

**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-Jul-2018 05:46:11 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		06/29/2018	0.00000 %	18,225,114,354.45	0.00	196,220,931.78	0.00	18,028,893,422.68	196,220,931.78	0.00
1M-1	30711XUS1	07/24/2018	2.74113 %	178,292,019.28	407,268.00	1,154,853.00	0.00	177,137,166.28	1,562,121.00	0.00
1M-1H		06/29/2018	0.00000 %	9,384,372.71	0.00	60,785.51	0.00	9,323,587.20	60,785.51	0.00
1M-2A	30711XUT9	07/24/2018	4.49113 %	133,258,000.00	498,732.50	0.00	0.00	133,258,000.00	498,732.50	0.00
1M-AH		06/29/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	07/24/2018	4.49113 %	133,258,000.00	498,732.50	0.00	0.00	133,258,000.00	498,732.50	0.00
1M-BH		06/29/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	07/24/2018	4.49113 %	135,218,000.00	506,068.01	0.00	0.00	135,218,000.00	506,068.01	0.00
1M-CH		06/29/2018	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	07/24/2018	4.49113 %	401,734,000.00	1,503,533.02	0.00	0.00	401,734,000.00	1,503,533.02	0.00
1M-2H		06/29/2018	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	07/24/2018	6.09113 %	97,984,000.00	497,361.07	0.00	0.00	97,984,000.00	497,361.07	0.00
1B-1H		06/29/2018	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		06/29/2018	0.00000 %	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1A-I1	30711XUY8	07/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1A-I2	30711XVA9	07/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1A-I3	30711XVC5	07/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1A-I4	30711XVE1	07/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1B-I1	30711XVG6	07/24/2018	1.80000 %	0.00	199,887.00	0.00	0.00	0.00	199,887.00	0.00
1B-I2	30711XVJ0	07/24/2018	1.40000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1B-I3	30711XVL5	07/24/2018	1.00000 %	0.00	111,048.33	0.00	0.00	0.00	111,048.33	0.00
1B-I4	30711XVN1	07/24/2018	0.60000 %	0.00	66,629.00	0.00	0.00	0.00	66,629.00	0.00
1C-I1	30711XVQ4	07/24/2018	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	07/24/2018	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	07/24/2018	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	07/24/2018	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	07/24/2018	2.69113 %	133,258,000.00	298,845.50	0.00	0.00	133,258,000.00	298,845.50	0.00
1E-A2	30711XVB7	07/24/2018	3.09113 %	133,258,000.00	343,264.83	0.00	0.00	133,258,000.00	343,264.83	0.00
1E-A3	30711XVD3	07/24/2018	3.49113 %	133,258,000.00	387,684.17	0.00	0.00	133,258,000.00	387,684.17	0.00
1E-A4	30711XVF8	07/24/2018	3.89113 %	133,258,000.00	432,103.50	0.00	0.00	133,258,000.00	432,103.50	0.00
1E-B1	30711XVH4	07/24/2018	2.69113 %	133,258,000.00	298,845.50	0.00	0.00	133,258,000.00	298,845.50	0.00
1E-B2	30711XVK7	07/24/2018	3.09113 %	133,258,000.00	343,264.83	0.00	0.00	133,258,000.00	343,264.83	0.00
1E-B3	30711XVM3	07/24/2018	3.49113 %	133,258,000.00	387,684.17	0.00	0.00	133,258,000.00	387,684.17	0.00
1E-B4	30711XVP6	07/24/2018	3.89113 %	133,258,000.00	432,103.50	0.00	0.00	133,258,000.00	432,103.50	0.00
1E-C1	30711XVR2	07/24/2018	2.69113 %	135,218,000.00	303,241.01	0.00	0.00	135,218,000.00	303,241.01	0.00
1E-C2	30711XVT8	07/24/2018	3.09113 %	135,218,000.00	348,313.68	0.00	0.00	135,218,000.00	348,313.68	0.00
1E-C3	30711XVV3	07/24/2018	3.49113 %	135,218,000.00	393,386.35	0.00	0.00	135,218,000.00	393,386.35	0.00
1E-C4	30711XVX9	07/24/2018	3.89113 %	135,218,000.00	438,459.01	0.00	0.00	135,218,000.00	438,459.01	0.00
1E-D1	30711XVY7	07/24/2018	2.69113 %	266,516,000.00	597,691.00	0.00	0.00	266,516,000.00	597,691.00	0.00
1E-D2	30711XVZ4	07/24/2018	3.09113 %	266,516,000.00	686,529.67	0.00	0.00	266,516,000.00	686,529.67	0.00
1E-D3	30711XWA8	07/24/2018	3.49113 %	266,516,000.00	775,368.34	0.00	0.00	266,516,000.00	775,368.34	0.00
1E-D4	30711XWB6	07/24/2018	3.89113 %	266,516,000.00	864,207.00	0.00	0.00	266,516,000.00	864,207.00	0.00
1E-D5	30711XWC4	07/24/2018	4.49113 %	266,516,000.00	997,465.00	0.00	0.00	266,516,000.00	997,465.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XWD2	07/24/2018	2.69113 %	268,476,000.00	602,086.51	0.00	0.00	268,476,000.00	602,086.51	0.00
1E-F2	30711XWE0	07/24/2018	3.09113 %	268,476,000.00	691,578.51	0.00	0.00	268,476,000.00	691,578.51	0.00
1E-F3	30711XWF7	07/24/2018	3.49113 %	268,476,000.00	781,070.51	0.00	0.00	268,476,000.00	781,070.51	0.00
1E-F4	30711XWG5	07/24/2018	3.89113 %	268,476,000.00	870,562.51	0.00	0.00	268,476,000.00	870,562.51	0.00
1E-F5	30711XWH3	07/24/2018	4.49113 %	268,476,000.00	1,004,800.51	0.00	0.00	268,476,000.00	1,004,800.51	0.00
1X-1	30711XWJ9	07/24/2018	1.80000 %	0.00	399,774.00	0.00	0.00	0.00	399,774.00	0.00
1X-2	30711XWK6	07/24/2018	1.40000 %	0.00	310,935.33	0.00	0.00	0.00	310,935.33	0.00
1X-3	30711XWL4	07/24/2018	1.00000 %	0.00	222,096.67	0.00	0.00	0.00	222,096.67	0.00
1X-4	30711XWM2	07/24/2018	0.60000 %	0.00	133,258.00	0.00	0.00	0.00	133,258.00	0.00
1Y-1	30711XWN0	07/24/2018	1.80000 %	0.00	402,714.00	0.00	0.00	0.00	402,714.00	0.00
1Y-2	30711XWP5	07/24/2018	1.40000 %	0.00	313,222.00	0.00	0.00	0.00	313,222.00	0.00
1Y-3	30711XWQ3	07/24/2018	1.00000 %	0.00	223,730.00	0.00	0.00	0.00	223,730.00	0.00
1Y-4	30711XWR1	07/24/2018	0.60000 %	0.00	134,238.00	0.00	0.00	0.00	134,238.00	0.00
2A-H		06/29/2018	0.00000 %	12,059,647,260.80	0.00	104,198,960.27	0.00	11,955,448,300.53	104,198,960.27	0.00
2M-1	30711XWS9	07/24/2018	2.74113 %	102,391,240.10	233,889.75	766,182.40	0.00	101,625,057.70	1,000,072.15	0.00
2M-1H		06/29/2018	0.00000 %	5,389,307.85	0.00	40,327.60	0.00	5,348,980.25	40,327.60	0.00
2M-2A	30711XWT7	07/24/2018	4.59113 %	101,332,000.00	387,690.32	0.00	0.00	101,332,000.00	387,690.32	0.00
2M-AH		06/29/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	07/24/2018	4.59113 %	101,332,000.00	387,690.32	0.00	0.00	101,332,000.00	387,690.32	0.00
2M-BH		06/29/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	07/24/2018	4.59113 %	101,332,000.00	387,690.32	0.00	0.00	101,332,000.00	387,690.32	0.00
2M-CH		06/29/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	07/24/2018	4.59113 %	303,996,000.00	1,163,070.96	0.00	0.00	303,996,000.00	1,163,070.96	0.00
2M-2H		06/29/2018	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	07/24/2018	6.54113 %	63,333,000.00	345,224.49	0.00	0.00	63,333,000.00	345,224.49	0.00
2B-1H		06/29/2018	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		06/29/2018	0.00000 %	66,666,437.00	0.00	0.00	4,192.76	66,662,244.24	0.00	4,192.76
2A-I1	30711XWY6	07/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2A-I2	30711XXA7	07/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2A-I3	30711XXC3	07/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2A-I4	30711XXE9	07/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2B-I1	30711XXG4	07/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2B-I2	30711XXH2	07/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2B-I3	30711XXK5	07/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2B-I4	30711XXM1	07/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2C-I1	30711XXP4	07/24/2018	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	07/24/2018	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	07/24/2018	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	07/24/2018	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	07/24/2018	2.79113 %	101,332,000.00	235,692.32	0.00	0.00	101,332,000.00	235,692.32	0.00
2E-A2	30711XXB5	07/24/2018	3.19113 %	101,332,000.00	269,469.65	0.00	0.00	101,332,000.00	269,469.65	0.00
2E-A3	30711XXD1	07/24/2018	3.59113 %	101,332,000.00	303,246.99	0.00	0.00	101,332,000.00	303,246.99	0.00
2E-A4	30711XXF6	07/24/2018	3.99113 %	101,332,000.00	337,024.32	0.00	0.00	101,332,000.00	337,024.32	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XYR9	07/24/2018	2.79113 %	101,332,000.00	235,692.32	0.00	0.00	101,332,000.00	235,692.32	0.00
2E-B2	30711XXJ8	07/24/2018	3.19113 %	101,332,000.00	269,469.65	0.00	0.00	101,332,000.00	269,469.65	0.00
2E-B3	30711XXL3	07/24/2018	3.59113 %	101,332,000.00	303,246.99	0.00	0.00	101,332,000.00	303,246.99	0.00
2E-B4	30711XXN9	07/24/2018	3.99113 %	101,332,000.00	337,024.32	0.00	0.00	101,332,000.00	337,024.32	0.00
2E-C1	30711XXQ2	07/24/2018	2.79113 %	101,332,000.00	235,692.32	0.00	0.00	101,332,000.00	235,692.32	0.00
2E-C2	30711XXS8	07/24/2018	3.19113 %	101,332,000.00	269,469.65	0.00	0.00	101,332,000.00	269,469.65	0.00
2E-C3	30711XXU3	07/24/2018	3.59113 %	101,332,000.00	303,246.99	0.00	0.00	101,332,000.00	303,246.99	0.00
2E-C4	30711XXW9	07/24/2018	3.99113 %	101,332,000.00	337,024.32	0.00	0.00	101,332,000.00	337,024.32	0.00
2E-D1	30711XXX7	07/24/2018	2.79113 %	202,664,000.00	471,384.64	0.00	0.00	202,664,000.00	471,384.64	0.00
2E-D2	30711XXY5	07/24/2018	3.19113 %	202,664,000.00	538,939.31	0.00	0.00	202,664,000.00	538,939.31	0.00
2E-D3	30711XXZ2	07/24/2018	3.59113 %	202,664,000.00	606,493.98	0.00	0.00	202,664,000.00	606,493.98	0.00
2E-D4	30711XYA6	07/24/2018	3.99113 %	202,664,000.00	674,048.64	0.00	0.00	202,664,000.00	674,048.64	0.00
2E-D5	30711XYB4	07/24/2018	4.59113 %	202,664,000.00	775,380.64	0.00	0.00	202,664,000.00	775,380.64	0.00
2E-F1	30711XYC2	07/24/2018	2.79113 %	202,664,000.00	471,384.64	0.00	0.00	202,664,000.00	471,384.64	0.00
2E-F2	30711XYD0	07/24/2018	3.19113 %	202,664,000.00	538,939.31	0.00	0.00	202,664,000.00	538,939.31	0.00
2E-F3	30711XYE8	07/24/2018	3.59113 %	202,664,000.00	606,493.98	0.00	0.00	202,664,000.00	606,493.98	0.00
2E-F4	30711XYF5	07/24/2018	3.99113 %	202,664,000.00	674,048.64	0.00	0.00	202,664,000.00	674,048.64	0.00
2E-F5	30711XYG3	07/24/2018	4.59113 %	202,664,000.00	775,380.64	0.00	0.00	202,664,000.00	775,380.64	0.00
2X-1	30711XYH1	07/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2X-2	30711XYJ7	07/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2X-3	30711XYK4	07/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2X-4	30711XYL2	07/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
2Y-1	30711XYM0	07/24/2018	1.80000 %	0.00	303,996.00	0.00	0.00	0.00	303,996.00	0.00
2Y-2	30711XYN8	07/24/2018	1.40000 %	0.00	236,441.33	0.00	0.00	0.00	236,441.33	0.00
2Y-3	30711XYP3	07/24/2018	1.00000 %	0.00	168,886.67	0.00	0.00	0.00	168,886.67	0.00
2Y-4	30711XYQ1	07/24/2018	0.60000 %	0.00	101,332.00	0.00	0.00	0.00	101,332.00	0.00
Totals				39,930,113,476.19	35,248,501.13	302,442,040.56	4,192.76	39,627,667,242.88	337,690,541.69	4,192.76

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
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Distribution Date: 25-Jul-2018

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	18,225,114,354.45	27,122,995.54	169,097,936.24	0.00	0.00	196,220,931.78	18,028,893,422.68	0.91040368	196,220,931.78
1M-1	186,170,000.00	178,292,019.28	1,154,853.00	0.00	0.00	0.00	1,154,853.00	177,137,166.28	0.95148072	1,154,853.00
1M-1H	9,799,029.00	9,384,372.71	60,785.51	0.00	0.00	0.00	60,785.51	9,323,587.20	0.95148072	60,785.51
1M-2A	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-AH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	401,734,000.00	0.00	0.00	0.00	0.00	0.00	401,734,000.00	1.00000000	0.00
1M-2H	21,146,536.00	21,146,536.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00	1.00000000	0.00
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	103,141,594.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00	1.00000000	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	12,059,647,260.80	17,333,831.10	86,865,129.17	0.00	0.00	104,198,960.27	11,955,448,300.53	0.93646132	104,198,960.27
2M-1	107,666,000.00	102,391,240.10	766,182.40	0.00	0.00	0.00	766,182.40	101,625,057.70	0.94389183	766,182.40
2M-1H	5,666,942.00	5,389,307.85	40,327.60	0.00	0.00	0.00	40,327.60	5,348,980.25	0.94389183	40,327.60
2M-2A	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-AH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2B	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-BH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	303,996,000.00	0.00	0.00	0.00	0.00	0.00	303,996,000.00	1.00000000	0.00
2M-2H	16,002,894.00	16,002,894.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00	1.00000000	0.00
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,666,437.00	0.00	0.00	0.00	4,192.76	4,192.76	66,662,244.24	0.99993711	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

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www.ctslink.com
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	39,930,113,476.19	46,478,975.15	255,963,065.41	0.00	4,192.76	302,446,233.32	39,627,667,242.88	0.93839925	302,442,040.56

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Securities Administration Services
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	920.31223061	1.36962787	8.53892578	0.00000000	0.00000000	9.90855365	910.40367696	0.91040368	9.90855365
1M-1	186,170,000.00	957.68394091	6.20321749	0.00000000	0.00000000	0.00000000	6.20321749	951.48072342	0.95148072	6.20321749
1M-1H	9,799,029.00	957.68394093	6.20321769	0.00000000	0.00000000	0.00000000	6.20321769	951.48072324	0.95148072	6.20321769
1M-2A	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	21,146,536.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	944.62315036	1.35774603	6.80408060	0.00000000	0.00000000	8.16182663	936.46132373	0.93646132	8.16182663
2M-1	107,666,000.00	951.00811863	7.11628926	0.00000000	0.00000000	0.00000000	7.11628926	943.89182936	0.94389183	7.11628926
2M-1H	5,666,942.00	951.00811866	7.11628953	0.00000000	0.00000000	0.00000000	7.11628953	943.89182914	0.94389183	7.11628953
2M-2A	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	16,002,894.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.06289162	0.06289162	999.93710838	0.99993711	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	18,225,114,354.45	0.00	0.00	0.00	0.00	0.00	0.00	18,028,893,422.68
1M-1	06/25/18 - 07/24/18	30	2.74113 %	178,292,019.28	407,268.00	0.00	0.00	0.00	407,268.00	0.00	177,137,166.28
1M-1H	N/A	N/A	0.00000 %	9,384,372.71	0.00	0.00	0.00	0.00	0.00	0.00	9,323,587.20
1M-2A	06/25/18 - 07/24/18	30	4.49113 %	133,258,000.00	498,732.50	0.00	0.00	0.00	498,732.50	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	06/25/18 - 07/24/18	30	4.49113 %	133,258,000.00	498,732.50	0.00	0.00	0.00	498,732.50	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	06/25/18 - 07/24/18	30	4.49113 %	135,218,000.00	506,068.01	0.00	0.00	0.00	506,068.01	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	06/25/18 - 07/24/18	30	4.49113 %	401,734,000.00	1,503,533.02	0.00	0.00	0.00	1,503,533.02	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	06/25/18 - 07/24/18	30	6.09113 %	97,984,000.00	497,361.07	0.00	0.00	0.00	497,361.07	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	103,141,594.00	0.00	0.00	0.00	0.00	0.00	0.00	103,141,594.00
1A-I1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	30	2.69113 %	133,258,000.00	298,845.50	0.00	0.00	0.00	298,845.50	0.00	133,258,000.00
1E-A2	06/25/18 - 07/24/18	30	3.09113 %	133,258,000.00	343,264.83	0.00	0.00	0.00	343,264.83	0.00	133,258,000.00
1E-A3	06/25/18 - 07/24/18	30	3.49113 %	133,258,000.00	387,684.17	0.00	0.00	0.00	387,684.17	0.00	133,258,000.00
1E-A4	06/25/18 - 07/24/18	30	3.89113 %	133,258,000.00	432,103.50	0.00	0.00	0.00	432,103.50	0.00	133,258,000.00
1E-B1	06/25/18 - 07/24/18	30	2.69113 %	133,258,000.00	298,845.50	0.00	0.00	0.00	298,845.50	0.00	133,258,000.00
1E-B2	06/25/18 - 07/24/18	30	3.09113 %	133,258,000.00	343,264.83	0.00	0.00	0.00	343,264.83	0.00	133,258,000.00
1E-B3	06/25/18 - 07/24/18	30	3.49113 %	133,258,000.00	387,684.17	0.00	0.00	0.00	387,684.17	0.00	133,258,000.00
1E-B4	06/25/18 - 07/24/18	30	3.89113 %	133,258,000.00	432,103.50	0.00	0.00	0.00	432,103.50	0.00	133,258,000.00
1E-C1	06/25/18 - 07/24/18	30	2.69113 %	135,218,000.00	303,241.01	0.00	0.00	0.00	303,241.01	0.00	135,218,000.00
1E-C2	06/25/18 - 07/24/18	30	3.09113 %	135,218,000.00	348,313.68	0.00	0.00	0.00	348,313.68	0.00	135,218,000.00
1E-C3	06/25/18 - 07/24/18	30	3.49113 %	135,218,000.00	393,386.35	0.00	0.00	0.00	393,386.35	0.00	135,218,000.00
1E-C4	06/25/18 - 07/24/18	30	3.89113 %	135,218,000.00	438,459.01	0.00	0.00	0.00	438,459.01	0.00	135,218,000.00
1E-D1	06/25/18 - 07/24/18	30	2.69113 %	266,516,000.00	597,691.00	0.00	0.00	0.00	597,691.00	0.00	266,516,000.00
1E-D2	06/25/18 - 07/24/18	30	3.09113 %	266,516,000.00	686,529.67	0.00	0.00	0.00	686,529.67	0.00	266,516,000.00
1E-D3	06/25/18 - 07/24/18	30	3.49113 %	266,516,000.00	775,368.34	0.00	0.00	0.00	775,368.34	0.00	266,516,000.00
1E-D4	06/25/18 - 07/24/18	30	3.89113 %	266,516,000.00	864,207.00	0.00	0.00	0.00	864,207.00	0.00	266,516,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	06/25/18 - 07/24/18	30	4.49113 %	266,516,000.00	997,465.00	0.00	0.00	0.00	997,465.00	0.00	266,516,000.00
1E-F1	06/25/18 - 07/24/18	30	2.69113 %	268,476,000.00	602,086.51	0.00	0.00	0.00	602,086.51	0.00	268,476,000.00
1E-F2	06/25/18 - 07/24/18	30	3.09113 %	268,476,000.00	691,578.51	0.00	0.00	0.00	691,578.51	0.00	268,476,000.00
1E-F3	06/25/18 - 07/24/18	30	3.49113 %	268,476,000.00	781,070.51	0.00	0.00	0.00	781,070.51	0.00	268,476,000.00
1E-F4	06/25/18 - 07/24/18	30	3.89113 %	268,476,000.00	870,562.51	0.00	0.00	0.00	870,562.51	0.00	268,476,000.00
1E-F5	06/25/18 - 07/24/18	30	4.49113 %	268,476,000.00	1,004,800.51	0.00	0.00	0.00	1,004,800.51	0.00	268,476,000.00
1X-1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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 %	12,059,647,260.80	0.00	0.00	0.00	0.00	0.00	0.00	1,955,448,300.53
2M-1	06/25/18 - 07/24/18	30	2.74113 %	102,391,240.10	233,889.75	0.00	0.00	0.00	233,889.75	0.00	101,625,057.70
2M-1H	N/A	N/A	0.00000 %	5,389,307.85	0.00	0.00	0.00	0.00	0.00	0.00	5,348,980.25
2M-2A	06/25/18 - 07/24/18	30	4.59113 %	101,332,000.00	387,690.32	0.00	0.00	0.00	387,690.32	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	06/25/18 - 07/24/18	30	4.59113 %	101,332,000.00	387,690.32	0.00	0.00	0.00	387,690.32	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	06/25/18 - 07/24/18	30	4.59113 %	101,332,000.00	387,690.32	0.00	0.00	0.00	387,690.32	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	06/25/18 - 07/24/18	30	4.59113 %	303,996,000.00	1,163,070.96	0.00	0.00	0.00	1,163,070.96	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	06/25/18 - 07/24/18	30	6.54113 %	63,333,000.00	345,224.49	0.00	0.00	0.00	345,224.49	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,666,437.00	0.00	0.00	0.00	0.00	0.00	0.00	66,662,244.24
2A-I1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	30	2.79113 %	101,332,000.00	235,692.32	0.00	0.00	0.00	235,692.32	0.00	101,332,000.00
2E-A2	06/25/18 - 07/24/18	30	3.19113 %	101,332,000.00	269,469.65	0.00	0.00	0.00	269,469.65	0.00	101,332,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	06/25/18 - 07/24/18	30	3.59113 %	101,332,000.00	303,246.99	0.00	0.00	0.00	303,246.99	0.00	101,332,000.00
2E-A4	06/25/18 - 07/24/18	30	3.99113 %	101,332,000.00	337,024.32	0.00	0.00	0.00	337,024.32	0.00	101,332,000.00
2E-B1	06/25/18 - 07/24/18	30	2.79113 %	101,332,000.00	235,692.32	0.00	0.00	0.00	235,692.32	0.00	101,332,000.00
2E-B2	06/25/18 - 07/24/18	30	3.19113 %	101,332,000.00	269,469.65	0.00	0.00	0.00	269,469.65	0.00	101,332,000.00
2E-B3	06/25/18 - 07/24/18	30	3.59113 %	101,332,000.00	303,246.99	0.00	0.00	0.00	303,246.99	0.00	101,332,000.00
2E-B4	06/25/18 - 07/24/18	30	3.99113 %	101,332,000.00	337,024.32	0.00	0.00	0.00	337,024.32	0.00	101,332,000.00
2E-C1	06/25/18 - 07/24/18	30	2.79113 %	101,332,000.00	235,692.32	0.00	0.00	0.00	235,692.32	0.00	101,332,000.00
2E-C2	06/25/18 - 07/24/18	30	3.19113 %	101,332,000.00	269,469.65	0.00	0.00	0.00	269,469.65	0.00	101,332,000.00
2E-C3	06/25/18 - 07/24/18	30	3.59113 %	101,332,000.00	303,246.99	0.00	0.00	0.00	303,246.99	0.00	101,332,000.00
2E-C4	06/25/18 - 07/24/18	30	3.99113 %	101,332,000.00	337,024.32	0.00	0.00	0.00	337,024.32	0.00	101,332,000.00
2E-D1	06/25/18 - 07/24/18	30	2.79113 %	202,664,000.00	471,384.64	0.00	0.00	0.00	471,384.64	0.00	202,664,000.00
2E-D2	06/25/18 - 07/24/18	30	3.19113 %	202,664,000.00	538,939.31	0.00	0.00	0.00	538,939.31	0.00	202,664,000.00
2E-D3	06/25/18 - 07/24/18	30	3.59113 %	202,664,000.00	606,493.98	0.00	0.00	0.00	606,493.98	0.00	202,664,000.00
2E-D4	06/25/18 - 07/24/18	30	3.99113 %	202,664,000.00	674,048.64	0.00	0.00	0.00	674,048.64	0.00	202,664,000.00
2E-D5	06/25/18 - 07/24/18	30	4.59113 %	202,664,000.00	775,380.64	0.00	0.00	0.00	775,380.64	0.00	202,664,000.00
2E-F1	06/25/18 - 07/24/18	30	2.79113 %	202,664,000.00	471,384.64	0.00	0.00	0.00	471,384.64	0.00	202,664,000.00
2E-F2	06/25/18 - 07/24/18	30	3.19113 %	202,664,000.00	538,939.31	0.00	0.00	0.00	538,939.31	0.00	202,664,000.00
2E-F3	06/25/18 - 07/24/18	30	3.59113 %	202,664,000.00	606,493.98	0.00	0.00	0.00	606,493.98	0.00	202,664,000.00
2E-F4	06/25/18 - 07/24/18	30	3.99113 %	202,664,000.00	674,048.64	0.00	0.00	0.00	674,048.64	0.00	202,664,000.00
2E-F5	06/25/18 - 07/24/18	30	4.59113 %	202,664,000.00	775,380.64	0.00	0.00	0.00	775,380.64	0.00	202,664,000.00
2X-1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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					35,248,501.13	0.00	0.00	0.00	35,248,501.13	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	19,803,186,080.00	0.00000 %	920.31223061	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	910.40367696
1M-1	186,170,000.00	2.74113 %	957.68394091	2.18761347	0.00000000	0.00000000	0.00000000	2.18761347	0.00000000	951.48072342
1M-1H	9,799,029.00	0.00000 %	957.68394093	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	951.48072324
1M-2A	133,258,000.00	4.49113 %	1000.00000000	3.74260832	0.00000000	0.00000000	0.00000000	3.74260832	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	4.49113 %	1000.00000000	3.74260832	0.00000000	0.00000000	0.00000000	3.74260832	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	4.49113 %	1000.00000000	3.74260831	0.00000000	0.00000000	0.00000000	3.74260831	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	4.49113 %	1000.00000000	3.74260834	0.00000000	0.00000000	0.00000000	3.74260834	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	6.09113 %	1000.00000000	5.07594168	0.00000000	0.00000000	0.00000000	5.07594168	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	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	2.69113 %	1000.00000000	2.24260832	0.00000000	0.00000000	0.00000000	2.24260832	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.09113 %	1000.00000000	2.57594163	0.00000000	0.00000000	0.00000000	2.57594163	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.49113 %	1000.00000000	2.90927502	0.00000000	0.00000000	0.00000000	2.90927502	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.89113 %	1000.00000000	3.24260832	0.00000000	0.00000000	0.00000000	3.24260832	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.69113 %	1000.00000000	2.24260832	0.00000000	0.00000000	0.00000000	2.24260832	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.09113 %	1000.00000000	2.57594163	0.00000000	0.00000000	0.00000000	2.57594163	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.49113 %	1000.00000000	2.90927502	0.00000000	0.00000000	0.00000000	2.90927502	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.89113 %	1000.00000000	3.24260832	0.00000000	0.00000000	0.00000000	3.24260832	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.69113 %	1000.00000000	2.24260831	0.00000000	0.00000000	0.00000000	2.24260831	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.09113 %	1000.00000000	2.57594166	0.00000000	0.00000000	0.00000000	2.57594166	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.49113 %	1000.00000000	2.90927502	0.00000000	0.00000000	0.00000000	2.90927502	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.89113 %	1000.00000000	3.24260831	0.00000000	0.00000000	0.00000000	3.24260831	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.69113 %	1000.00000000	2.24260832	0.00000000	0.00000000	0.00000000	2.24260832	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.09113 %	1000.00000000	2.57594167	0.00000000	0.00000000	0.00000000	2.57594167	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.49113 %	1000.00000000	2.90927502	0.00000000	0.00000000	0.00000000	2.90927502	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.89113 %	1000.00000000	3.24260832	0.00000000	0.00000000	0.00000000	3.24260832	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	4.49113 %	1000.00000000	3.74260832	0.00000000	0.00000000	0.00000000	3.74260832	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.69113 %	1000.00000000	2.24260832	0.00000000	0.00000000	0.00000000	2.24260832	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.09113 %	1000.00000000	2.57594165	0.00000000	0.00000000	0.00000000	2.57594165	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.49113 %	1000.00000000	2.90927498	0.00000000	0.00000000	0.00000000	2.90927498	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.89113 %	1000.00000000	3.24260832	0.00000000	0.00000000	0.00000000	3.24260832	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.49113 %	1000.00000000	3.74260832	0.00000000	0.00000000	0.00000000	3.74260832	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 %	944.62315036	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	936.46132373
2M-1	107,666,000.00	2.74113 %	951.00811863	2.17236407	0.00000000	0.00000000	0.00000000	2.17236407	0.00000000	943.89182936
2M-1H	5,666,942.00	0.00000 %	951.00811866	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	943.89182914
2M-2A	101,332,000.00	4.59113 %	1000.00000000	3.82594166	0.00000000	0.00000000	0.00000000	3.82594166	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	4.59113 %	1000.00000000	3.82594166	0.00000000	0.00000000	0.00000000	3.82594166	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	4.59113 %	1000.00000000	3.82594166	0.00000000	0.00000000	0.00000000	3.82594166	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	4.59113 %	1000.00000000	3.82594166	0.00000000	0.00000000	0.00000000	3.82594166	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	6.54113 %	1000.00000000	5.45094169	0.00000000	0.00000000	0.00000000	5.45094169	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.93710838
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	2.79113 %	1000.00000000	2.32594166	0.00000000	0.00000000	0.00000000	2.32594166	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.19113 %	1000.00000000	2.65927496	0.00000000	0.00000000	0.00000000	2.65927496	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	101,332,000.00	3.59113 %	1000.00000000	2.99260836	0.00000000	0.00000000	0.00000000	2.99260836	0.00000000	1000.00000000
2E-A4	101,332,000.00	3.99113 %	1000.00000000	3.32594166	0.00000000	0.00000000	0.00000000	3.32594166	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.79113 %	1000.00000000	2.32594166	0.00000000	0.00000000	0.00000000	2.32594166	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.19113 %	1000.00000000	2.65927496	0.00000000	0.00000000	0.00000000	2.65927496	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.59113 %	1000.00000000	2.99260836	0.00000000	0.00000000	0.00000000	2.99260836	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.99113 %	1000.00000000	3.32594166	0.00000000	0.00000000	0.00000000	3.32594166	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.79113 %	1000.00000000	2.32594166	0.00000000	0.00000000	0.00000000	2.32594166	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.19113 %	1000.00000000	2.65927496	0.00000000	0.00000000	0.00000000	2.65927496	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.59113 %	1000.00000000	2.99260836	0.00000000	0.00000000	0.00000000	2.99260836	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.99113 %	1000.00000000	3.32594166	0.00000000	0.00000000	0.00000000	3.32594166	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.79113 %	1000.00000000	2.32594166	0.00000000	0.00000000	0.00000000	2.32594166	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.19113 %	1000.00000000	2.65927501	0.00000000	0.00000000	0.00000000	2.65927501	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.59113 %	1000.00000000	2.99260836	0.00000000	0.00000000	0.00000000	2.99260836	0.00000000	1000.00000000
2E-D4	202,664,000.00	3.99113 %	1000.00000000	3.32594166	0.00000000	0.00000000	0.00000000	3.32594166	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.59113 %	1000.00000000	3.82594166	0.00000000	0.00000000	0.00000000	3.82594166	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.79113 %	1000.00000000	2.32594166	0.00000000	0.00000000	0.00000000	2.32594166	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.19113 %	1000.00000000	2.65927501	0.00000000	0.00000000	0.00000000	2.65927501	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.59113 %	1000.00000000	2.99260836	0.00000000	0.00000000	0.00000000	2.99260836	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.99113 %	1000.00000000	3.32594166	0.00000000	0.00000000	0.00000000	3.32594166	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.59113 %	1000.00000000	3.82594166	0.00000000	0.00000000	0.00000000	3.82594166	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	5,351,950.89
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	738,598.46
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>6,090,549.35</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	6,071,382.69
Total Withdrawals (Pool Distribution Amount)	<u>6,090,549.35</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.091130%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	197,436,570.29
Total Principal Reduction Cumulative	1,783,800,932.84
Scheduled Principal Current	28,338,634.05
Scheduled Principal Cumulative	228,531,358.30
Unscheduled Principal Current	169,097,936.24
Unscheduled Principal Cumulative	1,555,269,574.54
Senior Reduction Amount	196,220,931.78
Subordinate Reduction Amount	1,215,638.51
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	204.98
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	105,009,663.03
Total Principal Reduction Cumulative	817,537,397.27
Scheduled Principal Current	18,140,341.10
Scheduled Principal Cumulative	146,038,412.89
Unscheduled Principal Current	86,865,129.17
Unscheduled Principal Cumulative	671,494,791.62
Senior Reduction Amount	104,198,960.27
Subordinate Reduction Amount	806,510.00
Calculated Tranche Write-Down Amount	4,192.76
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1387.25
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Count	88483
Period Beginning Loan Count	83605
Period Reference Pool Removal Loan Count	716
Period Ending Loan Count	82889
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	18,844,517,900.81
Period PIF Loan Count Current	716
PIF Loan Count Cumulative	5572
Period PIF Loan UPB Current	158,417,879.56
PIF Loan UPB Cumulative	1,463,972,103.54
Period Partial Prepayment Amount	11,015,900.75
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	22
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	5,675,814.02
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	27
Total Active Modified Loan UPB	6,537,552.49
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	54297
Period Reference Pool Removal Loan Count	335
Period Ending Loan Count	53962
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	12,515,749,914.41
Period PIF Loan Count Current	330
PIF Loan Count Cumulative	2296
Period PIF Loan UPB Current	80,992,487.06
PIF Loan UPB Cumulative	624,323,380.74
Period Partial Prepayment Amount	4,914,948.06
Repurchase Prior CE Loan Count Current	4
Repurchase Prior CE Loan Count Cum	37
Repurchased Prior Credit Event UPB Curr	738,598.46
Repurchased Prior Credit Event UPB Cum	7,469,201.36
Credit Event Amount Current	390,757.15
Credit Event Amount Cumulative	390,757.15
Total Active Modified Loan Count	27
Total Active Modified Loan UPB	6,993,132.23
Structural Reporting	
Group 1	
Senior Percentage	95.710314%
Subordinate Percentage	4.289686%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	95.554053%
Subordinate Percentage	4.445947%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000%	4.000000%	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	4,192.76	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	354	73,220,850.10	0.427077%	0.388553%
60 Days	61	13,308,672.93	0.073592%	0.070624%
90 Days	26	4,372,665.40	0.031367%	0.023204%
120 Days	26	5,315,420.16	0.031367%	0.028207%
150 Days	19	4,259,661.52	0.022922%	0.022604%
180+ Days	38	8,507,234.67	0.045844%	0.045144%
	524	108,984,504.78	0.632171%	0.578335%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	246	54,424,890.51	0.455876%	0.434851%
60 Days	52	12,362,716.03	0.096364%	0.098777%
90 Days	33	7,891,044.87	0.061154%	0.063049%
120 Days	22	5,874,817.78	0.040769%	0.046939%
150 Days	14	3,255,052.97	0.025944%	0.026008%
180+ Days	37	10,118,508.54	0.068567%	0.080846%
	404	93,927,030.70	0.748675%	0.750471%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.003%
3 Month Average	0.001%
12 Month Average	N/A

SDA	
Current Month	0.141%
3 Month Average	0.047%
12 Month Average	N/A

CDR	
Current Month	0.037%
3 Month Average	0.012%
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

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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	2	419,897.58	204.97	0.049	204.97	0.00
2	9	2,612,242.40	1,387.24	0.053	1,387.24	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44821896	231,900.39	48.31	0.021	48.31	0.00
1	44815627	187,997.19	156.66	0.083	156.66	0.00
2	44802184	420,606.33	262.88	0.063	262.88	0.00
2	44787534	425,717.58	177.38	0.042	177.38	0.00
2	44773791	152,526.78	174.77	0.115	174.77	0.00
2	44773313	369,106.76	269.14	0.073	269.14	0.00
2	44762306	348,971.35	109.05	0.031	109.05	0.00
2	44758724	205,908.91	111.95	0.054	111.95	0.00
2	44758660	190,639.53	79.43	0.042	79.43	0.00
2	44757227	259,768.98	5.03	0.002	5.03	0.00
2	44752023	238,996.18	197.61	0.083	197.61	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/13/2018

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
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Telephone: 1-866-846-4526
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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	390,757.15	4,192.76	1.073

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
44790866	390,757.15	4,192.76	1.073

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-Jul-2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	390,757.15	4,193.76	1.073

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
N/A			

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44790866	390,757.15	4,192.76	1.073

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	1	4,192.76	4,192.76	0.000 %	0	0.00	0.00	0.000 %	1	4,192.76	4,192.76	0.000 %
Total	1	4,192.76	4,192.76	0.000 %	0	0.00	0.00	0.000 %	1	4,192.76	4,192.76	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0044790866	393,000.00	4.500 %	AZ	97.00	360	4,192.76	06/30/2018	4,192.76	4,192.76

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

* This data is currently not provided for reporting.

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

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

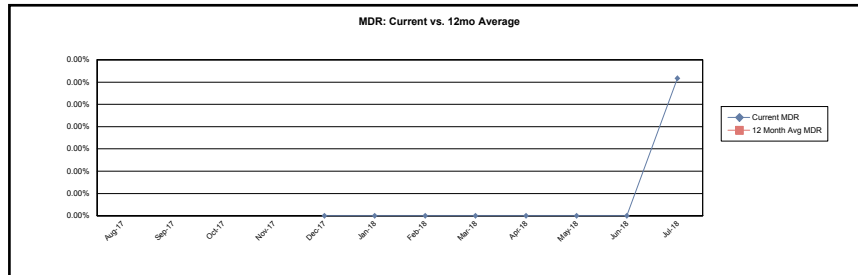
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Realized Loss Report - Collateral

Summary

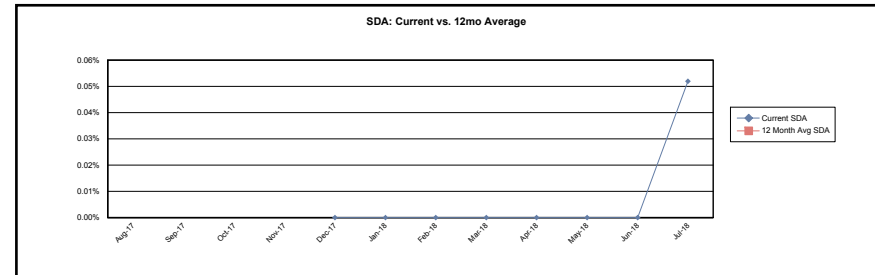
MDR

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



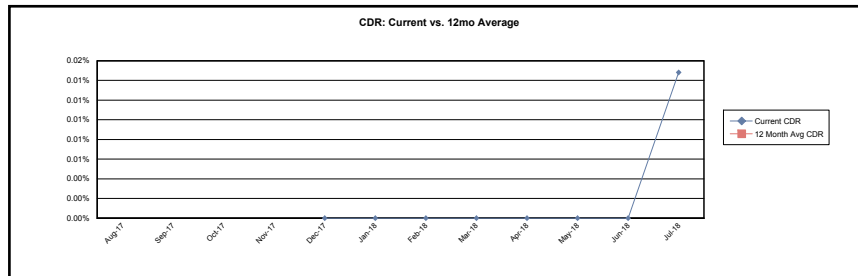
SDA

Current Month	0.052 %
3 Month Average	0.017 %
12 Month Average	0.000 %



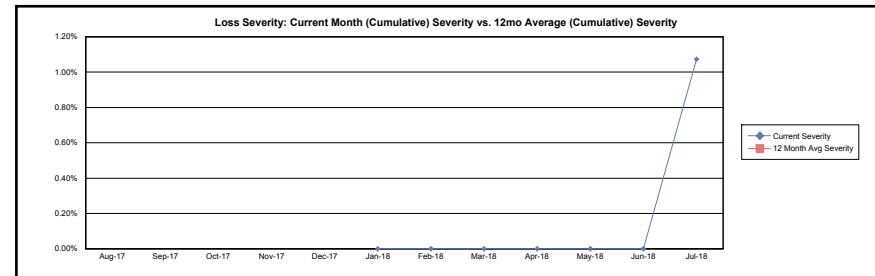
CDR

Current Month	0.015 %
3 Month Average	0.005 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	1.073 %
3 Month Average (Cumulative)	0.358 %
12 Month Average (Cumulative)	N/A



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

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

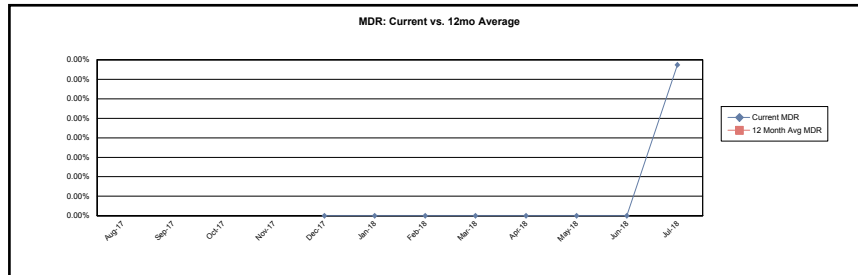
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Realized Loss Report - Collateral

Group 2

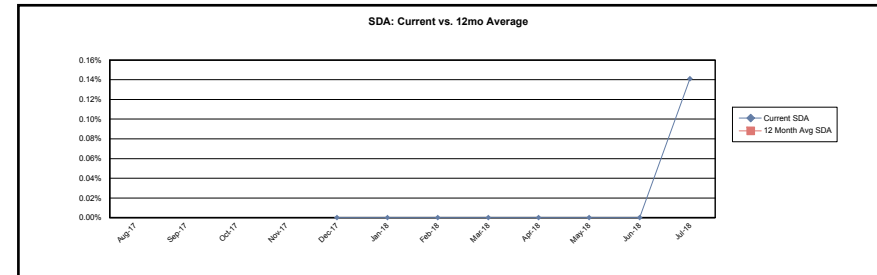
MDR

Current Month 0.003 %
3 Month Average 0.001 %
12 Month Average 0.000 %



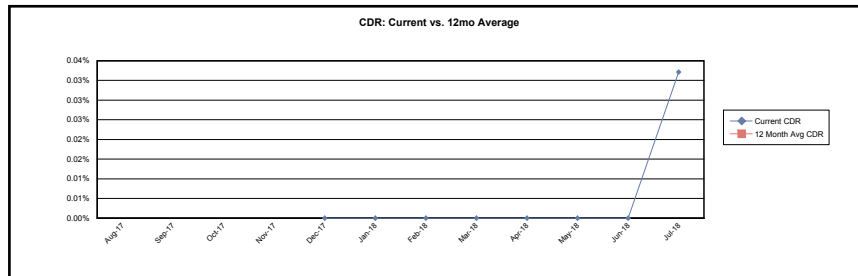
SDA

Current Month 0.141 %
3 Month Average 0.047 %
12 Month Average 0.000 %



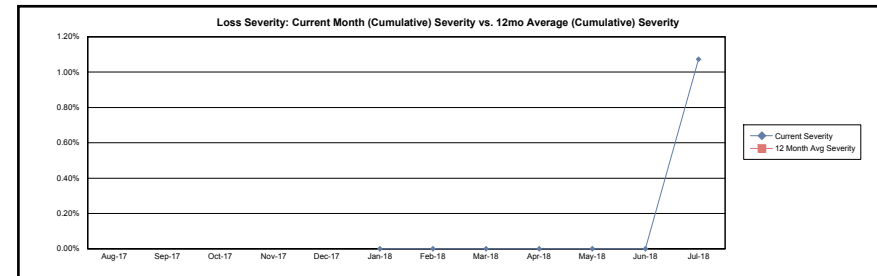
CDR

Current Month 0.037 %
3 Month Average 0.012 %
12 Month Average 0.000 %



Loss Severity

Current Month (Cumulative) 1.073 %
3 Month Average (Cumulative) 0.358 %
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.

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Prepayment Rates

Summary

SMM

Current Month 0.810 %
3 Month Average 0.736 %
12 Month Average 0.000 %

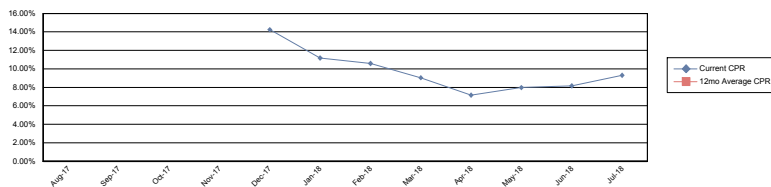
CPR

Current Month 9.294 %
3 Month Average 8.476 %
12 Month Average 0.000 %

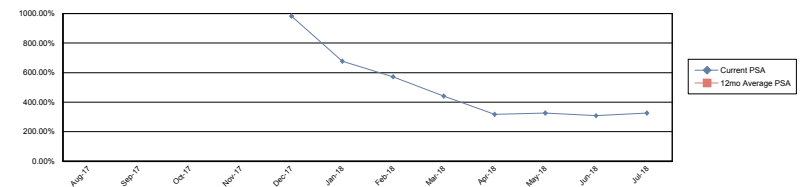
PSA

Current Month 326.176 %
3 Month Average 319.904 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.889 %
3 Month Average 0.828 %
12 Month Average 0.000 %

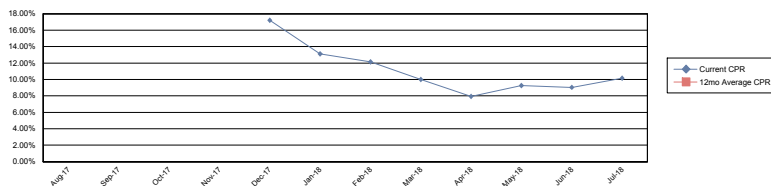
CPR

Current Month 10.165 %
3 Month Average 9.492 %
12 Month Average 0.000 %

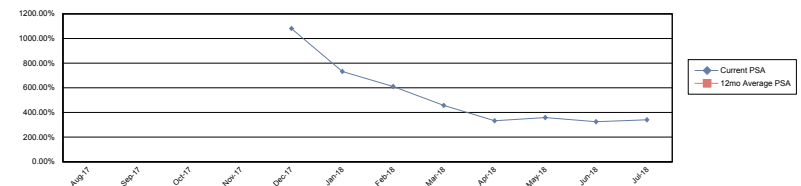
PSA

Current Month 339.475 %
3 Month Average 340.139 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Connecticut Avenue Securities
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Prepayment Rates

Group 2

SMM

Current Month 0.689 %
3 Month Average 0.596 %
12 Month Average 0.000 %

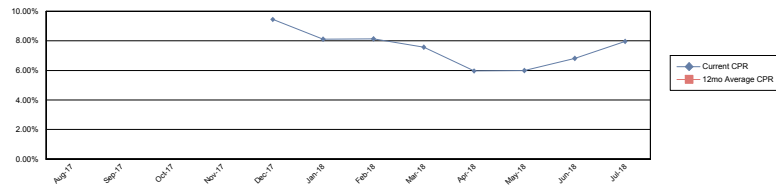
CPR

Current Month 7.965 %
3 Month Average 6.918 %
12 Month Average 0.000 %

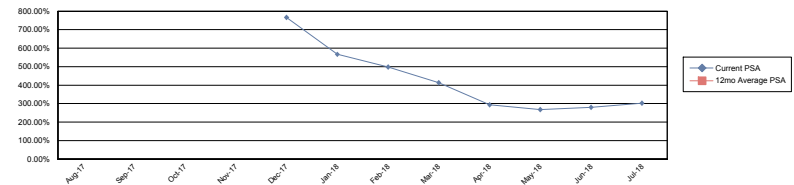
PSA

Current Month 302.729 %
3 Month Average 283.627 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044749061	198,737.86	0.00	0.000%	198,737.86
0044771979	102,993.84	0.00	0.000%	102,993.84
0044773212	47,394.29	0.00	0.000%	47,394.29
0044779888	389,472.47	0.00	0.000%	389,472.47
Totals	738,598.46	0.00		

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Exchange History