

**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

13-Jun-2018 10:08:15 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		05/31/2018	0.00000 %	18,402,416,394.45	0.00	177,302,039.99	0.00	18,225,114,354.45	177,302,039.99	0.00
1M-1	30711XUS1	06/22/2018	2.60969 %	179,403,561.19	403,161.61	1,111,541.92	0.00	178,292,019.28	1,514,703.53	0.00
1M-1H		05/31/2018	0.00000 %	9,442,878.55	0.00	58,505.84	0.00	9,384,372.71	58,505.84	0.00
1M-2A	30711XUT9	06/22/2018	4.35969 %	133,258,000.00	500,274.19	0.00	0.00	133,258,000.00	500,274.19	0.00
1M-AH		05/31/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	06/22/2018	4.35969 %	133,258,000.00	500,274.19	0.00	0.00	133,258,000.00	500,274.19	0.00
1M-BH		05/31/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	06/22/2018	4.35969 %	135,218,000.00	507,632.37	0.00	0.00	135,218,000.00	507,632.37	0.00
1M-CH		05/31/2018	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	06/22/2018	4.35969 %	401,734,000.00	1,508,180.74	0.00	0.00	401,734,000.00	1,508,180.74	0.00
1M-2H		05/31/2018	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	06/22/2018	5.95969 %	97,984,000.00	502,849.51	0.00	0.00	97,984,000.00	502,849.51	0.00
1B-1H		05/31/2018	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		05/31/2018	0.00000 %	103,141,594.00	0.00	0.00	0.00	103,141,594.00	0.00	0.00
1A-I1	30711XUY8	06/22/2018	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1A-I2	30711XVA9	06/22/2018	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1A-I3	30711XVC5	06/22/2018	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1A-I4	30711XVE1	06/22/2018	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1B-I1	30711XVG6	06/22/2018	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	06/22/2018	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	06/22/2018	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	06/22/2018	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	06/22/2018	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	06/22/2018	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	06/22/2018	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	06/22/2018	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	06/22/2018	2.55969 %	133,258,000.00	293,724.29	0.00	0.00	133,258,000.00	293,724.29	0.00
1E-A2	30711XVB7	06/22/2018	2.95969 %	133,258,000.00	339,624.26	0.00	0.00	133,258,000.00	339,624.26	0.00
1E-A3	30711XVD3	06/22/2018	3.35969 %	133,258,000.00	385,524.24	0.00	0.00	133,258,000.00	385,524.24	0.00
1E-A4	30711XVF8	06/22/2018	3.75969 %	133,258,000.00	431,424.22	0.00	0.00	133,258,000.00	431,424.22	0.00
1E-B1	30711XVH4	06/22/2018	2.55969 %	133,258,000.00	293,724.29	0.00	0.00	133,258,000.00	293,724.29	0.00
1E-B2	30711XVK7	06/22/2018	2.95969 %	133,258,000.00	339,624.26	0.00	0.00	133,258,000.00	339,624.26	0.00
1E-B3	30711XVM3	06/22/2018	3.35969 %	133,258,000.00	385,524.24	0.00	0.00	133,258,000.00	385,524.24	0.00
1E-B4	30711XVP6	06/22/2018	3.75969 %	133,258,000.00	431,424.22	0.00	0.00	133,258,000.00	431,424.22	0.00
1E-C1	30711XVR2	06/22/2018	2.55969 %	135,218,000.00	298,044.47	0.00	0.00	135,218,000.00	298,044.47	0.00
1E-C2	30711XVT8	06/22/2018	2.95969 %	135,218,000.00	344,619.56	0.00	0.00	135,218,000.00	344,619.56	0.00
1E-C3	30711XVV3	06/22/2018	3.35969 %	135,218,000.00	391,194.65	0.00	0.00	135,218,000.00	391,194.65	0.00
1E-C4	30711XVX9	06/22/2018	3.75969 %	135,218,000.00	437,769.74	0.00	0.00	135,218,000.00	437,769.74	0.00
1E-D1	30711XVY7	06/22/2018	2.55969 %	266,516,000.00	587,448.57	0.00	0.00	266,516,000.00	587,448.57	0.00
1E-D2	30711XVZ4	06/22/2018	2.95969 %	266,516,000.00	679,248.53	0.00	0.00	266,516,000.00	679,248.53	0.00
1E-D3	30711XWA8	06/22/2018	3.35969 %	266,516,000.00	771,048.48	0.00	0.00	266,516,000.00	771,048.48	0.00
1E-D4	30711XWB6	06/22/2018	3.75969 %	266,516,000.00	862,848.44	0.00	0.00	266,516,000.00	862,848.44	0.00
1E-D5	30711XWC4	06/22/2018	4.35969 %	266,516,000.00	1,000,548.37	0.00	0.00	266,516,000.00	1,000,548.37	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	06/22/2018	2.55969 %	268,476,000.00	591,768.76	0.00	0.00	268,476,000.00	591,768.76	0.00
1E-F2	30711XWE0	06/22/2018	2.95969 %	268,476,000.00	684,243.83	0.00	0.00	268,476,000.00	684,243.83	0.00
1E-F3	30711XWF7	06/22/2018	3.35969 %	268,476,000.00	776,718.89	0.00	0.00	268,476,000.00	776,718.89	0.00
1E-F4	30711XWG5	06/22/2018	3.75969 %	268,476,000.00	869,193.96	0.00	0.00	268,476,000.00	869,193.96	0.00
1E-F5	30711XWH3	06/22/2018	4.35969 %	268,476,000.00	1,007,906.56	0.00	0.00	268,476,000.00	1,007,906.56	0.00
1X-1	30711XWJ9	06/22/2018	1.80000 %	0.00	413,099.80	0.00	0.00	0.00	413,099.80	0.00
1X-2	30711XWK6	06/22/2018	1.40000 %	0.00	321,299.84	0.00	0.00	0.00	321,299.84	0.00
1X-3	30711XWL4	06/22/2018	1.00000 %	0.00	229,499.89	0.00	0.00	0.00	229,499.89	0.00
1X-4	30711XWM2	06/22/2018	0.60000 %	0.00	137,699.93	0.00	0.00	0.00	137,699.93	0.00
1Y-1	30711XWN0	06/22/2018	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	06/22/2018	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	06/22/2018	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	06/22/2018	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		05/31/2018	0.00000 %	12,151,015,225.94	0.00	91,367,965.13	0.00	12,059,647,260.80	91,367,965.13	0.00
2M-1	30711XWS9	06/22/2018	2.60969 %	103,139,419.48	231,778.31	748,179.38	0.00	102,391,240.10	979,957.69	0.00
2M-1H		05/31/2018	0.00000 %	5,428,687.87	0.00	39,380.02	0.00	5,389,307.85	39,380.02	0.00
2M-2A	30711XWT7	06/22/2018	4.45969 %	101,332,000.00	389,144.13	0.00	0.00	101,332,000.00	389,144.13	0.00
2M-AH		05/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	06/22/2018	4.45969 %	101,332,000.00	389,144.13	0.00	0.00	101,332,000.00	389,144.13	0.00
2M-BH		05/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	06/22/2018	4.45969 %	101,332,000.00	389,144.13	0.00	0.00	101,332,000.00	389,144.13	0.00
2M-CH		05/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	06/22/2018	4.45969 %	303,996,000.00	1,167,432.38	0.00	0.00	303,996,000.00	1,167,432.38	0.00
2M-2H		05/31/2018	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	06/22/2018	6.40969 %	63,333,000.00	349,563.66	0.00	0.00	63,333,000.00	349,563.66	0.00
2B-1H		05/31/2018	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		05/31/2018	0.00000 %	66,666,437.00	0.00	0.00	0.00	66,666,437.00	0.00	0.00
2A-I1	30711XWY6	06/22/2018	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2A-I2	30711XXA7	06/22/2018	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2A-I3	30711XXC3	06/22/2018	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2A-I4	30711XXE9	06/22/2018	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2B-I1	30711XXG4	06/22/2018	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2B-I2	30711XXH2	06/22/2018	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2B-I3	30711XXK5	06/22/2018	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2B-I4	30711XXM1	06/22/2018	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2C-I1	30711XXP4	06/22/2018	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	06/22/2018	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	06/22/2018	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	06/22/2018	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	06/22/2018	2.65969 %	101,332,000.00	232,079.53	0.00	0.00	101,332,000.00	232,079.53	0.00
2E-A2	30711XXB5	06/22/2018	3.05969 %	101,332,000.00	266,982.77	0.00	0.00	101,332,000.00	266,982.77	0.00
2E-A3	30711XXD1	06/22/2018	3.45969 %	101,332,000.00	301,886.01	0.00	0.00	101,332,000.00	301,886.01	0.00
2E-A4	30711XXF6	06/22/2018	3.85969 %	101,332,000.00	336,789.26	0.00	0.00	101,332,000.00	336,789.26	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	06/22/2018	2.65969 %	101,332,000.00	232,079.53	0.00	0.00	101,332,000.00	232,079.53	0.00
2E-B2	30711XXJ8	06/22/2018	3.05969 %	101,332,000.00	266,982.77	0.00	0.00	101,332,000.00	266,982.77	0.00
2E-B3	30711XXL3	06/22/2018	3.45969 %	101,332,000.00	301,886.01	0.00	0.00	101,332,000.00	301,886.01	0.00
2E-B4	30711XXN9	06/22/2018	3.85969 %	101,332,000.00	336,789.26	0.00	0.00	101,332,000.00	336,789.26	0.00
2E-C1	30711XXQ2	06/22/2018	2.65969 %	101,332,000.00	232,079.53	0.00	0.00	101,332,000.00	232,079.53	0.00
2E-C2	30711XXS8	06/22/2018	3.05969 %	101,332,000.00	266,982.77	0.00	0.00	101,332,000.00	266,982.77	0.00
2E-C3	30711XXU3	06/22/2018	3.45969 %	101,332,000.00	301,886.01	0.00	0.00	101,332,000.00	301,886.01	0.00
2E-C4	30711XXW9	06/22/2018	3.85969 %	101,332,000.00	336,789.26	0.00	0.00	101,332,000.00	336,789.26	0.00
2E-D1	30711XXX7	06/22/2018	2.65969 %	202,664,000.00	464,159.05	0.00	0.00	202,664,000.00	464,159.05	0.00
2E-D2	30711XXY5	06/22/2018	3.05969 %	202,664,000.00	533,965.54	0.00	0.00	202,664,000.00	533,965.54	0.00
2E-D3	30711XXZ2	06/22/2018	3.45969 %	202,664,000.00	603,772.03	0.00	0.00	202,664,000.00	603,772.03	0.00
2E-D4	30711XYA6	06/22/2018	3.85969 %	202,664,000.00	673,578.52	0.00	0.00	202,664,000.00	673,578.52	0.00
2E-D5	30711XYB4	06/22/2018	4.45969 %	202,664,000.00	778,288.25	0.00	0.00	202,664,000.00	778,288.25	0.00
2E-F1	30711XYC2	06/22/2018	2.65969 %	202,664,000.00	464,159.05	0.00	0.00	202,664,000.00	464,159.05	0.00
2E-F2	30711XYD0	06/22/2018	3.05969 %	202,664,000.00	533,965.54	0.00	0.00	202,664,000.00	533,965.54	0.00
2E-F3	30711XYE8	06/22/2018	3.45969 %	202,664,000.00	603,772.03	0.00	0.00	202,664,000.00	603,772.03	0.00
2E-F4	30711XYF5	06/22/2018	3.85969 %	202,664,000.00	673,578.52	0.00	0.00	202,664,000.00	673,578.52	0.00
2E-F5	30711XYG3	06/22/2018	4.45969 %	202,664,000.00	778,288.25	0.00	0.00	202,664,000.00	778,288.25	0.00
2X-1	30711XYH1	06/22/2018	1.80000 %	0.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00
2X-2	30711XYJ7	06/22/2018	1.40000 %	0.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00
2X-3	30711XYK4	06/22/2018	1.00000 %	0.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00
2X-4	30711XYL2	06/22/2018	0.60000 %	0.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00
2Y-1	30711XYM0	06/22/2018	1.80000 %	0.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00
2Y-2	30711XYN8	06/22/2018	1.40000 %	0.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00
2Y-3	30711XYP3	06/22/2018	1.00000 %	0.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00
2Y-4	30711XYQ1	06/22/2018	0.60000 %	0.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00
Totals				40,200,741,088.48	35,366,188.99	270,627,612.28	0.00	39,930,113,476.19	305,993,801.27	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.

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

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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	18,402,416,394.45	26,322,051.83	150,979,988.16	0.00	0.00	177,302,039.99	18,225,114,354.45	0.92031223	177,302,039.99
1M-1	186,170,000.00	179,403,561.19	1,111,541.92	0.00	0.00	0.00	1,111,541.92	178,292,019.28	0.95768394	1,111,541.92
1M-1H	9,799,029.00	9,442,878.55	58,505.84	0.00	0.00	0.00	58,505.84	9,384,372.71	0.95768394	58,505.84
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**

13-Jun-2018 10:08:15 AM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	12,151,015,225.94	17,030,874.41	74,337,090.72	0.00	0.00	91,367,965.13	12,059,647,260.80	0.94462315	91,367,965.13
2M-1	107,666,000.00	103,139,419.48	748,179.38	0.00	0.00	0.00	748,179.38	102,391,240.10	0.95100812	748,179.38
2M-1H	5,666,942.00	5,428,687.87	39,380.02	0.00	0.00	0.00	39,380.02	5,389,307.85	0.95100812	39,380.02
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
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

13-Jun-2018 10:08:15 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	40,200,741,088.48	45,310,533.40	225,317,078.88	0.00	0.00	270,627,612.28	39,930,113,476.19	0.94556130	270,627,612.28

**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

13-Jun-2018 10:08:15 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	929.26543841	1.32918267	7.62402512	0.00000000	0.00000000	8.95320780	920.31223061	0.92031223	8.95320780
1M-1	186,170,000.00	963.65451571	5.97057485	0.00000000	0.00000000	0.00000000	5.97057485	957.68394091	0.95768394	5.97057485
1M-1H	9,799,029.00	963.65451618	5.97057525	0.00000000	0.00000000	0.00000000	5.97057525	957.68394093	0.95768394	5.97057525
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.
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
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	951.77993473	1.33401565	5.82276872	0.00000000	0.00000000	7.15678437	944.62315036	0.94462315	7.15678437
2M-1	107,666,000.00	957.95719614	6.94907752	0.00000000	0.00000000	0.00000000	6.94907752	951.00811863	0.95100812	6.94907752
2M-1H	5,666,942.00	957.95719632	6.94907765	0.00000000	0.00000000	0.00000000	6.94907765	951.00811866	0.95100812	6.94907765
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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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

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

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

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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 %	18,402,416,394.45	0.00	0.00	0.00	0.00	0.00	0.00	18,225,114,354.45
1M-1	05/25/18 - 06/24/18	31	2.60969 %	179,403,561.19	403,161.61	0.00	0.00	0.00	403,161.61	0.00	178,292,019.28
1M-1H	N/A	N/A	0.00000 %	9,442,878.55	0.00	0.00	0.00	0.00	0.00	0.00	9,384,372.71
1M-2A	05/25/18 - 06/24/18	31	4.35969 %	133,258,000.00	500,274.19	0.00	0.00	0.00	500,274.19	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	05/25/18 - 06/24/18	31	4.35969 %	133,258,000.00	500,274.19	0.00	0.00	0.00	500,274.19	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	05/25/18 - 06/24/18	31	4.35969 %	135,218,000.00	507,632.37	0.00	0.00	0.00	507,632.37	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	05/25/18 - 06/24/18	31	4.35969 %	401,734,000.00	1,508,180.74	0.00	0.00	0.00	1,508,180.74	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	05/25/18 - 06/24/18	31	5.95969 %	97,984,000.00	502,849.51	0.00	0.00	0.00	502,849.51	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	05/25/18 - 06/24/18	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1A-I2	05/25/18 - 06/24/18	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1A-I3	05/25/18 - 06/24/18	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1A-I4	05/25/18 - 06/24/18	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1B-I1	05/25/18 - 06/24/18	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	05/25/18 - 06/24/18	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	05/25/18 - 06/24/18	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	05/25/18 - 06/24/18	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	05/25/18 - 06/24/18	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	05/25/18 - 06/24/18	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	05/25/18 - 06/24/18	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	05/25/18 - 06/24/18	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	05/25/18 - 06/24/18	31	2.55969 %	133,258,000.00	293,724.29	0.00	0.00	0.00	293,724.29	0.00	133,258,000.00
1E-A2	05/25/18 - 06/24/18	31	2.95969 %	133,258,000.00	339,624.26	0.00	0.00	0.00	339,624.26	0.00	133,258,000.00
1E-A3	05/25/18 - 06/24/18	31	3.35969 %	133,258,000.00	385,524.24	0.00	0.00	0.00	385,524.24	0.00	133,258,000.00
1E-A4	05/25/18 - 06/24/18	31	3.75969 %	133,258,000.00	431,424.22	0.00	0.00	0.00	431,424.22	0.00	133,258,000.00
1E-B1	05/25/18 - 06/24/18	31	2.55969 %	133,258,000.00	293,724.29	0.00	0.00	0.00	293,724.29	0.00	133,258,000.00
1E-B2	05/25/18 - 06/24/18	31	2.95969 %	133,258,000.00	339,624.26	0.00	0.00	0.00	339,624.26	0.00	133,258,000.00
1E-B3	05/25/18 - 06/24/18	31	3.35969 %	133,258,000.00	385,524.24	0.00	0.00	0.00	385,524.24	0.00	133,258,000.00
1E-B4	05/25/18 - 06/24/18	31	3.75969 %	133,258,000.00	431,424.22	0.00	0.00	0.00	431,424.22	0.00	133,258,000.00
1E-C1	05/25/18 - 06/24/18	31	2.55969 %	135,218,000.00	298,044.47	0.00	0.00	0.00	298,044.47	0.00	135,218,000.00
1E-C2	05/25/18 - 06/24/18	31	2.95969 %	135,218,000.00	344,619.56	0.00	0.00	0.00	344,619.56	0.00	135,218,000.00
1E-C3	05/25/18 - 06/24/18	31	3.35969 %	135,218,000.00	391,194.65	0.00	0.00	0.00	391,194.65	0.00	135,218,000.00
1E-C4	05/25/18 - 06/24/18	31	3.75969 %	135,218,000.00	437,769.74	0.00	0.00	0.00	437,769.74	0.00	135,218,000.00
1E-D1	05/25/18 - 06/24/18	31	2.55969 %	266,516,000.00	587,448.57	0.00	0.00	0.00	587,448.57	0.00	266,516,000.00
1E-D2	05/25/18 - 06/24/18	31	2.95969 %	266,516,000.00	679,248.53	0.00	0.00	0.00	679,248.53	0.00	266,516,000.00
1E-D3	05/25/18 - 06/24/18	31	3.35969 %	266,516,000.00	771,048.48	0.00	0.00	0.00	771,048.48	0.00	266,516,000.00
1E-D4	05/25/18 - 06/24/18	31	3.75969 %	266,516,000.00	862,848.44	0.00	0.00	0.00	862,848.44	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	05/25/18 - 06/24/18	31	4.35969 %	266,516,000.00	1,000,548.37	0.00	0.00	0.00	1,000,548.37	0.00	266,516,000.00
1E-F1	05/25/18 - 06/24/18	31	2.55969 %	268,476,000.00	591,768.76	0.00	0.00	0.00	591,768.76	0.00	268,476,000.00
1E-F2	05/25/18 - 06/24/18	31	2.95969 %	268,476,000.00	684,243.83	0.00	0.00	0.00	684,243.83	0.00	268,476,000.00
1E-F3	05/25/18 - 06/24/18	31	3.35969 %	268,476,000.00	776,718.89	0.00	0.00	0.00	776,718.89	0.00	268,476,000.00
1E-F4	05/25/18 - 06/24/18	31	3.75969 %	268,476,000.00	869,193.96	0.00	0.00	0.00	869,193.96	0.00	268,476,000.00
1E-F5	05/25/18 - 06/24/18	31	4.35969 %	268,476,000.00	1,007,906.56	0.00	0.00	0.00	1,007,906.56	0.00	268,476,000.00
1X-1	05/25/18 - 06/24/18	31	1.80000 %	266,516,000.00	413,099.80	0.00	0.00	0.00	413,099.80	0.00	266,516,000.00
1X-2	05/25/18 - 06/24/18	31	1.40000 %	266,516,000.00	321,299.84	0.00	0.00	0.00	321,299.84	0.00	266,516,000.00
1X-3	05/25/18 - 06/24/18	31	1.00000 %	266,516,000.00	229,499.89	0.00	0.00	0.00	229,499.89	0.00	266,516,000.00
1X-4	05/25/18 - 06/24/18	31	0.60000 %	266,516,000.00	137,699.93	0.00	0.00	0.00	137,699.93	0.00	266,516,000.00
1Y-1	05/25/18 - 06/24/18	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	05/25/18 - 06/24/18	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	05/25/18 - 06/24/18	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	05/25/18 - 06/24/18	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	12,151,015,225.94	0.00	0.00	0.00	0.00	0.00	0.00	12,059,647,260.80
2M-1	05/25/18 - 06/24/18	31	2.60969 %	103,139,419.48	231,778.31	0.00	0.00	0.00	231,778.31	0.00	102,391,240.10
2M-1H	N/A	N/A	0.00000 %	5,428,687.87	0.00	0.00	0.00	0.00	0.00	0.00	5,389,307.85
2M-2A	05/25/18 - 06/24/18	31	4.45969 %	101,332,000.00	389,144.13	0.00	0.00	0.00	389,144.13	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	05/25/18 - 06/24/18	31	4.45969 %	101,332,000.00	389,144.13	0.00	0.00	0.00	389,144.13	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	05/25/18 - 06/24/18	31	4.45969 %	101,332,000.00	389,144.13	0.00	0.00	0.00	389,144.13	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	05/25/18 - 06/24/18	31	4.45969 %	303,996,000.00	1,167,432.38	0.00	0.00	0.00	1,167,432.38	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	05/25/18 - 06/24/18	31	6.40969 %	63,333,000.00	349,563.66	0.00	0.00	0.00	349,563.66	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	05/25/18 - 06/24/18	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2A-I2	05/25/18 - 06/24/18	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2A-I3	05/25/18 - 06/24/18	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2A-I4	05/25/18 - 06/24/18	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2B-I1	05/25/18 - 06/24/18	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2B-I2	05/25/18 - 06/24/18	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2B-I3	05/25/18 - 06/24/18	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2B-I4	05/25/18 - 06/24/18	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2C-I1	05/25/18 - 06/24/18	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	05/25/18 - 06/24/18	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	05/25/18 - 06/24/18	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	05/25/18 - 06/24/18	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	05/25/18 - 06/24/18	31	2.65969 %	101,332,000.00	232,079.53	0.00	0.00	0.00	232,079.53	0.00	101,332,000.00
2E-A2	05/25/18 - 06/24/18	31	3.05969 %	101,332,000.00	266,982.77	0.00	0.00	0.00	266,982.77	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	05/25/18 - 06/24/18	31	3.45969 %	101,332,000.00	301,886.01	0.00	0.00	0.00	301,886.01	0.00	101,332,000.00
2E-A4	05/25/18 - 06/24/18	31	3.85969 %	101,332,000.00	336,789.26	0.00	0.00	0.00	336,789.26	0.00	101,332,000.00
2E-B1	05/25/18 - 06/24/18	31	2.65969 %	101,332,000.00	232,079.53	0.00	0.00	0.00	232,079.53	0.00	101,332,000.00
2E-B2	05/25/18 - 06/24/18	31	3.05969 %	101,332,000.00	266,982.77	0.00	0.00	0.00	266,982.77	0.00	101,332,000.00
2E-B3	05/25/18 - 06/24/18	31	3.45969 %	101,332,000.00	301,886.01	0.00	0.00	0.00	301,886.01	0.00	101,332,000.00
2E-B4	05/25/18 - 06/24/18	31	3.85969 %	101,332,000.00	336,789.26	0.00	0.00	0.00	336,789.26	0.00	101,332,000.00
2E-C1	05/25/18 - 06/24/18	31	2.65969 %	101,332,000.00	232,079.53	0.00	0.00	0.00	232,079.53	0.00	101,332,000.00
2E-C2	05/25/18 - 06/24/18	31	3.05969 %	101,332,000.00	266,982.77	0.00	0.00	0.00	266,982.77	0.00	101,332,000.00
2E-C3	05/25/18 - 06/24/18	31	3.45969 %	101,332,000.00	301,886.01	0.00	0.00	0.00	301,886.01	0.00	101,332,000.00
2E-C4	05/25/18 - 06/24/18	31	3.85969 %	101,332,000.00	336,789.26	0.00	0.00	0.00	336,789.26	0.00	101,332,000.00
2E-D1	05/25/18 - 06/24/18	31	2.65969 %	202,664,000.00	464,159.05	0.00	0.00	0.00	464,159.05	0.00	202,664,000.00
2E-D2	05/25/18 - 06/24/18	31	3.05969 %	202,664,000.00	533,965.54	0.00	0.00	0.00	533,965.54	0.00	202,664,000.00
2E-D3	05/25/18 - 06/24/18	31	3.45969 %	202,664,000.00	603,772.03	0.00	0.00	0.00	603,772.03	0.00	202,664,000.00
2E-D4	05/25/18 - 06/24/18	31	3.85969 %	202,664,000.00	673,578.52	0.00	0.00	0.00	673,578.52	0.00	202,664,000.00
2E-D5	05/25/18 - 06/24/18	31	4.45969 %	202,664,000.00	778,288.25	0.00	0.00	0.00	778,288.25	0.00	202,664,000.00
2E-F1	05/25/18 - 06/24/18	31	2.65969 %	202,664,000.00	464,159.05	0.00	0.00	0.00	464,159.05	0.00	202,664,000.00
2E-F2	05/25/18 - 06/24/18	31	3.05969 %	202,664,000.00	533,965.54	0.00	0.00	0.00	533,965.54	0.00	202,664,000.00
2E-F3	05/25/18 - 06/24/18	31	3.45969 %	202,664,000.00	603,772.03	0.00	0.00	0.00	603,772.03	0.00	202,664,000.00
2E-F4	05/25/18 - 06/24/18	31	3.85969 %	202,664,000.00	673,578.52	0.00	0.00	0.00	673,578.52	0.00	202,664,000.00
2E-F5	05/25/18 - 06/24/18	31	4.45969 %	202,664,000.00	778,288.25	0.00	0.00	0.00	778,288.25	0.00	202,664,000.00
2X-1	05/25/18 - 06/24/18	31	1.80000 %	202,664,000.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00	202,664,000.00
2X-2	05/25/18 - 06/24/18	31	1.40000 %	202,664,000.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00	202,664,000.00
2X-3	05/25/18 - 06/24/18	31	1.00000 %	202,664,000.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00	202,664,000.00
2X-4	05/25/18 - 06/24/18	31	0.60000 %	202,664,000.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00	202,664,000.00
2Y-1	05/25/18 - 06/24/18	31	1.80000 %	202,664,000.00	314,129.20	0.00	0.00	0.00	314,129.20	0.00	202,664,000.00
2Y-2	05/25/18 - 06/24/18	31	1.40000 %	202,664,000.00	244,322.71	0.00	0.00	0.00	244,322.71	0.00	202,664,000.00
2Y-3	05/25/18 - 06/24/18	31	1.00000 %	202,664,000.00	174,516.22	0.00	0.00	0.00	174,516.22	0.00	202,664,000.00
2Y-4	05/25/18 - 06/24/18	31	0.60000 %	202,664,000.00	104,709.73	0.00	0.00	0.00	104,709.73	0.00	202,664,000.00
Totals					35,366,188.99	0.00	0.00	0.00	35,366,188.99	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 %	929.26543841	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	920.31223061
1M-1	186,170,000.00	2.60969 %	963.65451571	2.16555627	0.00000000	0.00000000	0.00000000	2.16555627	0.00000000	957.68394091
1M-1H	9,799,029.00	0.00000 %	963.65451618	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	957.68394093
1M-2A	133,258,000.00	4.35969 %	1000.00000000	3.75417754	0.00000000	0.00000000	0.00000000	3.75417754	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	4.35969 %	1000.00000000	3.75417754	0.00000000	0.00000000	0.00000000	3.75417754	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	4.35969 %	1000.00000000	3.75417748	0.00000000	0.00000000	0.00000000	3.75417748	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	4.35969 %	1000.00000000	3.75417749	0.00000000	0.00000000	0.00000000	3.75417749	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	5.95969 %	1000.00000000	5.13195532	0.00000000	0.00000000	0.00000000	5.13195532	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	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.55969 %	1000.00000000	2.20417754	0.00000000	0.00000000	0.00000000	2.20417754	0.00000000	1000.00000000
1E-A2	133,258,000.00	2.95969 %	1000.00000000	2.54862192	0.00000000	0.00000000	0.00000000	2.54862192	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.35969 %	1000.00000000	2.89306638	0.00000000	0.00000000	0.00000000	2.89306638	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.75969 %	1000.00000000	3.23751084	0.00000000	0.00000000	0.00000000	3.23751084	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.55969 %	1000.00000000	2.20417754	0.00000000	0.00000000	0.00000000	2.20417754	0.00000000	1000.00000000
1E-B2	133,258,000.00	2.95969 %	1000.00000000	2.54862192	0.00000000	0.00000000	0.00000000	2.54862192	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.35969 %	1000.00000000	2.89306638	0.00000000	0.00000000	0.00000000	2.89306638	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.75969 %	1000.00000000	3.23751084	0.00000000	0.00000000	0.00000000	3.23751084	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.55969 %	1000.00000000	2.20417748	0.00000000	0.00000000	0.00000000	2.20417748	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.95969 %	1000.00000000	2.54862193	0.00000000	0.00000000	0.00000000	2.54862193	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.35969 %	1000.00000000	2.89306638	0.00000000	0.00000000	0.00000000	2.89306638	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.75969 %	1000.00000000	3.23751083	0.00000000	0.00000000	0.00000000	3.23751083	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.55969 %	1000.00000000	2.20417750	0.00000000	0.00000000	0.00000000	2.20417750	0.00000000	1000.00000000
1E-D2	266,516,000.00	2.95969 %	1000.00000000	2.54862196	0.00000000	0.00000000	0.00000000	2.54862196	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.35969 %	1000.00000000	2.89306638	0.00000000	0.00000000	0.00000000	2.89306638	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.75969 %	1000.00000000	3.23751084	0.00000000	0.00000000	0.00000000	3.23751084	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	4.35969 %	1000.00000000	3.75417750	0.00000000	0.00000000	0.00000000	3.75417750	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.55969 %	1000.00000000	2.20417751	0.00000000	0.00000000	0.00000000	2.20417751	0.00000000	1000.00000000
1E-F2	268,476,000.00	2.95969 %	1000.00000000	2.54862196	0.00000000	0.00000000	0.00000000	2.54862196	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.35969 %	1000.00000000	2.89306638	0.00000000	0.00000000	0.00000000	2.89306638	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.75969 %	1000.00000000	3.23751084	0.00000000	0.00000000	0.00000000	3.23751084	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.35969 %	1000.00000000	3.75417751	0.00000000	0.00000000	0.00000000	3.75417751	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	951.77993473	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	944.62315036
2M-1	107,666,000.00	2.60969 %	957.95719614	2.15275305	0.00000000	0.00000000	0.00000000	2.15275305	0.00000000	951.00811863
2M-1H	5,666,942.00	0.00000 %	957.95719632	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	951.00811866
2M-2A	101,332,000.00	4.45969 %	1000.00000000	3.84028866	0.00000000	0.00000000	0.00000000	3.84028866	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	4.45969 %	1000.00000000	3.84028866	0.00000000	0.00000000	0.00000000	3.84028866	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	4.45969 %	1000.00000000	3.84028866	0.00000000	0.00000000	0.00000000	3.84028866	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	4.45969 %	1000.00000000	3.84028862	0.00000000	0.00000000	0.00000000	3.84028862	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	6.40969 %	1000.00000000	5.51945526	0.00000000	0.00000000	0.00000000	5.51945526	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	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.65969 %	1000.00000000	2.29028866	0.00000000	0.00000000	0.00000000	2.29028866	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.05969 %	1000.00000000	2.63473306	0.00000000	0.00000000	0.00000000	2.63473306	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	3.45969 %	1000.00000000	2.97917746	0.00000000	0.00000000	0.00000000	2.97917746	0.00000000	1000.00000000
2E-A4	101,332,000.00	3.85969 %	1000.00000000	3.32362196	0.00000000	0.00000000	0.00000000	3.32362196	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.65969 %	1000.00000000	2.29028866	0.00000000	0.00000000	0.00000000	2.29028866	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.05969 %	1000.00000000	2.63473306	0.00000000	0.00000000	0.00000000	2.63473306	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.45969 %	1000.00000000	2.97917746	0.00000000	0.00000000	0.00000000	2.97917746	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.85969 %	1000.00000000	3.32362196	0.00000000	0.00000000	0.00000000	3.32362196	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.65969 %	1000.00000000	2.29028866	0.00000000	0.00000000	0.00000000	2.29028866	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.05969 %	1000.00000000	2.63473306	0.00000000	0.00000000	0.00000000	2.63473306	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.45969 %	1000.00000000	2.97917746	0.00000000	0.00000000	0.00000000	2.97917746	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.85969 %	1000.00000000	3.32362196	0.00000000	0.00000000	0.00000000	3.32362196	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.65969 %	1000.00000000	2.29028861	0.00000000	0.00000000	0.00000000	2.29028861	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.05969 %	1000.00000000	2.63473306	0.00000000	0.00000000	0.00000000	2.63473306	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.45969 %	1000.00000000	2.97917751	0.00000000	0.00000000	0.00000000	2.97917751	0.00000000	1000.00000000
2E-D4	202,664,000.00	3.85969 %	1000.00000000	3.32362196	0.00000000	0.00000000	0.00000000	3.32362196	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.45969 %	1000.00000000	3.84028861	0.00000000	0.00000000	0.00000000	3.84028861	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.65969 %	1000.00000000	2.29028861	0.00000000	0.00000000	0.00000000	2.29028861	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.05969 %	1000.00000000	2.63473306	0.00000000	0.00000000	0.00000000	2.63473306	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.45969 %	1000.00000000	2.97917751	0.00000000	0.00000000	0.00000000	2.97917751	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.85969 %	1000.00000000	3.32362196	0.00000000	0.00000000	0.00000000	3.32362196	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.45969 %	1000.00000000	3.84028861	0.00000000	0.00000000	0.00000000	3.84028861	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	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	4,517,492.47
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,524,361.70
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>6,041,854.17</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	6,022,687.51
Total Withdrawals (Pool Distribution Amount)	<u>6,041,854.17</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.959690%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	178,472,087.74
Total Principal Reduction Cumulative	1,586,364,362.55
Scheduled Principal Current	27,492,099.58
Scheduled Principal Cumulative	200,192,724.25
Unscheduled Principal Current	150,979,988.16
Unscheduled Principal Cumulative	1,386,171,638.30
Senior Reduction Amount	177,302,039.99
Subordinate Reduction Amount	1,170,047.75
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
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	92,155,524.53
Total Principal Reduction Cumulative	712,527,734.24
Scheduled Principal Current	17,818,433.81
Scheduled Principal Cumulative	127,898,071.79
Unscheduled Principal Current	74,337,090.72
Unscheduled Principal Cumulative	584,629,662.45
Senior Reduction Amount	91,367,965.13
Subordinate Reduction Amount	787,559.40
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	5.03
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	84200
Period Reference Pool Removal Loan Count	595
Period Ending Loan Count	83605
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	19,041,954,471.10
Period PIF Loan Count Current	591
PIF Loan Count Cumulative	4856
Period PIF Loan UPB Current	139,381,374.94
PIF Loan UPB Cumulative	1,305,554,223.98
Period Partial Prepayment Amount	10,563,950.80
Repurchase Prior CE Loan Count Current	4
Repurchase Prior CE Loan Count Cum	22
Repurchased Prior Credit Event UPB Curr	1,340,358.37
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	18
Total Active Modified Loan UPB	4,847,105.28
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	54580
Period Reference Pool Removal Loan Count	283
Period Ending Loan Count	54297
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	12,620,759,577.44
Period PIF Loan Count Current	282
PIF Loan Count Cumulative	1966
Period PIF Loan UPB Current	69,959,851.26
PIF Loan UPB Cumulative	543,330,893.68
Period Partial Prepayment Amount	4,321,732.34
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	33
Repurchased Prior Credit Event UPB Curr	184,003.33
Repurchased Prior Credit Event UPB Cum	6,730,602.90
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	20
Total Active Modified Loan UPB	5,193,906.68
Structural Reporting	
Group 1	
Senior Percentage	95.744058%
Subordinate Percentage	4.255942%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	95.580086%
Subordinate Percentage	4.419914%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000%	4.000000%	4.060000%
1M-1	0.00	0.00	3.050000%	3.050000%	3.100000%
1M-1H	0.00	0.00	3.050000%	3.050000%	3.100000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.020000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.020000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.250000%	4.290000%
2M-1	0.00	0.00	3.400000%	3.400000%	3.430000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.430000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	355	76,670,054.80	0.424616%	0.402638%
60 Days	39	7,539,310.20	0.046648%	0.039593%
90 Days	33	6,434,057.48	0.039471%	0.033789%
120 Days	36	7,345,394.66	0.043060%	0.038575%
150 Days	27	6,010,256.31	0.032295%	0.031563%
180+ Days	25	5,755,010.68	0.029903%	0.030223%
	515	109,754,084.13	0.615992%	0.576380%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	222	50,899,633.39	0.408862%	0.403301%
60 Days	46	10,858,575.64	0.084719%	0.086037%
90 Days	30	7,413,655.01	0.055252%	0.058742%
120 Days	24	5,617,365.90	0.044201%	0.044509%
150 Days	19	4,984,646.02	0.034993%	0.039496%
180+ Days	29	7,937,665.17	0.053410%	0.062894%
	370	87,711,541.13	0.681437%	0.694978%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2018

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**Group 2
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2018

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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	0					
2	1	260,115.67	5.03	0.002	5.03	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44757227	260,115.67	5.03	0.002	5.03	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2018

6/13/2018

**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
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Summary

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

Realized Loss Summary

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

Realized Loss Detail

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

Realized Loss Detail

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

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Cumulative Realized Loss Summary

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

Cumulative Realized Loss Detail

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

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

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

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

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

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.
Group 1 - No Realized Loss Information to report this period.
Group 2 - No Realized Loss Information to report this period.

Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.707 %
3 Month Average 0.671 %
12 Month Average 0.000 %

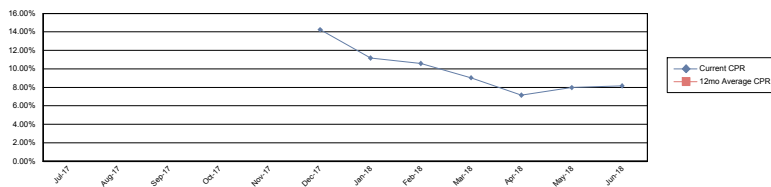
CPR

Current Month 8.157 %
3 Month Average 7.762 %
12 Month Average 0.000 %

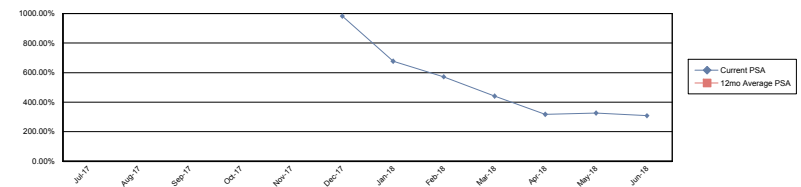
PSA

Current Month 307.876 %
3 Month Average 317.105 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.787 %
3 Month Average 0.760 %
12 Month Average 0.000 %

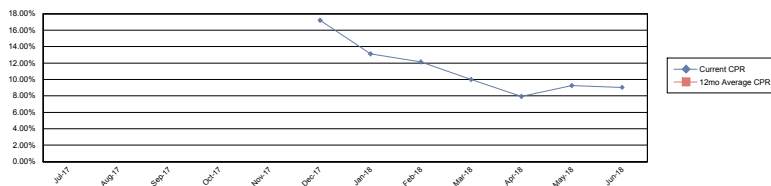
CPR

Current Month 9.042 %
3 Month Average 8.746 %
12 Month Average 0.000 %

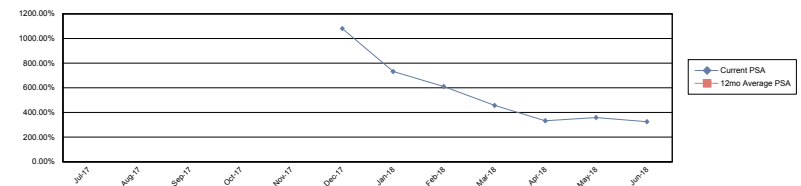
PSA

Current Month 323.594 %
3 Month Average 337.337 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



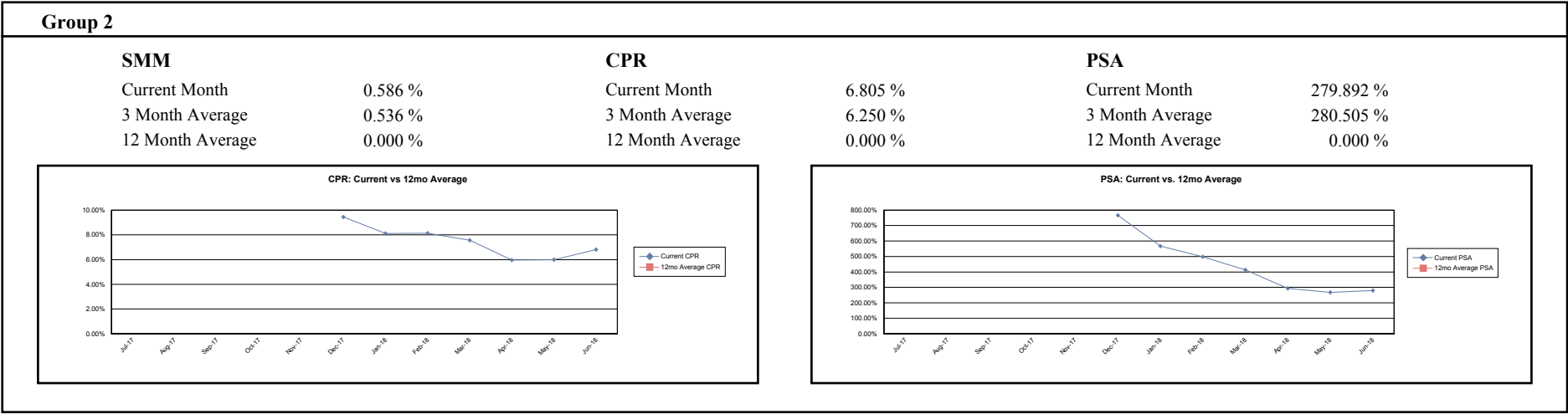
PSA: Current vs. 12mo Average



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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
0044759613	184,003.33	0.00	0.000%	184,003.33
0044839912	343,637.69	0.00	0.000%	343,637.69
0044843456	329,176.19	0.00	0.000%	329,176.19
0044890196	399,352.25	0.00	0.000%	399,352.25
0044891489	268,192.24	0.00	0.000%	268,192.24
Totals	1,524,361.70	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