212,219.27	4,891,190.77	0.86310938	212,219.27
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	0.00	0.00	66,663,610.94	0.99995761	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

12-Oct-2018 10:15:27 AM

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	39,096,571,288.85	47,739,563.94	220,388,845.99	0.00	0.00	268,128,409.93	38,828,442,878.92	0.91947329	268,128,409.93

**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-Oct-2018 10:15:27 AM

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	892.77163193	1.40272514	7.31200001	0.00000000	0.00000000	8.71472515	884.05690678	0.88405691	8.71472515
1M-1	186,170,000.00	938.99126132	6.51876183	0.00000000	0.00000000	0.00000000	6.51876183	932.47249949	0.93247250	6.51876183
1M-1H	9,799,029.00	938.99126128	6.51876222	0.00000000	0.00000000	0.00000000	6.51876222	932.47249906	0.93247250	6.51876222
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	0.00000000	0.00000000	998.82563789	0.99882564	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

12-Oct-2018 10:15:27 AM

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	922.79703401	1.39759061	5.65419192	0.00000000	0.00000000	7.05178253	915.74525148	0.91574525	7.05178253
2M-1	107,666,000.00	900.55801423	7.42193441	30.02670527	0.00000000	0.00000000	37.44863968	863.10937455	0.86310937	37.44863968
2M-1H	5,666,942.00	900.55801348	7.42193409	30.02670576	0.00000000	0.00000000	37.44863985	863.10937539	0.86310938	37.44863985
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	0.00000000	0.00000000	999.95760895	0.99995761	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

12-Oct-2018 10:15:27 AM

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

12-Oct-2018 10:15:27 AM

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 %	17,679,722,754.04	0.00	0.00	0.00	0.00	0.00	0.00	17,507,143,430.29
1M-1	09/25/18 - 10/24/18	30	2.86581 %	174,812,003.12	417,481.66	0.00	0.00	0.00	417,481.66	0.00	173,598,405.23
1M-1H	N/A	N/A	0.00000 %	9,201,202.60	0.00	0.00	0.00	0.00	0.00	0.00	9,137,325.06
1M-2A	09/25/18 - 10/24/18	30	4.61581 %	133,258,000.00	512,578.01	0.00	0.00	0.00	512,578.01	0.00	133,258,000.00
1M-AH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2B	09/25/18 - 10/24/18	30	4.61581 %	133,258,000.00	512,578.01	0.00	0.00	0.00	512,578.01	0.00	133,258,000.00
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2C	09/25/18 - 10/24/18	30	4.61581 %	135,218,000.00	520,117.16	0.00	0.00	0.00	520,117.16	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	09/25/18 - 10/24/18	30	4.61581 %	401,734,000.00	1,545,273.18	0.00	0.00	0.00	1,545,273.18	0.00	401,734,000.00
1M-2H	N/A	N/A	0.00000 %	21,146,536.00	0.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00
1B-1	09/25/18 - 10/24/18	30	6.21581 %	97,984,000.00	507,541.61	0.00	0.00	0.00	507,541.61	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	103,020,468.42
1A-I1	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	30	2.81581 %	133,258,000.00	312,691.01	0.00	0.00	0.00	312,691.01	0.00	133,258,000.00
1E-A2	09/25/18 - 10/24/18	30	3.21581 %	133,258,000.00	357,110.34	0.00	0.00	0.00	357,110.34	0.00	133,258,000.00
1E-A3	09/25/18 - 10/24/18	30	3.61581 %	133,258,000.00	401,529.67	0.00	0.00	0.00	401,529.67	0.00	133,258,000.00
1E-A4	09/25/18 - 10/24/18	30	4.01581 %	133,258,000.00	445,949.01	0.00	0.00	0.00	445,949.01	0.00	133,258,000.00
1E-B1	09/25/18 - 10/24/18	30	2.81581 %	133,258,000.00	312,691.01	0.00	0.00	0.00	312,691.01	0.00	133,258,000.00
1E-B2	09/25/18 - 10/24/18	30	3.21581 %	133,258,000.00	357,110.34	0.00	0.00	0.00	357,110.34	0.00	133,258,000.00
1E-B3	09/25/18 - 10/24/18	30	3.61581 %	133,258,000.00	401,529.67	0.00	0.00	0.00	401,529.67	0.00	133,258,000.00
1E-B4	09/25/18 - 10/24/18	30	4.01581 %	133,258,000.00	445,949.01	0.00	0.00	0.00	445,949.01	0.00	133,258,000.00
1E-C1	09/25/18 - 10/24/18	30	2.81581 %	135,218,000.00	317,290.16	0.00	0.00	0.00	317,290.16	0.00	135,218,000.00
1E-C2	09/25/18 - 10/24/18	30	3.21581 %	135,218,000.00	362,362.83	0.00	0.00	0.00	362,362.83	0.00	135,218,000.00
1E-C3	09/25/18 - 10/24/18	30	3.61581 %	135,218,000.00	407,435.50	0.00	0.00	0.00	407,435.50	0.00	135,218,000.00
1E-C4	09/25/18 - 10/24/18	30	4.01581 %	135,218,000.00	452,508.16	0.00	0.00	0.00	452,508.16	0.00	135,218,000.00
1E-D1	09/25/18 - 10/24/18	30	2.81581 %	266,516,000.00	625,382.01	0.00	0.00	0.00	625,382.01	0.00	266,516,000.00
1E-D2	09/25/18 - 10/24/18	30	3.21581 %	266,516,000.00	714,220.68	0.00	0.00	0.00	714,220.68	0.00	266,516,000.00
1E-D3	09/25/18 - 10/24/18	30	3.61581 %	266,516,000.00	803,059.35	0.00	0.00	0.00	803,059.35	0.00	266,516,000.00
1E-D4	09/25/18 - 10/24/18	30	4.01581 %	266,516,000.00	891,898.01	0.00	0.00	0.00	891,898.01	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

12-Oct-2018 10:15:27 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	09/25/18 - 10/24/18	30	4.61581 %	266,516,000.00	1,025,156.01	0.00	0.00	0.00	1,025,156.01	0.00	266,516,000.00
1E-F1	09/25/18 - 10/24/18	30	2.81581 %	268,476,000.00	629,981.17	0.00	0.00	0.00	629,981.17	0.00	268,476,000.00
1E-F2	09/25/18 - 10/24/18	30	3.21581 %	268,476,000.00	719,473.17	0.00	0.00	0.00	719,473.17	0.00	268,476,000.00
1E-F3	09/25/18 - 10/24/18	30	3.61581 %	268,476,000.00	808,965.17	0.00	0.00	0.00	808,965.17	0.00	268,476,000.00
1E-F4	09/25/18 - 10/24/18	30	4.01581 %	268,476,000.00	898,457.17	0.00	0.00	0.00	898,457.17	0.00	268,476,000.00
1E-F5	09/25/18 - 10/24/18	30	4.61581 %	268,476,000.00	1,032,695.17	0.00	0.00	0.00	1,032,695.17	0.00	268,476,000.00
1X-1	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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 %	11,781,001,470.54	0.00	0.00	0.00	0.00	0.00	0.00	11,781,001,470.54
2M-1	09/25/18 - 10/24/18	30	2.86581 %	96,959,479.16	231,556.20	0.00	0.00	0.00	231,556.20	0.00	96,959,479.16
2M-1H	N/A	N/A	0.00000 %	5,103,410.03	0.00	0.00	0.00	0.00	0.00	0.00	5,103,410.03
2M-2A	09/25/18 - 10/24/18	30	4.71581 %	101,332,000.00	398,218.72	0.00	0.00	0.00	398,218.72	0.00	101,332,000.00
2M-AH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2B	09/25/18 - 10/24/18	30	4.71581 %	101,332,000.00	398,218.72	0.00	0.00	0.00	398,218.72	0.00	101,332,000.00
2M-BH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2C	09/25/18 - 10/24/18	30	4.71581 %	101,332,000.00	398,218.72	0.00	0.00	0.00	398,218.72	0.00	101,332,000.00
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	09/25/18 - 10/24/18	30	4.71581 %	303,996,000.00	1,194,656.15	0.00	0.00	0.00	1,194,656.15	0.00	303,996,000.00
2M-2H	N/A	N/A	0.00000 %	16,002,894.00	0.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00
2B-1	09/25/18 - 10/24/18	30	6.66581 %	63,333,000.00	351,804.79	0.00	0.00	0.00	351,804.79	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	66,663,610.94
2A-I1	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	30	2.91581 %	101,332,000.00	246,220.72	0.00	0.00	0.00	246,220.72	0.00	101,332,000.00
2E-A2	09/25/18 - 10/24/18	30	3.31581 %	101,332,000.00	279,998.05	0.00	0.00	0.00	279,998.05	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

12-Oct-2018 10:15:27 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	09/25/18 - 10/24/18	30	3.71581 %	101,332,000.00	313,775.38	0.00	0.00	0.00	313,775.38	0.00	101,332,000.00
2E-A4	09/25/18 - 10/24/18	30	4.11581 %	101,332,000.00	347,552.72	0.00	0.00	0.00	347,552.72	0.00	101,332,000.00
2E-B1	09/25/18 - 10/24/18	30	2.91581 %	101,332,000.00	246,220.72	0.00	0.00	0.00	246,220.72	0.00	101,332,000.00
2E-B2	09/25/18 - 10/24/18	30	3.31581 %	101,332,000.00	279,998.05	0.00	0.00	0.00	279,998.05	0.00	101,332,000.00
2E-B3	09/25/18 - 10/24/18	30	3.71581 %	101,332,000.00	313,775.38	0.00	0.00	0.00	313,775.38	0.00	101,332,000.00
2E-B4	09/25/18 - 10/24/18	30	4.11581 %	101,332,000.00	347,552.72	0.00	0.00	0.00	347,552.72	0.00	101,332,000.00
2E-C1	09/25/18 - 10/24/18	30	2.91581 %	101,332,000.00	246,220.72	0.00	0.00	0.00	246,220.72	0.00	101,332,000.00
2E-C2	09/25/18 - 10/24/18	30	3.31581 %	101,332,000.00	279,998.05	0.00	0.00	0.00	279,998.05	0.00	101,332,000.00
2E-C3	09/25/18 - 10/24/18	30	3.71581 %	101,332,000.00	313,775.38	0.00	0.00	0.00	313,775.38	0.00	101,332,000.00
2E-C4	09/25/18 - 10/24/18	30	4.11581 %	101,332,000.00	347,552.72	0.00	0.00	0.00	347,552.72	0.00	101,332,000.00
2E-D1	09/25/18 - 10/24/18	30	2.91581 %	202,664,000.00	492,441.43	0.00	0.00	0.00	492,441.43	0.00	202,664,000.00
2E-D2	09/25/18 - 10/24/18	30	3.31581 %	202,664,000.00	559,996.10	0.00	0.00	0.00	559,996.10	0.00	202,664,000.00
2E-D3	09/25/18 - 10/24/18	30	3.71581 %	202,664,000.00	627,550.76	0.00	0.00	0.00	627,550.76	0.00	202,664,000.00
2E-D4	09/25/18 - 10/24/18	30	4.11581 %	202,664,000.00	695,105.43	0.00	0.00	0.00	695,105.43	0.00	202,664,000.00
2E-D5	09/25/18 - 10/24/18	30	4.71581 %	202,664,000.00	796,437.43	0.00	0.00	0.00	796,437.43	0.00	202,664,000.00
2E-F1	09/25/18 - 10/24/18	30	2.91581 %	202,664,000.00	492,441.43	0.00	0.00	0.00	492,441.43	0.00	202,664,000.00
2E-F2	09/25/18 - 10/24/18	30	3.31581 %	202,664,000.00	559,996.10	0.00	0.00	0.00	559,996.10	0.00	202,664,000.00
2E-F3	09/25/18 - 10/24/18	30	3.71581 %	202,664,000.00	627,550.76	0.00	0.00	0.00	627,550.76	0.00	202,664,000.00
2E-F4	09/25/18 - 10/24/18	30	4.11581 %	202,664,000.00	695,105.43	0.00	0.00	0.00	695,105.43	0.00	202,664,000.00
2E-F5	09/25/18 - 10/24/18	30	4.71581 %	202,664,000.00	796,437.43	0.00	0.00	0.00	796,437.43	0.00	202,664,000.00
2X-1	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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	09/25/18 - 10/24/18	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					36,201,590.46	0.00	0.00	0.00	36,201,590.46	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

12-Oct-2018 10:15:27 AM

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 %	892.77163193	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	884.05690678
1M-1	186,170,000.00	2.86581 %	938.99126132	2.24247548	0.00000000	0.00000000	0.00000000	2.24247548	0.00000000	932.47249949
1M-1H	9,799,029.00	0.00000 %	938.99126128	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	932.47249906
1M-2A	133,258,000.00	4.61581 %	1000.00000000	3.84650835	0.00000000	0.00000000	0.00000000	3.84650835	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	4.61581 %	1000.00000000	3.84650835	0.00000000	0.00000000	0.00000000	3.84650835	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	4.61581 %	1000.00000000	3.84650831	0.00000000	0.00000000	0.00000000	3.84650831	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	4.61581 %	1000.00000000	3.84650834	0.00000000	0.00000000	0.00000000	3.84650834	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	6.21581 %	1000.00000000	5.17984171	0.00000000	0.00000000	0.00000000	5.17984171	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	998.82563789
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	2.81581 %	1000.00000000	2.34650835	0.00000000	0.00000000	0.00000000	2.34650835	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.61581 %	1000.00000000	3.01317497	0.00000000	0.00000000	0.00000000	3.01317497	0.00000000	1000.00000000
1E-A4	133,258,000.00	4.01581 %	1000.00000000	3.34650835	0.00000000	0.00000000	0.00000000	3.34650835	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.81581 %	1000.00000000	2.34650835	0.00000000	0.00000000	0.00000000	2.34650835	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.61581 %	1000.00000000	3.01317497	0.00000000	0.00000000	0.00000000	3.01317497	0.00000000	1000.00000000
1E-B4	133,258,000.00	4.01581 %	1000.00000000	3.34650835	0.00000000	0.00000000	0.00000000	3.34650835	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.81581 %	1000.00000000	2.34650831	0.00000000	0.00000000	0.00000000	2.34650831	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.61581 %	1000.00000000	3.01317502	0.00000000	0.00000000	0.00000000	3.01317502	0.00000000	1000.00000000
1E-C4	135,218,000.00	4.01581 %	1000.00000000	3.34650831	0.00000000	0.00000000	0.00000000	3.34650831	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.81581 %	1000.00000000	2.34650831	0.00000000	0.00000000	0.00000000	2.34650831	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.61581 %	1000.00000000	3.01317501	0.00000000	0.00000000	0.00000000	3.01317501	0.00000000	1000.00000000
1E-D4	266,516,000.00	4.01581 %	1000.00000000	3.34650831	0.00000000	0.00000000	0.00000000	3.34650831	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	4.61581 %	1000.00000000	3.84650831	0.00000000	0.00000000	0.00000000	3.84650831	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.81581 %	1000.00000000	2.34650833	0.00000000	0.00000000	0.00000000	2.34650833	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.61581 %	1000.00000000	3.01317500	0.00000000	0.00000000	0.00000000	3.01317500	0.00000000	1000.00000000
1E-F4	268,476,000.00	4.01581 %	1000.00000000	3.34650833	0.00000000	0.00000000	0.00000000	3.34650833	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.61581 %	1000.00000000	3.84650833	0.00000000	0.00000000	0.00000000	3.84650833	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 %	922.79703401	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	915.74525148
2M-1	107,666,000.00	2.86581 %	900.55801423	2.15069010	0.00000000	0.00000000	0.00000000	2.15069010	0.00000000	863.10937455
2M-1H	5,666,942.00	0.00000 %	900.55801348	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	863.10937539
2M-2A	101,332,000.00	4.71581 %	1000.00000000	3.92984171	0.00000000	0.00000000	0.00000000	3.92984171	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	4.71581 %	1000.00000000	3.92984171	0.00000000	0.00000000	0.00000000	3.92984171	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	4.71581 %	1000.00000000	3.92984171	0.00000000	0.00000000	0.00000000	3.92984171	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	4.71581 %	1000.00000000	3.92984168	0.00000000	0.00000000	0.00000000	3.92984168	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	6.66581 %	1000.00000000	5.55484171	0.00000000	0.00000000	0.00000000	5.55484171	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	999.95760895
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.91581 %	1000.00000000	2.42984171	0.00000000	0.00000000	0.00000000	2.42984171	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.31581 %	1000.00000000	2.76317501	0.00000000	0.00000000	0.00000000	2.76317501	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	3.71581 %	1000.00000000	3.09650831	0.00000000	0.00000000	0.00000000	3.09650831	0.00000000	1000.00000000
2E-A4	101,332,000.00	4.11581 %	1000.00000000	3.42984171	0.00000000	0.00000000	0.00000000	3.42984171	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.91581 %	1000.00000000	2.42984171	0.00000000	0.00000000	0.00000000	2.42984171	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.31581 %	1000.00000000	2.76317501	0.00000000	0.00000000	0.00000000	2.76317501	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.71581 %	1000.00000000	3.09650831	0.00000000	0.00000000	0.00000000	3.09650831	0.00000000	1000.00000000
2E-B4	101,332,000.00	4.11581 %	1000.00000000	3.42984171	0.00000000	0.00000000	0.00000000	3.42984171	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.91581 %	1000.00000000	2.42984171	0.00000000	0.00000000	0.00000000	2.42984171	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.31581 %	1000.00000000	2.76317501	0.00000000	0.00000000	0.00000000	2.76317501	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.71581 %	1000.00000000	3.09650831	0.00000000	0.00000000	0.00000000	3.09650831	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.11581 %	1000.00000000	3.42984171	0.00000000	0.00000000	0.00000000	3.42984171	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.91581 %	1000.00000000	2.42984166	0.00000000	0.00000000	0.00000000	2.42984166	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.31581 %	1000.00000000	2.76317501	0.00000000	0.00000000	0.00000000	2.76317501	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.71581 %	1000.00000000	3.09650831	0.00000000	0.00000000	0.00000000	3.09650831	0.00000000	1000.00000000
2E-D4	202,664,000.00	4.11581 %	1000.00000000	3.42984166	0.00000000	0.00000000	0.00000000	3.42984166	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.71581 %	1000.00000000	3.92984166	0.00000000	0.00000000	0.00000000	3.92984166	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.91581 %	1000.00000000	2.42984166	0.00000000	0.00000000	0.00000000	2.42984166	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.31581 %	1000.00000000	2.76317501	0.00000000	0.00000000	0.00000000	2.76317501	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.71581 %	1000.00000000	3.09650831	0.00000000	0.00000000	0.00000000	3.09650831	0.00000000	1000.00000000
2E-F4	202,664,000.00	4.11581 %	1000.00000000	3.42984166	0.00000000	0.00000000	0.00000000	3.42984166	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.71581 %	1000.00000000	3.92984166	0.00000000	0.00000000	0.00000000	3.92984166	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	8,019,956.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,493,067.31
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>9,513,023.38</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,493,856.72
Total Withdrawals (Pool Distribution Amount)	<u>9,513,023.38</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: 25-Oct-2018

12-Oct-2018 10:15:27 AM

**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	2.215810%

**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	173,856,799.16
Total Principal Reduction Cumulative	2,309,397,073.98
Scheduled Principal Current	29,055,902.40
Scheduled Principal Cumulative	313,914,070.94
Unscheduled Principal Current	144,800,896.76
Unscheduled Principal Cumulative	1,995,361,877.46
Senior Reduction Amount	172,579,323.74
Subordinate Reduction Amount	1,277,475.42
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	736.76
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	94,271,610.76
Total Principal Reduction Cumulative	1,091,165,620.08
Scheduled Principal Current	18,683,661.53
Scheduled Principal Cumulative	201,176,480.82
Unscheduled Principal Current	75,587,949.23
Unscheduled Principal Cumulative	889,986,313.20
Senior Reduction Amount	90,027,446.25
Subordinate Reduction Amount	4,244,164.51
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,072.63
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-2018

12-Oct-2018 10:15:27 AM

**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	81607
Period Reference Pool Removal Loan Count	637
Period Ending Loan Count	80970
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	18,318,921,759.67
Period PIF Loan Count Current	631
PIF Loan Count Cumulative	7478
Period PIF Loan UPB Current	132,906,953.45
PIF Loan UPB Cumulative	1,870,751,124.55
Period Partial Prepayment Amount	10,743,120.41
Repurchase Prior CE Loan Count Current	6
Repurchase Prior CE Loan Count Cum	34
Repurchased Prior Credit Event UPB Curr	1,450,350.59
Repurchased Prior Credit Event UPB Cum	8,720,728.12
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	415,508.11
Total Active Modified Loan Count	70
Total Active Modified Loan UPB	16,919,671.09

**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	53370
Period Reference Pool Removal Loan Count	311
Period Ending Loan Count	53059
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	12,242,121,691.60
Period PIF Loan Count Current	310
PIF Loan Count Cumulative	3193
Period PIF Loan UPB Current	71,570,870.96
PIF Loan UPB Cumulative	830,133,780.28
Period Partial Prepayment Amount	4,113,129.76
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	43
Repurchased Prior Credit Event UPB Curr	42,716.72
Repurchased Prior Credit Event UPB Cum	8,306,665.96
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	390,757.15
Total Active Modified Loan Count	70
Total Active Modified Loan UPB	17,301,240.04
Structural Reporting	
Group 1	
Senior Percentage	95.603388%
Subordinate Percentage	4.396612%
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	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%

**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	366	78,565,337.66	0.452019%	0.428875%
60 Days	57	12,388,423.18	0.070396%	0.067626%
90 Days	21	4,237,525.38	0.025936%	0.023132%
120 Days	20	4,402,047.47	0.024701%	0.024030%
150 Days	14	2,580,046.66	0.017290%	0.014084%
180+ Days	39	7,798,258.85	0.048166%	0.042569%
	517	109,971,639.20	0.638508%	0.600317%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	301	63,161,887.53	0.567293%	0.515939%
60 Days	77	15,666,214.57	0.145121%	0.127970%
90 Days	30	6,423,609.04	0.056541%	0.052471%
120 Days	17	5,364,222.18	0.032040%	0.043818%
150 Days	18	4,406,781.33	0.033924%	0.035997%
180+ Days	37	10,241,509.05	0.069734%	0.083658%
	480	105,264,223.70	0.904653%	0.859853%

**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	0.001%
12 Month Average	N/A

SDA

Current Month	0.000%
3 Month Average	0.026%
12 Month Average	N/A

CDR

Current Month	0.000%
3 Month Average	0.009%
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
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	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
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	9	2,184,169.20	736.76	0.337	736.76	0.00
2	34	8,642,517.06	4,072.63	0.047	4,072.63	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44814635	173,493.81	7.58	0.004	7.58	0.00
1	44815627	186,848.78	155.71	0.083	155.71	0.00
1	44821896	231,160.66	48.16	0.021	48.16	0.00
1	44827806	175,657.17	128.08	0.073	128.08	0.00
1	44828899	257,747.89	107.40	0.042	107.40	0.00
1	44833550	227,416.78	71.07	0.031	71.07	0.00
1	44841377	192,052.95	74.10	0.039	74.10	0.00
1	44843497	327,259.63	136.36	0.042	136.36	0.00
1	44810253	412,531.53	8.31	0.002	8.31	0.00
2	44747933	137,079.81	61.39	0.045	61.39	0.00
2	44758724	205,402.23	111.74	0.054	111.74	0.00
2	44758720	266,872.28	83.40	0.031	83.40	0.00
2	44758660	189,904.14	79.13	0.042	79.13	0.00
2	44757916	333,882.22	104.34	0.031	104.34	0.00
2	44757227	258,720.65	5.03	0.002	5.03	0.00
2	44756498	258,143.85	268.90	0.104	268.90	0.00
2	44756304	77,683.41	24.28	0.031	24.28	0.00
2	44753209	302,054.72	31.46	0.010	31.46	0.00
2	44749630	315,227.19	77.67	0.025	77.67	0.00
2	44769376	292,594.92	60.96	0.021	60.96	0.00
2	44752023	238,443.96	197.35	0.083	197.35	0.00
2	44787534	423,525.69	176.47	0.042	176.47	0.00
2	44802110	307,603.79	177.20	0.058	177.20	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	44801029	227,343.05	142.09	0.062	142.09	0.00
2	44799969	301,079.34	219.54	0.073	219.54	0.00
2	44799398	205,092.32	131.83	0.064	131.83	0.00
2	44799394	223,716.70	117.85	0.053	117.85	0.00
2	44799300	175,040.74	144.41	0.082	144.41	0.00
2	44799173	151,614.67	84.85	0.056	84.85	0.00
2	44798129	271,926.45	56.65	0.021	56.65	0.00
2	44759334	396,963.43	41.35	0.010	41.35	0.00
2	44791507	260,859.60	163.04	0.062	163.04	0.00
2	44762306	346,672.89	108.34	0.031	108.34	0.00
2	44783436	175,696.06	109.81	0.062	109.81	0.00
2	44781275	248,743.66	103.64	0.042	103.64	0.00
2	44779309	119,949.96	99.96	0.083	99.96	0.00
2	44773791	151,526.46	173.62	0.115	173.62	0.00
2	44773313	366,280.53	267.08	0.073	267.08	0.00
2	44771364	142,656.04	43.21	0.030	43.21	0.00
2	44770604	218,215.55	78.73	0.036	78.73	0.00
2	44770245	325,752.70	169.66	0.052	169.66	0.00
2	44802184	418,269.09	261.42	0.063	261.42	0.00
2	44793534	307,978.96	96.24	0.031	96.24	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/12/2018

**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

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: 25-Oct-2018

10/12/2018

**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
2	806,265.26	125,319.34	15.543

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44825727	415,508.11	121,125.58	29.151
44790866	390,757.15	4,192.76	1.073

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 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 %

[illegible]

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

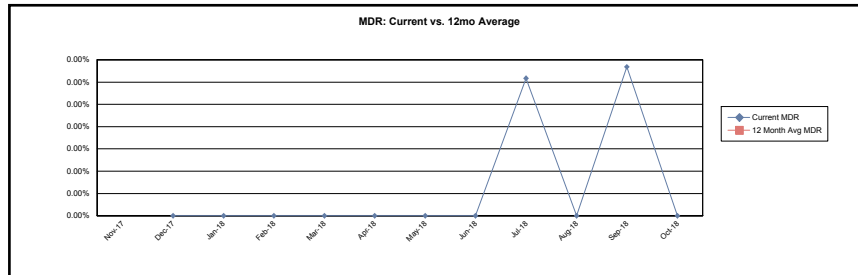
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

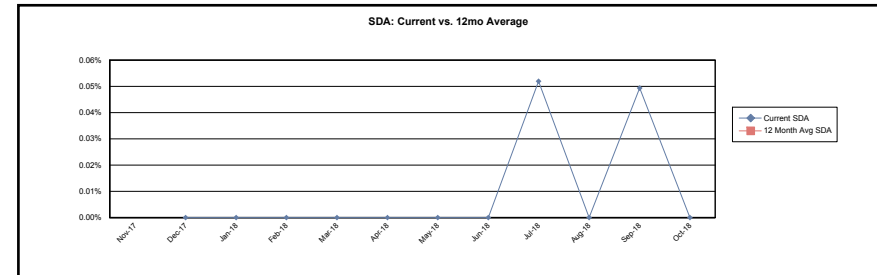
MDR

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



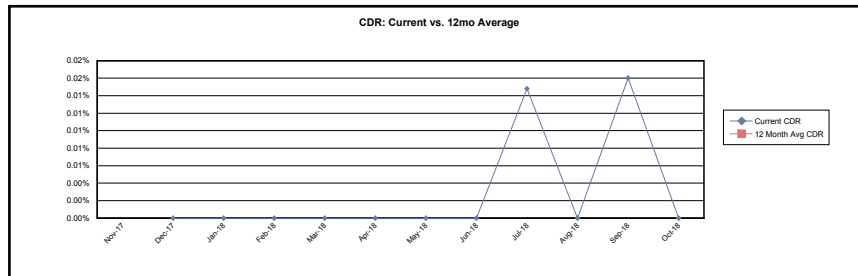
SDA

Current Month	0.000 %
3 Month Average	0.016 %
12 Month Average	0.000 %



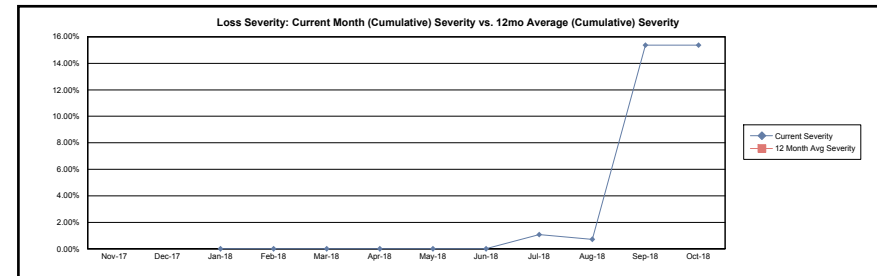
CDR

Current Month	0.000 %
3 Month Average	0.005 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	15.374 %
3 Month Average (Cumulative)	10.490 %
12 Month Average (Cumulative)	N/A



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

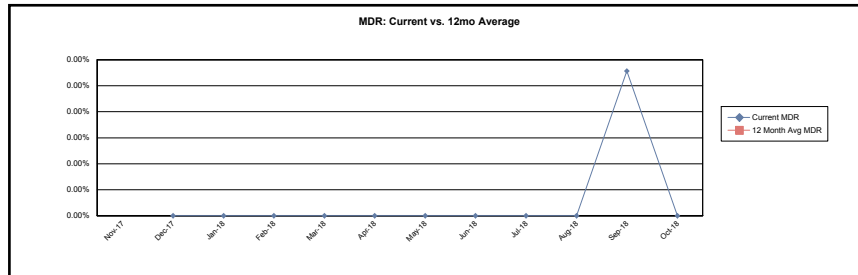
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 1

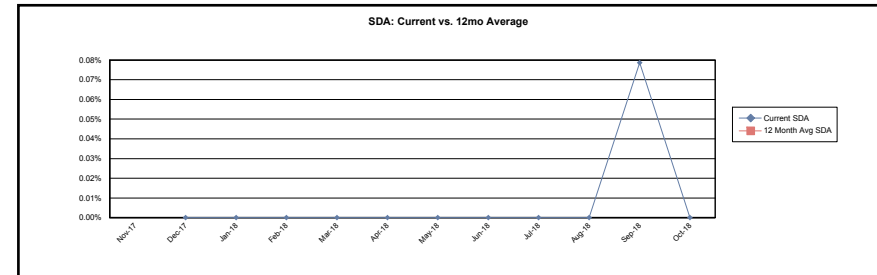
MDR

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



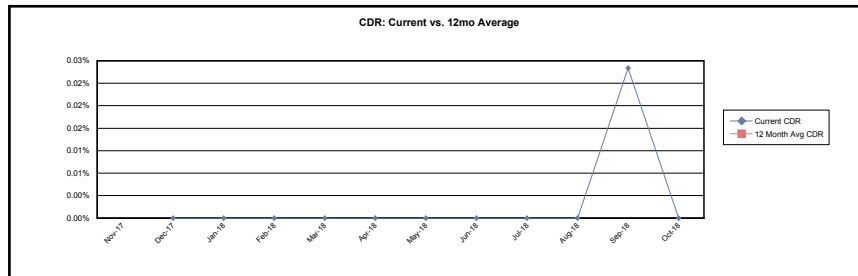
SDA

Current Month	0.000 %
3 Month Average	0.026 %
12 Month Average	0.000 %



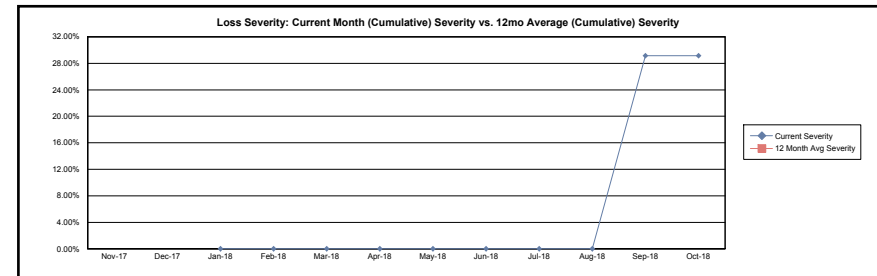
CDR

Current Month	0.000 %
3 Month Average	0.009 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	29.151 %
3 Month Average (Cumulative)	19.434 %
12 Month Average (Cumulative)	N/A



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

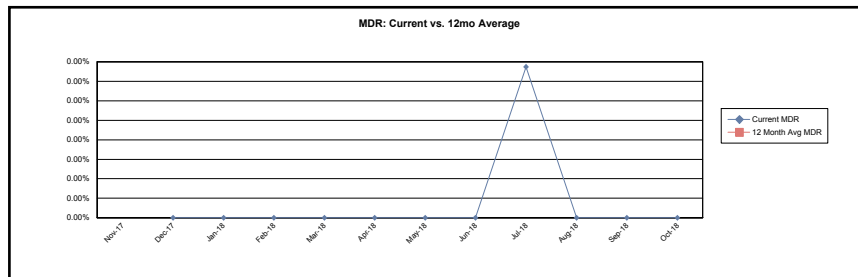
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 2

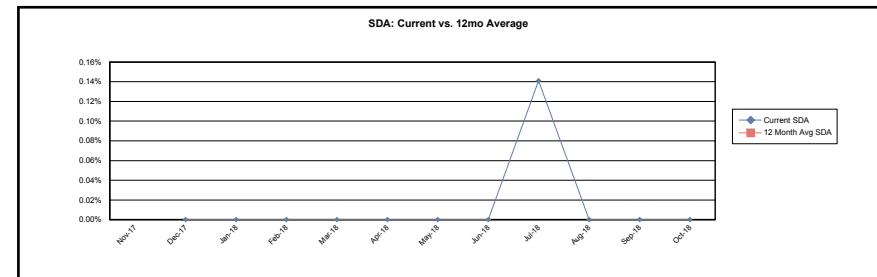
MDR

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



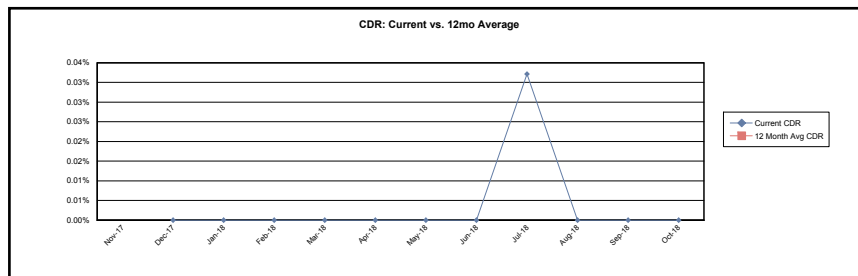
SDA

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



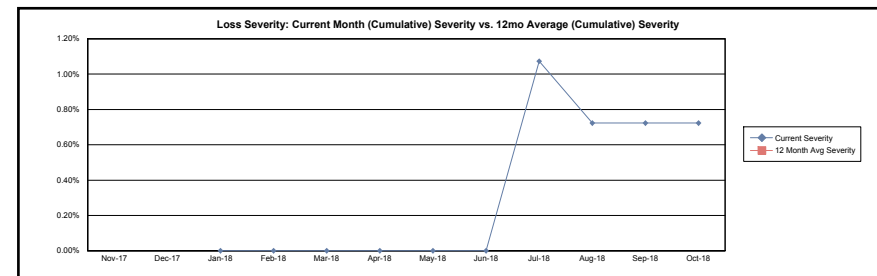
CDR

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



Loss Severity

Current Month (Cumulative) 0.723 %
3 Month Average (Cumulative) 0.723 %
12 Month Average (Cumulative) 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 $\text{CDR} / 0.03$

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

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

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

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

Prepayment Rates

Summary

SMM

Current Month 0.716 %
3 Month Average 0.707 %
12 Month Average 0.000 %

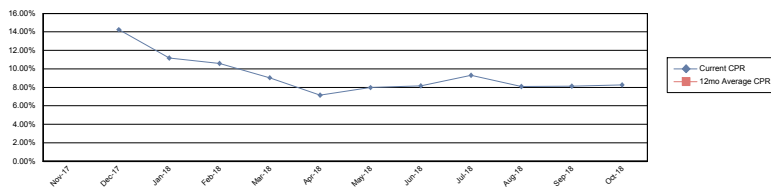
CPR

Current Month 8.261 %
3 Month Average 8.164 %
12 Month Average 0.000 %

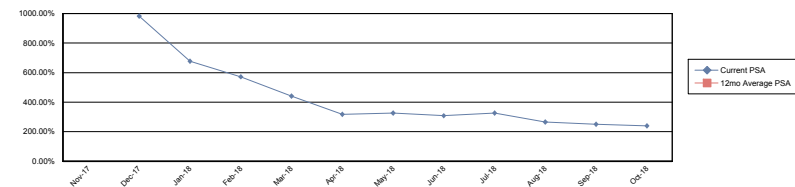
PSA

Current Month 239.549 %
3 Month Average 251.825 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.784 %
3 Month Average 0.787 %
12 Month Average 0.000 %

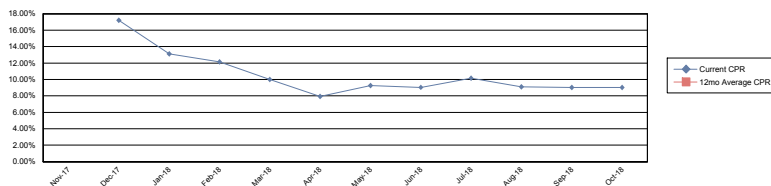
CPR

Current Month 9.015 %
3 Month Average 9.048 %
12 Month Average 0.000 %

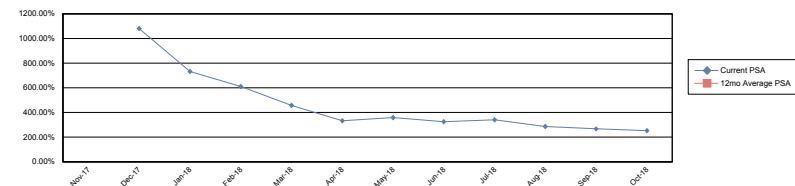
PSA

Current Month 250.816 %
3 Month Average 267.236 %
12 Month Average 0.000 %

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 0.614 %
3 Month Average 0.587 %
12 Month Average 0.000 %

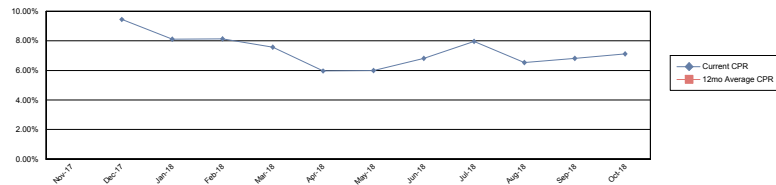
CPR

Current Month 7.120 %
3 Month Average 6.822 %
12 Month Average 0.000 %

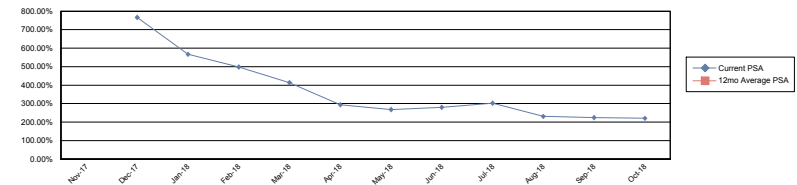
PSA

Current Month 220.397 %
3 Month Average 225.304 %
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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

**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

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
0044758360	42,716.72	0.00	0.000%	42,716.72
0044825486	525,891.12	0.00	0.000%	525,891.12
0044891706	125,393.27	0.00	0.000%	125,393.27
0044891707	232,343.11	0.00	0.000%	232,343.11
0044891708	151,884.05	0.00	0.000%	151,884.05
0044893169	307,905.03	0.00	0.000%	307,905.03
0044895886	106,934.01	0.00	0.000%	106,934.01
Totals	1,493,067.31	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-2018

12-Oct-2018 10:15:27 AM

**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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-2018

12-Oct-2018 10:15:27 AM

**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

Exchange History

Effective Exchange Date: 10/10/2018

Incoming Certificates:

Class	Prior Value	Issued Value
1M-2	300,709,000.00	325,708,999.00

Outgoing Certificate:

Class	Prior Value	Issued Value
1M-2A	33,510,705.00	25,218,029.00
1M-2B	28,203,392.00	19,910,716.00
1M-2C	28,618,216.00	20,203,569.00