

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		11/30/2017	0.00000 %	19,803,186,080.00	0.00	349,660,924.51	0.00	19,453,525,155.49	349,660,924.51	0.00
1M-1	30711XUS1	12/22/2017	1.93719 %	186,170,000.00	350,628.70	1,100,236.79	0.00	185,069,763.21	1,450,865.49	0.00
1M-1H		11/30/2017	0.00000 %	9,799,029.00	0.00	57,910.79	0.00	9,741,118.21	57,910.79	0.00
1M-2A	30711XUT9	12/22/2017	3.68719 %	133,258,000.00	477,699.02	0.00	0.00	133,258,000.00	477,699.02	0.00
1M-AH		11/30/2017	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	12/22/2017	3.68719 %	133,258,000.00	477,699.02	0.00	0.00	133,258,000.00	477,699.02	0.00
1M-BH		11/30/2017	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	12/22/2017	3.68719 %	135,218,000.00	484,725.17	0.00	0.00	135,218,000.00	484,725.17	0.00
1M-CH		11/30/2017	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	12/22/2017	3.68719 %	401,734,000.00	1,440,123.21	0.00	0.00	401,734,000.00	1,440,123.21	0.00
1M-2H		11/30/2017	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	12/22/2017	5.28719 %	97,984,000.00	503,669.47	0.00	0.00	97,984,000.00	503,669.47	0.00
1B-1H		11/30/2017	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		11/30/2017	0.00000 %	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1A-I1	30711XUY8	12/22/2017	1.80000 %	0.00	233,201.50	0.00	0.00	0.00	233,201.50	0.00
1A-I2	30711XVA9	12/22/2017	1.40000 %	0.00	181,378.94	0.00	0.00	0.00	181,378.94	0.00
1A-I3	30711XVC5	12/22/2017	1.00000 %	0.00	129,556.39	0.00	0.00	0.00	129,556.39	0.00
1A-I4	30711XVE1	12/22/2017	0.60000 %	0.00	77,733.83	0.00	0.00	0.00	77,733.83	0.00
1B-I1	30711XVG6	12/22/2017	1.80000 %	0.00	233,201.50	0.00	0.00	0.00	233,201.50	0.00
1B-I2	30711XVJ0	12/22/2017	1.40000 %	0.00	181,378.94	0.00	0.00	0.00	181,378.94	0.00
1B-I3	30711XVL5	12/22/2017	1.00000 %	0.00	129,556.39	0.00	0.00	0.00	129,556.39	0.00
1B-I4	30711XVN1	12/22/2017	0.60000 %	0.00	77,733.83	0.00	0.00	0.00	77,733.83	0.00
1C-I1	30711XVQ4	12/22/2017	1.80000 %	0.00	236,631.50	0.00	0.00	0.00	236,631.50	0.00
1C-I2	30711XVS0	12/22/2017	1.40000 %	0.00	184,046.72	0.00	0.00	0.00	184,046.72	0.00
1C-I3	30711XVU5	12/22/2017	1.00000 %	0.00	131,461.94	0.00	0.00	0.00	131,461.94	0.00
1C-I4	30711XVW1	12/22/2017	0.60000 %	0.00	78,877.17	0.00	0.00	0.00	78,877.17	0.00
1E-A1	30711XUZ5	12/22/2017	1.88719 %	133,258,000.00	244,497.52	0.00	0.00	133,258,000.00	244,497.52	0.00
1E-A2	30711XVB7	12/22/2017	2.28719 %	133,258,000.00	296,320.08	0.00	0.00	133,258,000.00	296,320.08	0.00
1E-A3	30711XVD3	12/22/2017	2.68719 %	133,258,000.00	348,142.63	0.00	0.00	133,258,000.00	348,142.63	0.00
1E-A4	30711XVF8	12/22/2017	3.08719 %	133,258,000.00	399,965.19	0.00	0.00	133,258,000.00	399,965.19	0.00
1E-B1	30711XVH4	12/22/2017	1.88719 %	133,258,000.00	244,497.52	0.00	0.00	133,258,000.00	244,497.52	0.00
1E-B2	30711XVK7	12/22/2017	2.28719 %	133,258,000.00	296,320.08	0.00	0.00	133,258,000.00	296,320.08	0.00
1E-B3	30711XVM3	12/22/2017	2.68719 %	133,258,000.00	348,142.63	0.00	0.00	133,258,000.00	348,142.63	0.00
1E-B4	30711XVP6	12/22/2017	3.08719 %	133,258,000.00	399,965.19	0.00	0.00	133,258,000.00	399,965.19	0.00
1E-C1	30711XVR2	12/22/2017	1.88719 %	135,218,000.00	248,093.67	0.00	0.00	135,218,000.00	248,093.67	0.00
1E-C2	30711XVT8	12/22/2017	2.28719 %	135,218,000.00	300,678.44	0.00	0.00	135,218,000.00	300,678.44	0.00
1E-C3	30711XVV3	12/22/2017	2.68719 %	135,218,000.00	353,263.22	0.00	0.00	135,218,000.00	353,263.22	0.00
1E-C4	30711XVX9	12/22/2017	3.08719 %	135,218,000.00	405,848.00	0.00	0.00	135,218,000.00	405,848.00	0.00
1E-D1	30711XVY7	12/22/2017	1.88719 %	266,516,000.00	488,995.04	0.00	0.00	266,516,000.00	488,995.04	0.00
1E-D2	30711XVZ4	12/22/2017	2.28719 %	266,516,000.00	592,640.15	0.00	0.00	266,516,000.00	592,640.15	0.00
1E-D3	30711XWA8	12/22/2017	2.68719 %	266,516,000.00	696,285.27	0.00	0.00	266,516,000.00	696,285.27	0.00
1E-D4	30711XWB6	12/22/2017	3.08719 %	266,516,000.00	799,930.38	0.00	0.00	266,516,000.00	799,930.38	0.00
1E-D5	30711XWC4	12/22/2017	3.68719 %	266,516,000.00	955,398.04	0.00	0.00	266,516,000.00	955,398.04	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	12/22/2017	1.88719 %	268,476,000.00	492,591.19	0.00	0.00	268,476,000.00	492,591.19	0.00
1E-F2	30711XWE0	12/22/2017	2.28719 %	268,476,000.00	596,998.52	0.00	0.00	268,476,000.00	596,998.52	0.00
1E-F3	30711XWF7	12/22/2017	2.68719 %	268,476,000.00	701,405.86	0.00	0.00	268,476,000.00	701,405.86	0.00
1E-F4	30711XWG5	12/22/2017	3.08719 %	268,476,000.00	805,813.19	0.00	0.00	268,476,000.00	805,813.19	0.00
1E-F5	30711XWH3	12/22/2017	3.68719 %	268,476,000.00	962,424.19	0.00	0.00	268,476,000.00	962,424.19	0.00
1X-1	30711XWJ9	12/22/2017	1.80000 %	0.00	466,403.00	0.00	0.00	0.00	466,403.00	0.00
1X-2	30711XWK6	12/22/2017	1.40000 %	0.00	362,757.89	0.00	0.00	0.00	362,757.89	0.00
1X-3	30711XWL4	12/22/2017	1.00000 %	0.00	259,112.78	0.00	0.00	0.00	259,112.78	0.00
1X-4	30711XWM2	12/22/2017	0.60000 %	0.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00
1Y-1	30711XWN0	12/22/2017	1.80000 %	0.00	469,833.00	0.00	0.00	0.00	469,833.00	0.00
1Y-2	30711XWP5	12/22/2017	1.40000 %	0.00	365,425.67	0.00	0.00	0.00	365,425.67	0.00
1Y-3	30711XWQ3	12/22/2017	1.00000 %	0.00	261,018.33	0.00	0.00	0.00	261,018.33	0.00
1Y-4	30711XWR1	12/22/2017	0.60000 %	0.00	156,611.00	0.00	0.00	0.00	156,611.00	0.00
2A-H		11/30/2017	0.00000 %	12,766,622,601.00	0.00	127,201,085.21	0.00	12,639,421,515.79	127,201,085.21	0.00
2M-1	30711XWS9	12/22/2017	1.93719 %	107,666,000.00	202,775.90	742,895.07	0.00	106,923,104.93	945,670.97	0.00
2M-1H		11/30/2017	0.00000 %	5,666,942.00	0.00	39,101.88	0.00	5,627,840.12	39,101.88	0.00
2M-2A	30711XWT7	12/22/2017	3.78719 %	101,332,000.00	373,103.44	0.00	0.00	101,332,000.00	373,103.44	0.00
2M-AH		11/30/2017	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	12/22/2017	3.78719 %	101,332,000.00	373,103.44	0.00	0.00	101,332,000.00	373,103.44	0.00
2M-BH		11/30/2017	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	12/22/2017	3.78719 %	101,332,000.00	373,103.44	0.00	0.00	101,332,000.00	373,103.44	0.00
2M-CH		11/30/2017	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	12/22/2017	3.78719 %	303,996,000.00	1,119,310.32	0.00	0.00	303,996,000.00	1,119,310.32	0.00
2M-2H		11/30/2017	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	12/22/2017	5.73719 %	63,333,000.00	353,260.30	0.00	0.00	63,333,000.00	353,260.30	0.00
2B-1H		11/30/2017	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		11/30/2017	0.00000 %	66,666,437.00	0.00	0.00	0.00	66,666,437.00	0.00	0.00
2A-I1	30711XWY6	12/22/2017	1.80000 %	0.00	177,331.00	0.00	0.00	0.00	177,331.00	0.00
2A-I2	30711XXA7	12/22/2017	1.40000 %	0.00	137,924.11	0.00	0.00	0.00	137,924.11	0.00
2A-I3	30711XXC3	12/22/2017	1.00000 %	0.00	98,517.22	0.00	0.00	0.00	98,517.22	0.00
2A-I4	30711XXE9	12/22/2017	0.60000 %	0.00	59,110.33	0.00	0.00	0.00	59,110.33	0.00
2B-I1	30711XXG4	12/22/2017	1.80000 %	0.00	177,331.00	0.00	0.00	0.00	177,331.00	0.00
2B-I2	30711XXH2	12/22/2017	1.40000 %	0.00	137,924.11	0.00	0.00	0.00	137,924.11	0.00
2B-I3	30711XXK5	12/22/2017	1.00000 %	0.00	98,517.22	0.00	0.00	0.00	98,517.22	0.00
2B-I4	30711XXM1	12/22/2017	0.60000 %	0.00	59,110.33	0.00	0.00	0.00	59,110.33	0.00
2C-I1	30711XXP4	12/22/2017	1.80000 %	0.00	177,331.00	0.00	0.00	0.00	177,331.00	0.00
2C-I2	30711XXR0	12/22/2017	1.40000 %	0.00	137,924.11	0.00	0.00	0.00	137,924.11	0.00
2C-I3	30711XXT6	12/22/2017	1.00000 %	0.00	98,517.22	0.00	0.00	0.00	98,517.22	0.00
2C-I4	30711XXV1	12/22/2017	0.60000 %	0.00	59,110.33	0.00	0.00	0.00	59,110.33	0.00
2E-A1	30711XWZ3	12/22/2017	1.98719 %	101,332,000.00	195,772.44	0.00	0.00	101,332,000.00	195,772.44	0.00
2E-A2	30711XXB5	12/22/2017	2.38719 %	101,332,000.00	235,179.33	0.00	0.00	101,332,000.00	235,179.33	0.00
2E-A3	30711XXD1	12/22/2017	2.78719 %	101,332,000.00	274,586.22	0.00	0.00	101,332,000.00	274,586.22	0.00
2E-A4	30711XXF6	12/22/2017	3.18719 %	101,332,000.00	313,993.11	0.00	0.00	101,332,000.00	313,993.11	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	12/22/2017	1.98719 %	101,332,000.00	195,772.44	0.00	0.00	101,332,000.00	195,772.44	0.00
2E-B2	30711XXJ8	12/22/2017	2.38719 %	101,332,000.00	235,179.33	0.00	0.00	101,332,000.00	235,179.33	0.00
2E-B3	30711XXL3	12/22/2017	2.78719 %	101,332,000.00	274,586.22	0.00	0.00	101,332,000.00	274,586.22	0.00
2E-B4	30711XXN9	12/22/2017	3.18719 %	101,332,000.00	313,993.11	0.00	0.00	101,332,000.00	313,993.11	0.00
2E-C1	30711XXQ2	12/22/2017	1.98719 %	101,332,000.00	195,772.44	0.00	0.00	101,332,000.00	195,772.44	0.00
2E-C2	30711XXS8	12/22/2017	2.38719 %	101,332,000.00	235,179.33	0.00	0.00	101,332,000.00	235,179.33	0.00
2E-C3	30711XXU3	12/22/2017	2.78719 %	101,332,000.00	274,586.22	0.00	0.00	101,332,000.00	274,586.22	0.00
2E-C4	30711XXW9	12/22/2017	3.18719 %	101,332,000.00	313,993.11	0.00	0.00	101,332,000.00	313,993.11	0.00
2E-D1	30711XXX7	12/22/2017	1.98719 %	202,664,000.00	391,544.88	0.00	0.00	202,664,000.00	391,544.88	0.00
2E-D2	30711XXY5	12/22/2017	2.38719 %	202,664,000.00	470,358.66	0.00	0.00	202,664,000.00	470,358.66	0.00
2E-D3	30711XXZ2	12/22/2017	2.78719 %	202,664,000.00	549,172.43	0.00	0.00	202,664,000.00	549,172.43	0.00
2E-D4	30711XYA6	12/22/2017	3.18719 %	202,664,000.00	627,986.21	0.00	0.00	202,664,000.00	627,986.21	0.00
2E-D5	30711XYB4	12/22/2017	3.78719 %	202,664,000.00	746,206.88	0.00	0.00	202,664,000.00	746,206.88	0.00
2E-F1	30711XYC2	12/22/2017	1.98719 %	202,664,000.00	391,544.88	0.00	0.00	202,664,000.00	391,544.88	0.00
2E-F2	30711XYD0	12/22/2017	2.38719 %	202,664,000.00	470,358.66	0.00	0.00	202,664,000.00	470,358.66	0.00
2E-F3	30711XYE8	12/22/2017	2.78719 %	202,664,000.00	549,172.43	0.00	0.00	202,664,000.00	549,172.43	0.00
2E-F4	30711XYF5	12/22/2017	3.18719 %	202,664,000.00	627,986.21	0.00	0.00	202,664,000.00	627,986.21	0.00
2E-F5	30711XYG3	12/22/2017	3.78719 %	202,664,000.00	746,206.88	0.00	0.00	202,664,000.00	746,206.88	0.00
2X-1	30711XYH1	12/22/2017	1.80000 %	0.00	354,662.00	0.00	0.00	0.00	354,662.00	0.00
2X-2	30711XYJ7	12/22/2017	1.40000 %	0.00	275,848.22	0.00	0.00	0.00	275,848.22	0.00
2X-3	30711XYK4	12/22/2017	1.00000 %	0.00	197,034.44	0.00	0.00	0.00	197,034.44	0.00
2X-4	30711XYL2	12/22/2017	0.60000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2Y-1	30711XYM0	12/22/2017	1.80000 %	0.00	354,662.00	0.00	0.00	0.00	354,662.00	0.00
2Y-2	30711XYN8	12/22/2017	1.40000 %	0.00	275,848.22	0.00	0.00	0.00	275,848.22	0.00
2Y-3	30711XYP3	12/22/2017	1.00000 %	0.00	197,034.44	0.00	0.00	0.00	197,034.44	0.00
2Y-4	30711XYQ1	12/22/2017	0.60000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
Totals				42,229,005,573.00	33,818,115.48	478,802,154.25	0.00	41,750,203,418.75	512,620,269.73	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	19,803,186,080.00	27,795,541.87	321,865,382.64	0.00	0.00	349,660,924.51	19,453,525,155.49	0.98234320	349,660,924.51
1M-1	186,170,000.00	186,170,000.00	1,100,236.79	0.00	0.00	0.00	1,100,236.79	185,069,763.21	0.99409015	1,100,236.79
1M-1H	9,799,029.00	9,799,029.00	57,910.79	0.00	0.00	0.00	57,910.79	9,741,118.21	0.99409015	57,910.79
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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Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	12,766,622,601.00	17,617,931.29	109,583,153.92	0.00	0.00	127,201,085.21	12,639,421,515.79	0.99003643	127,201,085.21
2M-1	107,666,000.00	107,666,000.00	742,895.07	0.00	0.00	0.00	742,895.07	106,923,104.93	0.99310000	742,895.07
2M-1H	5,666,942.00	5,666,942.00	39,101.88	0.00	0.00	0.00	39,101.88	5,627,840.12	0.99310000	39,101.88
2M-2A	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-AH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2B	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-BH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	303,996,000.00	0.00	0.00	0.00	0.00	0.00	303,996,000.00	1.00000000	0.00
2M-2H	16,002,894.00	16,002,894.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00	1.00000000	0.00
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,666,437.00	0.00	0.00	0.00	0.00	0.00	66,666,437.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	42,229,005,573.00	47,353,617.69	431,448,536.56	0.00	0.00	478,802,154.25	41,750,203,418.75	0.98866177	478,802,154.25

**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 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	1000.00000000	1.40358939	16.25321205	0.00000000	0.00000000	17.65680144	982.34319856	0.98234320	17.65680144
1M-1	186,170,000.00	1000.00000000	5.90985008	0.00000000	0.00000000	0.00000000	5.90985008	994.09014992	0.99409015	5.90985008
1M-1H	9,799,029.00	1000.00000000	5.90984984	0.00000000	0.00000000	0.00000000	5.90984984	994.09015016	0.99409015	5.90984984
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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www.ctslink.com
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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	1000.00000000	1.37999938	8.58356649	0.00000000	0.00000000	9.96356587	990.03643413	0.99003643	9.96356587
2M-1	107,666,000.00	1000.00000000	6.89999693	0.00000000	0.00000000	0.00000000	6.89999693	993.10000307	0.99310000	6.89999693
2M-1H	5,666,942.00	1000.00000000	6.89999651	0.00000000	0.00000000	0.00000000	6.89999651	993.10000349	0.99310000	6.89999651
2M-2A	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	16,002,894.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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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 %	19,803,186,080.00	0.00	0.00	0.00	0.00	0.00	0.00	19,453,525,155.49
1M-1	11/21/17 - 12/25/17	35	1.93719 %	186,170,000.00	350,628.70	0.00	0.00	0.00	350,628.70	0.00	185,069,763.21
1M-1H	N/A	N/A	0.00000 %	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	9,741,118.21
1M-2A	11/21/17 - 12/25/17	35	3.68719 %	133,258,000.00	477,699.02	0.00	0.00	0.00	477,699.02	0.00	133,258,000.00
1M-AH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2B	11/21/17 - 12/25/17	35	3.68719 %	133,258,000.00	477,699.02	0.00	0.00	0.00	477,699.02	0.00	133,258,000.00
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2C	11/21/17 - 12/25/17	35	3.68719 %	135,218,000.00	484,725.17	0.00	0.00	0.00	484,725.17	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	11/21/17 - 12/25/17	35	3.68719 %	401,734,000.00	1,440,123.21	0.00	0.00	0.00	1,440,123.21	0.00	401,734,000.00
1M-2H	N/A	N/A	0.00000 %	21,146,536.00	0.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00
1B-1	11/21/17 - 12/25/17	35	5.28719 %	97,984,000.00	503,669.47	0.00	0.00	0.00	503,669.47	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	11/21/17 - 12/25/17	35	1.80000 %	133,258,000.00	233,201.50	0.00	0.00	0.00	233,201.50	0.00	133,258,000.00
1A-I2	11/21/17 - 12/25/17	35	1.40000 %	133,258,000.00	181,378.94	0.00	0.00	0.00	181,378.94	0.00	133,258,000.00
1A-I3	11/21/17 - 12/25/17	35	1.00000 %	133,258,000.00	129,556.39	0.00	0.00	0.00	129,556.39	0.00	133,258,000.00
1A-I4	11/21/17 - 12/25/17	35	0.60000 %	133,258,000.00	77,733.83	0.00	0.00	0.00	77,733.83	0.00	133,258,000.00
1B-I1	11/21/17 - 12/25/17	35	1.80000 %	133,258,000.00	233,201.50	0.00	0.00	0.00	233,201.50	0.00	133,258,000.00
1B-I2	11/21/17 - 12/25/17	35	1.40000 %	133,258,000.00	181,378.94	0.00	0.00	0.00	181,378.94	0.00	133,258,000.00
1B-I3	11/21/17 - 12/25/17	35	1.00000 %	133,258,000.00	129,556.39	0.00	0.00	0.00	129,556.39	0.00	133,258,000.00
1B-I4	11/21/17 - 12/25/17	35	0.60000 %	133,258,000.00	77,733.83	0.00	0.00	0.00	77,733.83	0.00	133,258,000.00
1C-I1	11/21/17 - 12/25/17	35	1.80000 %	135,218,000.00	236,631.50	0.00	0.00	0.00	236,631.50	0.00	135,218,000.00
1C-I2	11/21/17 - 12/25/17	35	1.40000 %	135,218,000.00	184,046.72	0.00	0.00	0.00	184,046.72	0.00	135,218,000.00
1C-I3	11/21/17 - 12/25/17	35	1.00000 %	135,218,000.00	131,461.94	0.00	0.00	0.00	131,461.94	0.00	135,218,000.00
1C-I4	11/21/17 - 12/25/17	35	0.60000 %	135,218,000.00	78,877.17	0.00	0.00	0.00	78,877.17	0.00	135,218,000.00
1E-A1	11/21/17 - 12/25/17	35	1.88719 %	133,258,000.00	244,497.52	0.00	0.00	0.00	244,497.52	0.00	133,258,000.00
1E-A2	11/21/17 - 12/25/17	35	2.28719 %	133,258,000.00	296,320.08	0.00	0.00	0.00	296,320.08	0.00	133,258,000.00
1E-A3	11/21/17 - 12/25/17	35	2.68719 %	133,258,000.00	348,142.63	0.00	0.00	0.00	348,142.63	0.00	133,258,000.00
1E-A4	11/21/17 - 12/25/17	35	3.08719 %	133,258,000.00	399,965.19	0.00	0.00	0.00	399,965.19	0.00	133,258,000.00
1E-B1	11/21/17 - 12/25/17	35	1.88719 %	133,258,000.00	244,497.52	0.00	0.00	0.00	244,497.52	0.00	133,258,000.00
1E-B2	11/21/17 - 12/25/17	35	2.28719 %	133,258,000.00	296,320.08	0.00	0.00	0.00	296,320.08	0.00	133,258,000.00
1E-B3	11/21/17 - 12/25/17	35	2.68719 %	133,258,000.00	348,142.63	0.00	0.00	0.00	348,142.63	0.00	133,258,000.00
1E-B4	11/21/17 - 12/25/17	35	3.08719 %	133,258,000.00	399,965.19	0.00	0.00	0.00	399,965.19	0.00	133,258,000.00
1E-C1	11/21/17 - 12/25/17	35	1.88719 %	135,218,000.00	248,093.67	0.00	0.00	0.00	248,093.67	0.00	135,218,000.00
1E-C2	11/21/17 - 12/25/17	35	2.28719 %	135,218,000.00	300,678.44	0.00	0.00	0.00	300,678.44	0.00	135,218,000.00
1E-C3	11/21/17 - 12/25/17	35	2.68719 %	135,218,000.00	353,263.22	0.00	0.00	0.00	353,263.22	0.00	135,218,000.00
1E-C4	11/21/17 - 12/25/17	35	3.08719 %	135,218,000.00	405,848.00	0.00	0.00	0.00	405,848.00	0.00	135,218,000.00
1E-D1	11/21/17 - 12/25/17	35	1.88719 %	266,516,000.00	488,995.04	0.00	0.00	0.00	488,995.04	0.00	266,516,000.00
1E-D2	11/21/17 - 12/25/17	35	2.28719 %	266,516,000.00	592,640.15	0.00	0.00	0.00	592,640.15	0.00	266,516,000.00
1E-D3	11/21/17 - 12/25/17	35	2.68719 %	266,516,000.00	696,285.27	0.00	0.00	0.00	696,285.27	0.00	266,516,000.00
1E-D4	11/21/17 - 12/25/17	35	3.08719 %	266,516,000.00	799,930.38	0.00	0.00	0.00	799,930.38	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	11/21/17 - 12/25/17	35	3.68719 %	266,516,000.00	955,398.04	0.00	0.00	0.00	955,398.04	0.00	266,516,000.00
1E-F1	11/21/17 - 12/25/17	35	1.88719 %	268,476,000.00	492,591.19	0.00	0.00	0.00	492,591.19	0.00	268,476,000.00
1E-F2	11/21/17 - 12/25/17	35	2.28719 %	268,476,000.00	596,998.52	0.00	0.00	0.00	596,998.52	0.00	268,476,000.00
1E-F3	11/21/17 - 12/25/17	35	2.68719 %	268,476,000.00	701,405.86	0.00	0.00	0.00	701,405.86	0.00	268,476,000.00
1E-F4	11/21/17 - 12/25/17	35	3.08719 %	268,476,000.00	805,813.19	0.00	0.00	0.00	805,813.19	0.00	268,476,000.00
1E-F5	11/21/17 - 12/25/17	35	3.68719 %	268,476,000.00	962,424.19	0.00	0.00	0.00	962,424.19	0.00	268,476,000.00
1X-1	11/21/17 - 12/25/17	35	1.80000 %	266,516,000.00	466,403.00	0.00	0.00	0.00	466,403.00	0.00	266,516,000.00
1X-2	11/21/17 - 12/25/17	35	1.40000 %	266,516,000.00	362,757.89	0.00	0.00	0.00	362,757.89	0.00	266,516,000.00
1X-3	11/21/17 - 12/25/17	35	1.00000 %	266,516,000.00	259,112.78	0.00	0.00	0.00	259,112.78	0.00	266,516,000.00
1X-4	11/21/17 - 12/25/17	35	0.60000 %	266,516,000.00	155,467.67	0.00	0.00	0.00	155,467.67	0.00	266,516,000.00
1Y-1	11/21/17 - 12/25/17	35	1.80000 %	268,476,000.00	469,833.00	0.00	0.00	0.00	469,833.00	0.00	268,476,000.00
1Y-2	11/21/17 - 12/25/17	35	1.40000 %	268,476,000.00	365,425.67	0.00	0.00	0.00	365,425.67	0.00	268,476,000.00
1Y-3	11/21/17 - 12/25/17	35	1.00000 %	268,476,000.00	261,018.33	0.00	0.00	0.00	261,018.33	0.00	268,476,000.00
1Y-4	11/21/17 - 12/25/17	35	0.60000 %	268,476,000.00	156,611.00	0.00	0.00	0.00	156,611.00	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	12,766,622,601.00	0.00	0.00	0.00	0.00	0.00	0.00	12,639,421,515.79
2M-1	11/21/17 - 12/25/17	35	1.93719 %	107,666,000.00	202,775.90	0.00	0.00	0.00	202,775.90	0.00	106,923,104.93
2M-1H	N/A	N/A	0.00000 %	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	5,627,840.12
2M-2A	11/21/17 - 12/25/17	35	3.78719 %	101,332,000.00	373,103.44	0.00	0.00	0.00	373,103.44	0.00	101,332,000.00
2M-AH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2B	11/21/17 - 12/25/17	35	3.78719 %	101,332,000.00	373,103.44	0.00	0.00	0.00	373,103.44	0.00	101,332,000.00
2M-BH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2C	11/21/17 - 12/25/17	35	3.78719 %	101,332,000.00	373,103.44	0.00	0.00	0.00	373,103.44	0.00	101,332,000.00
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	11/21/17 - 12/25/17	35	3.78719 %	303,996,000.00	1,119,310.32	0.00	0.00	0.00	1,119,310.32	0.00	303,996,000.00
2M-2H	N/A	N/A	0.00000 %	16,002,894.00	0.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00
2B-1	11/21/17 - 12/25/17	35	5.73719 %	63,333,000.00	353,260.30	0.00	0.00	0.00	353,260.30	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,666,437.00	0.00	0.00	0.00	0.00	0.00	0.00	66,666,437.00
2A-I1	11/21/17 - 12/25/17	35	1.80000 %	101,332,000.00	177,331.00	0.00	0.00	0.00	177,331.00	0.00	101,332,000.00
2A-I2	11/21/17 - 12/25/17	35	1.40000 %	101,332,000.00	137,924.11	0.00	0.00	0.00	137,924.11	0.00	101,332,000.00
2A-I3	11/21/17 - 12/25/17	35	1.00000 %	101,332,000.00	98,517.22	0.00	0.00	0.00	98,517.22	0.00	101,332,000.00
2A-I4	11/21/17 - 12/25/17	35	0.60000 %	101,332,000.00	59,110.33	0.00	0.00	0.00	59,110.33	0.00	101,332,000.00
2B-I1	11/21/17 - 12/25/17	35	1.80000 %	101,332,000.00	177,331.00	0.00	0.00	0.00	177,331.00	0.00	101,332,000.00
2B-I2	11/21/17 - 12/25/17	35	1.40000 %	101,332,000.00	137,924.11	0.00	0.00	0.00	137,924.11	0.00	101,332,000.00
2B-I3	11/21/17 - 12/25/17	35	1.00000 %	101,332,000.00	98,517.22	0.00	0.00	0.00	98,517.22	0.00	101,332,000.00
2B-I4	11/21/17 - 12/25/17	35	0.60000 %	101,332,000.00	59,110.33	0.00	0.00	0.00	59,110.33	0.00	101,332,000.00
2C-I1	11/21/17 - 12/25/17	35	1.80000 %	101,332,000.00	177,331.00	0.00	0.00	0.00	177,331.00	0.00	101,332,000.00
2C-I2	11/21/17 - 12/25/17	35	1.40000 %	101,332,000.00	137,924.11	0.00	0.00	0.00	137,924.11	0.00	101,332,000.00
2C-I3	11/21/17 - 12/25/17	35	1.00000 %	101,332,000.00	98,517.22	0.00	0.00	0.00	98,517.22	0.00	101,332,000.00
2C-I4	11/21/17 - 12/25/17	35	0.60000 %	101,332,000.00	59,110.33	0.00	0.00	0.00	59,110.33	0.00	101,332,000.00
2E-A1	11/21/17 - 12/25/17	35	1.98719 %	101,332,000.00	195,772.44	0.00	0.00	0.00	195,772.44	0.00	101,332,000.00
2E-A2	11/21/17 - 12/25/17	35	2.38719 %	101,332,000.00	235,179.33	0.00	0.00	0.00	235,179.33	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	11/21/17 - 12/25/17	35	2.78719 %	101,332,000.00	274,586.22	0.00	0.00	0.00	274,586.22	0.00	101,332,000.00
2E-A4	11/21/17 - 12/25/17	35	3.18719 %	101,332,000.00	313,993.11	0.00	0.00	0.00	313,993.11	0.00	101,332,000.00
2E-B1	11/21/17 - 12/25/17	35	1.98719 %	101,332,000.00	195,772.44	0.00	0.00	0.00	195,772.44	0.00	101,332,000.00
2E-B2	11/21/17 - 12/25/17	35	2.38719 %	101,332,000.00	235,179.33	0.00	0.00	0.00	235,179.33	0.00	101,332,000.00
2E-B3	11/21/17 - 12/25/17	35	2.78719 %	101,332,000.00	274,586.22	0.00	0.00	0.00	274,586.22	0.00	101,332,000.00
2E-B4	11/21/17 - 12/25/17	35	3.18719 %	101,332,000.00	313,993.11	0.00	0.00	0.00	313,993.11	0.00	101,332,000.00
2E-C1	11/21/17 - 12/25/17	35	1.98719 %	101,332,000.00	195,772.44	0.00	0.00	0.00	195,772.44	0.00	101,332,000.00
2E-C2	11/21/17 - 12/25/17	35	2.38719 %	101,332,000.00	235,179.33	0.00	0.00	0.00	235,179.33	0.00	101,332,000.00
2E-C3	11/21/17 - 12/25/17	35	2.78719 %	101,332,000.00	274,586.22	0.00	0.00	0.00	274,586.22	0.00	101,332,000.00
2E-C4	11/21/17 - 12/25/17	35	3.18719 %	101,332,000.00	313,993.11	0.00	0.00	0.00	313,993.11	0.00	101,332,000.00
2E-D1	11/21/17 - 12/25/17	35	1.98719 %	202,664,000.00	391,544.88	0.00	0.00	0.00	391,544.88	0.00	202,664,000.00
2E-D2	11/21/17 - 12/25/17	35	2.38719 %	202,664,000.00	470,358.66	0.00	0.00	0.00	470,358.66	0.00	202,664,000.00
2E-D3	11/21/17 - 12/25/17	35	2.78719 %	202,664,000.00	549,172.43	0.00	0.00	0.00	549,172.43	0.00	202,664,000.00
2E-D4	11/21/17 - 12/25/17	35	3.18719 %	202,664,000.00	627,986.21	0.00	0.00	0.00	627,986.21	0.00	202,664,000.00
2E-D5	11/21/17 - 12/25/17	35	3.78719 %	202,664,000.00	746,206.88	0.00	0.00	0.00	746,206.88	0.00	202,664,000.00
2E-F1	11/21/17 - 12/25/17	35	1.98719 %	202,664,000.00	391,544.88	0.00	0.00	0.00	391,544.88	0.00	202,664,000.00
2E-F2	11/21/17 - 12/25/17	35	2.38719 %	202,664,000.00	470,358.66	0.00	0.00	0.00	470,358.66	0.00	202,664,000.00
2E-F3	11/21/17 - 12/25/17	35	2.78719 %	202,664,000.00	549,172.43	0.00	0.00	0.00	549,172.43	0.00	202,664,000.00
2E-F4	11/21/17 - 12/25/17	35	3.18719 %	202,664,000.00	627,986.21	0.00	0.00	0.00	627,986.21	0.00	202,664,000.00
2E-F5	11/21/17 - 12/25/17	35	3.78719 %	202,664,000.00	746,206.88	0.00	0.00	0.00	746,206.88	0.00	202,664,000.00
2X-1	11/21/17 - 12/25/17	35	1.80000 %	202,664,000.00	354,662.00	0.00	0.00	0.00	354,662.00	0.00	202,664,000.00
2X-2	11/21/17 - 12/25/17	35	1.40000 %	202,664,000.00	275,848.22	0.00	0.00	0.00	275,848.22	0.00	202,664,000.00
2X-3	11/21/17 - 12/25/17	35	1.00000 %	202,664,000.00	197,034.44	0.00	0.00	0.00	197,034.44	0.00	202,664,000.00
2X-4	11/21/17 - 12/25/17	35	0.60000 %	202,664,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	202,664,000.00
2Y-1	11/21/17 - 12/25/17	35	1.80000 %	202,664,000.00	354,662.00	0.00	0.00	0.00	354,662.00	0.00	202,664,000.00
2Y-2	11/21/17 - 12/25/17	35	1.40000 %	202,664,000.00	275,848.22	0.00	0.00	0.00	275,848.22	0.00	202,664,000.00
2Y-3	11/21/17 - 12/25/17	35	1.00000 %	202,664,000.00	197,034.44	0.00	0.00	0.00	197,034.44	0.00	202,664,000.00
2Y-4	11/21/17 - 12/25/17	35	0.60000 %	202,664,000.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00	202,664,000.00
Totals					33,818,115.48	0.00	0.00	0.00	33,818,115.48	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.34319856
1M-1	186,170,000.00	1.93719 %	1000.00000000	1.88337917	0.00000000	0.00000000	0.00000000	1.88337917	0.00000000	994.09014992
1M-1H	9,799,029.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.09015016
1M-2A	133,258,000.00	3.68719 %	1000.00000000	3.58476804	0.00000000	0.00000000	0.00000000	3.58476804	0.00000000	1000.00000000
1M-AH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	133,258,000.00	3.68719 %	1000.00000000	3.58476804	0.00000000	0.00000000	0.00000000	3.58476804	0.00000000	1000.00000000
1M-BH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	135,218,000.00	3.68719 %	1000.00000000	3.58476808	0.00000000	0.00000000	0.00000000	3.58476808	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	3.68719 %	1000.00000000	3.58476806	0.00000000	0.00000000	0.00000000	3.58476806	0.00000000	1000.00000000
1M-2H	21,146,536.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	97,984,000.00	5.28719 %	1000.00000000	5.14032362	0.00000000	0.00000000	0.00000000	5.14032362	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	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.36111108	0.00000000	0.00000000	0.00000000	1.36111108	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.97222223	0.00000000	0.00000000	0.00000000	0.97222223	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.58333331	0.00000000	0.00000000	0.00000000	0.58333331	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.36111108	0.00000000	0.00000000	0.00000000	1.36111108	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.97222223	0.00000000	0.00000000	0.00000000	0.97222223	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.58333331	0.00000000	0.00000000	0.00000000	0.58333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.36111109	0.00000000	0.00000000	0.00000000	1.36111109	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.97222219	0.00000000	0.00000000	0.00000000	0.97222219	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.58333336	0.00000000	0.00000000	0.00000000	0.58333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	1.88719 %	1000.00000000	1.83476804	0.00000000	0.00000000	0.00000000	1.83476804	0.00000000	1000.00000000
1E-A2	133,258,000.00	2.28719 %	1000.00000000	2.22365697	0.00000000	0.00000000	0.00000000	2.22365697	0.00000000	1000.00000000
1E-A3	133,258,000.00	2.68719 %	1000.00000000	2.61254581	0.00000000	0.00000000	0.00000000	2.61254581	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.08719 %	1000.00000000	3.00143474	0.00000000	0.00000000	0.00000000	3.00143474	0.00000000	1000.00000000
1E-B1	133,258,000.00	1.88719 %	1000.00000000	1.83476804	0.00000000	0.00000000	0.00000000	1.83476804	0.00000000	1000.00000000
1E-B2	133,258,000.00	2.28719 %	1000.00000000	2.22365697	0.00000000	0.00000000	0.00000000	2.22365697	0.00000000	1000.00000000
1E-B3	133,258,000.00	2.68719 %	1000.00000000	2.61254581	0.00000000	0.00000000	0.00000000	2.61254581	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.08719 %	1000.00000000	3.00143474	0.00000000	0.00000000	0.00000000	3.00143474	0.00000000	1000.00000000
1E-C1	135,218,000.00	1.88719 %	1000.00000000	1.83476808	0.00000000	0.00000000	0.00000000	1.83476808	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.28719 %	1000.00000000	2.22365691	0.00000000	0.00000000	0.00000000	2.22365691	0.00000000	1000.00000000
1E-C3	135,218,000.00	2.68719 %	1000.00000000	2.61254581	0.00000000	0.00000000	0.00000000	2.61254581	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.08719 %	1000.00000000	3.00143472	0.00000000	0.00000000	0.00000000	3.00143472	0.00000000	1000.00000000
1E-D1	266,516,000.00	1.88719 %	1000.00000000	1.83476804	0.00000000	0.00000000	0.00000000	1.83476804	0.00000000	1000.00000000
1E-D2	266,516,000.00	2.28719 %	1000.00000000	2.22365693	0.00000000	0.00000000	0.00000000	2.22365693	0.00000000	1000.00000000
1E-D3	266,516,000.00	2.68719 %	1000.00000000	2.61254585	0.00000000	0.00000000	0.00000000	2.61254585	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.08719 %	1000.00000000	3.00143474	0.00000000	0.00000000	0.00000000	3.00143474	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	266,516,000.00	3.68719 %	1000.00000000	3.58476804	0.00000000	0.00000000	0.00000000	3.58476804	0.00000000	1000.00000000
1E-F1	268,476,000.00	1.88719 %	1000.00000000	1.83476806	0.00000000	0.00000000	0.00000000	1.83476806	0.00000000	1000.00000000
1E-F2	268,476,000.00	2.28719 %	1000.00000000	2.22365694	0.00000000	0.00000000	0.00000000	2.22365694	0.00000000	1000.00000000
1E-F3	268,476,000.00	2.68719 %	1000.00000000	2.61254585	0.00000000	0.00000000	0.00000000	2.61254585	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.08719 %	1000.00000000	3.00143473	0.00000000	0.00000000	0.00000000	3.00143473	0.00000000	1000.00000000
1E-F5	268,476,000.00	3.68719 %	1000.00000000	3.58476806	0.00000000	0.00000000	0.00000000	3.58476806	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.36111112	0.00000000	0.00000000	0.00000000	1.36111112	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.97222223	0.00000000	0.00000000	0.00000000	0.97222223	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.58333335	0.00000000	0.00000000	0.00000000	0.58333335	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.36111112	0.00000000	0.00000000	0.00000000	1.36111112	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.97222221	0.00000000	0.00000000	0.00000000	0.97222221	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.58333333	0.00000000	0.00000000	0.00000000	0.58333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.03643413
2M-1	107,666,000.00	1.93719 %	1000.00000000	1.88337915	0.00000000	0.00000000	0.00000000	1.88337915	0.00000000	993.10000307
2M-1H	5,666,942.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.10000349
2M-2A	101,332,000.00	3.78719 %	1000.00000000	3.68199029	0.00000000	0.00000000	0.00000000	3.68199029	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	3.78719 %	1000.00000000	3.68199029	0.00000000	0.00000000	0.00000000	3.68199029	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	3.78719 %	1000.00000000	3.68199029	0.00000000	0.00000000	0.00000000	3.68199029	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	3.78719 %	1000.00000000	3.68199029	0.00000000	0.00000000	0.00000000	3.68199029	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	5.73719 %	1000.00000000	5.57782357	0.00000000	0.00000000	0.00000000	5.57782357	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.97222220	0.00000000	0.00000000	0.00000000	0.97222220	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.58333330	0.00000000	0.00000000	0.00000000	0.58333330	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.97222220	0.00000000	0.00000000	0.00000000	0.97222220	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.58333330	0.00000000	0.00000000	0.00000000	0.58333330	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.97222220	0.00000000	0.00000000	0.00000000	0.97222220	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.58333330	0.00000000	0.00000000	0.00000000	0.58333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	1.98719 %	1000.00000000	1.93199029	0.00000000	0.00000000	0.00000000	1.93199029	0.00000000	1000.00000000
2E-A2	101,332,000.00	2.38719 %	1000.00000000	2.32087919	0.00000000	0.00000000	0.00000000	2.32087919	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	2.78719 %	1000.00000000	2.70976809	0.00000000	0.00000000	0.00000000	2.70976809	0.00000000	1000.00000000
2E-A4	101,332,000.00	3.18719 %	1000.00000000	3.09865699	0.00000000	0.00000000	0.00000000	3.09865699	0.00000000	1000.00000000
2E-B1	101,332,000.00	1.98719 %	1000.00000000	1.93199029	0.00000000	0.00000000	0.00000000	1.93199029	0.00000000	1000.00000000
2E-B2	101,332,000.00	2.38719 %	1000.00000000	2.32087919	0.00000000	0.00000000	0.00000000	2.32087919	0.00000000	1000.00000000
2E-B3	101,332,000.00	2.78719 %	1000.00000000	2.70976809	0.00000000	0.00000000	0.00000000	2.70976809	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.18719 %	1000.00000000	3.09865699	0.00000000	0.00000000	0.00000000	3.09865699	0.00000000	1000.00000000
2E-C1	101,332,000.00	1.98719 %	1000.00000000	1.93199029	0.00000000	0.00000000	0.00000000	1.93199029	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.38719 %	1000.00000000	2.32087919	0.00000000	0.00000000	0.00000000	2.32087919	0.00000000	1000.00000000
2E-C3	101,332,000.00	2.78719 %	1000.00000000	2.70976809	0.00000000	0.00000000	0.00000000	2.70976809	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.18719 %	1000.00000000	3.09865699	0.00000000	0.00000000	0.00000000	3.09865699	0.00000000	1000.00000000
2E-D1	202,664,000.00	1.98719 %	1000.00000000	1.93199029	0.00000000	0.00000000	0.00000000	1.93199029	0.00000000	1000.00000000
2E-D2	202,664,000.00	2.38719 %	1000.00000000	2.32087919	0.00000000	0.00000000	0.00000000	2.32087919	0.00000000	1000.00000000
2E-D3	202,664,000.00	2.78719 %	1000.00000000	2.70976804	0.00000000	0.00000000	0.00000000	2.70976804	0.00000000	1000.00000000
2E-D4	202,664,000.00	3.18719 %	1000.00000000	3.09865694	0.00000000	0.00000000	0.00000000	3.09865694	0.00000000	1000.00000000
2E-D5	202,664,000.00	3.78719 %	1000.00000000	3.68199029	0.00000000	0.00000000	0.00000000	3.68199029	0.00000000	1000.00000000
2E-F1	202,664,000.00	1.98719 %	1000.00000000	1.93199029	0.00000000	0.00000000	0.00000000	1.93199029	0.00000000	1000.00000000
2E-F2	202,664,000.00	2.38719 %	1000.00000000	2.32087919	0.00000000	0.00000000	0.00000000	2.32087919	0.00000000	1000.00000000
2E-F3	202,664,000.00	2.78719 %	1000.00000000	2.70976804	0.00000000	0.00000000	0.00000000	2.70976804	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.18719 %	1000.00000000	3.09865694	0.00000000	0.00000000	0.00000000	3.09865694	0.00000000	1000.00000000
2E-F5	202,664,000.00	3.78719 %	1000.00000000	3.68199029	0.00000000	0.00000000	0.00000000	3.68199029	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.97222220	0.00000000	0.00000000	0.00000000	0.97222220	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.58333335	0.00000000	0.00000000	0.00000000	0.58333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.75000000	0.00000000	0.00000000	0.00000000	1.75000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.36111110	0.00000000	0.00000000	0.00000000	1.36111110	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.97222220	0.00000000	0.00000000	0.00000000	0.97222220	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.58333335	0.00000000	0.00000000	0.00000000	0.58333335	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	4,498,027.57
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,334,038.85
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>5,832,066.42</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,812,899.76
Total Withdrawals (Pool Distribution Amount)	<u>5,832,066.42</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.287190%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	350,819,072.09
Total Principal Reduction Cumulative	350,819,072.09
Scheduled Principal Current	28,953,689.45
Scheduled Principal Cumulative	28,953,689.45
Unscheduled Principal Current	321,865,382.64
Unscheduled Principal Cumulative	321,865,382.64
Senior Reduction Amount	349,660,924.51
Subordinate Reduction Amount	1,158,147.58
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
<u>Group 2</u>	
Total Principal Reduction Current	127,983,082.16
Total Principal Reduction Cumulative	127,983,082.16
Scheduled Principal Current	18,399,928.24
Scheduled Principal Cumulative	18,399,928.24
Unscheduled Principal Current	109,583,153.92
Unscheduled Principal Cumulative	109,583,153.92
Senior Reduction Amount	127,201,085.21
Subordinate Reduction Amount	781,996.95
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Count	88483
Period Beginning Loan Count	88483
Period Reference Pool Removal Loan Count	1018
Period Ending Loan Count	87465
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	20,277,499,761.56
Period PIF Loan Count Current	1016
PIF Loan Count Cumulative	1016
Period PIF Loan UPB Current	308,685,402.74
PIF Loan UPB Cumulative	308,685,402.74
Period Partial Prepayment Amount	0.00
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	2
Repurchased Prior Credit Event UPB Curr	793,207.14
Repurchased Prior Credit Event UPB Cum	793,207.14
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	56296
Period Reference Pool Removal Loan Count	342
Period Ending Loan Count	55954
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	13,205,304,229.52
Period PIF Loan Count Current	336
PIF Loan Count Cumulative	336
Period PIF Loan UPB Current	102,865,336.69
PIF Loan UPB Cumulative	102,865,336.69
Period Partial Prepayment Amount	0.00
Repurchase Prior CE Loan Count Current	6
Repurchase Prior CE Loan Count Cum	6
Repurchased Prior Credit Event UPB Curr	540,831.71
Repurchased Prior Credit Event UPB Cum	540,831.71
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Structural Reporting	
Group 1	
Senior Percentage	96.000000%
Subordinate Percentage	4.000000%
Minimum Credit Enhancement Test Pass?	NO
Group 2	
Senior Percentage	95.750000%
Subordinate Percentage	4.250000%
Minimum Credit Enhancement Test Pass?	NO

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	0.00	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	315	68,697,474.42	0.360144%	0.338787%
60 Days	2	837,622.46	0.002287%	0.004131%
90 Days	0	0.00	0.000000%	0.000000%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	317	69,535,096.88	0.362431%	0.342918%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	276	68,799,334.25	0.493262%	0.520998%
60 Days	0	0.00	0.000000%	0.000000%
90 Days	1	48,931.22	0.001787%	0.000371%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	277	68,848,265.47	0.495050%	0.521368%

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Group 1
Realized Loss Report - Collateral

Summary

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

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

CDR	
Current Month	0.000%
3 Month Average	N/A
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): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Group 2
Realized Loss Report - Collateral

Summary**MDR**

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

SDA

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

CDR

Current Month	0.000%
3 Month Average	N/A
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

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Realized Loss Summary

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

Realized Loss Summary

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2017

12/14/2017

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

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

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Cumulative Realized Loss Detail

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

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

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
No Losses this Period										

Connecticut Avenue Securities
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Distribution Date: 26-Dec-2017

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

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

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

Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 1.272 %
3 Month Average 0.000 %
12 Month Average 0.000 %

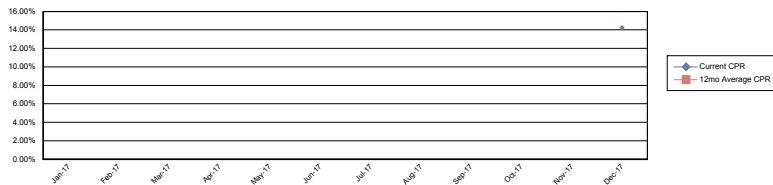
CPR

Current Month 14.242 %
3 Month Average 0.000 %
12 Month Average 0.000 %

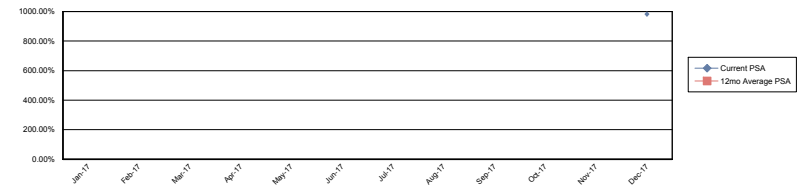
PSA

Current Month 981.569 %
3 Month Average 0.000 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.563 %
3 Month Average 0.000 %
12 Month Average 0.000 %

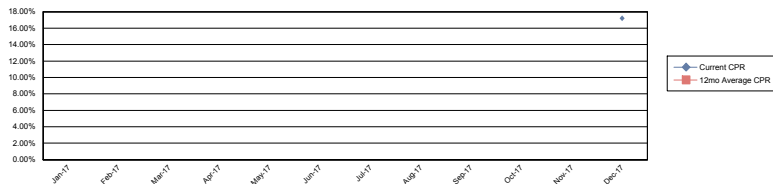
CPR

Current Month 17.220 %
3 Month Average 0.000 %
12 Month Average 0.000 %

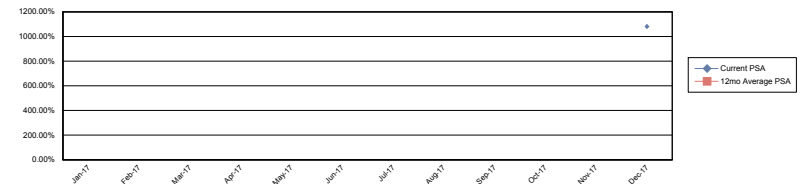
PSA

Current Month 1,080.605 %
3 Month Average 0.000 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



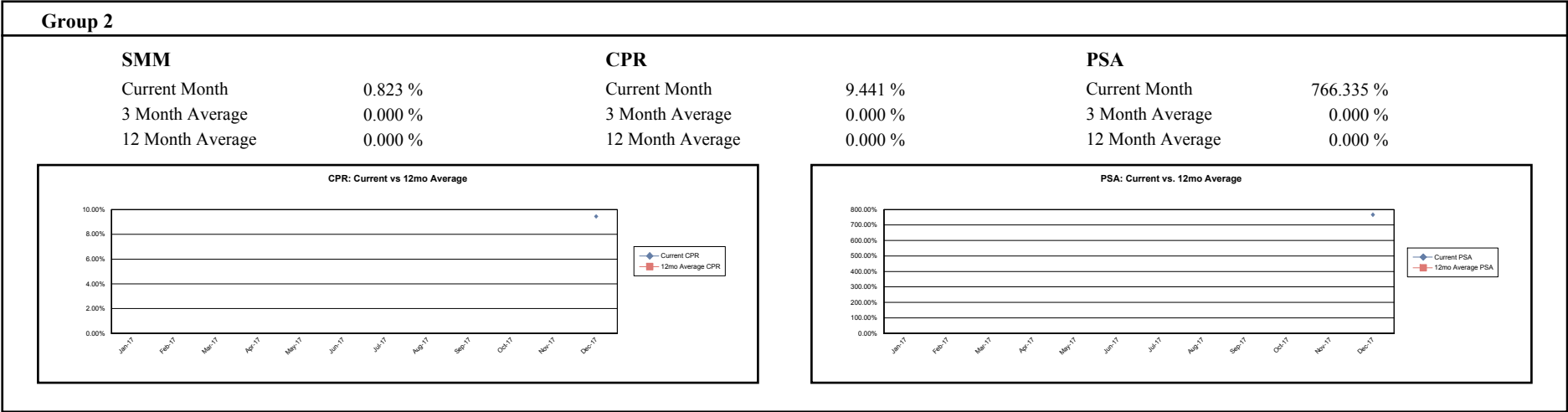
PSA: Current vs. 12mo Average



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Prepayment Rates



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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
0044748945	115,845.71	0.00	0.000%	115,845.71
0044748946	49,917.28	0.00	0.000%	49,917.28
0044748947	88,583.92	0.00	0.000%	88,583.92
0044748948	100,608.30	0.00	0.000%	100,608.30
0044748949	135,764.51	0.00	0.000%	135,764.51
0044792077	50,111.99	0.00	0.000%	50,111.99
0044817813	614,348.45	0.00	0.000%	614,348.45
0044852560	178,858.69	0.00	0.000%	178,858.69
Totals	1,334,038.85	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
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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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2017

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Supplemental Reporting

Effective Distribution Date: 11/27/2017

Incoming Certificate:

Class	Prior Value	Issued Value
2M-2A	0	6,333,333.00
2M-2B	0	6,333,333.00
2M-2C	0	6,333,334.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	19,000,000.00	0

Effective Distribution Date: 11/28/2017

Incoming Certificate:

Class	Prior Value	Issued Value
2E-F5	0	10,000,000.00
2M-2A	0	5,000,000.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	15,000,000.00	0

Effective Distribution Date: 11/28/2017

Incoming Certificate:

Class	Prior Value	Issued Value
1E-F5	0	5,480,002.19
1M-2A	0	2,719,997.81

Outgoing Certificates:

Class	Prior Value	Issued Value
1M-2	8,200,000.00	0