

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

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

12-Sep-2018 09:37:42 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		08/31/2018	0.00000 %	17,852,385,651.34	0.00	172,662,897.30	0.00	17,679,722,754.04	172,662,897.30	0.00
1M-1	30711XUS1	09/24/2018	2.71475 %	175,964,649.18	384,813.91	1,152,646.06	0.00	174,812,003.12	1,537,459.97	0.00
1M-1H		08/31/2018	0.00000 %	9,261,871.95	0.00	60,669.35	0.00	9,201,202.60	60,669.35	0.00
1M-2A	30711XUT9	09/24/2018	4.46475 %	133,258,000.00	479,276.28	0.00	0.00	133,258,000.00	479,276.28	0.00
1M-AH		08/31/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2B	30711XUU6	09/24/2018	4.46475 %	133,258,000.00	479,276.28	0.00	0.00	133,258,000.00	479,276.28	0.00
1M-BH		08/31/2018	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	09/24/2018	4.46475 %	135,218,000.00	486,325.62	0.00	0.00	135,218,000.00	486,325.62	0.00
1M-CH		08/31/2018	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	09/24/2018	4.46475 %	401,734,000.00	1,444,878.18	0.00	0.00	401,734,000.00	1,444,878.18	0.00
1M-2H		08/31/2018	0.00000 %	21,146,536.00	0.00	0.00	0.00	21,146,536.00	0.00	0.00
1B-1	30711XUW2	09/24/2018	6.06475 %	97,984,000.00	478,700.15	0.00	0.00	97,984,000.00	478,700.15	0.00
1B-1H		08/31/2018	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		08/31/2018	0.00000 %	103,141,594.00	0.00	0.00	121,125.58	103,020,468.42	0.00	121,125.58
1A-I1	30711XUY8	09/24/2018	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1A-I2	30711XVA9	09/24/2018	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1A-I3	30711XVC5	09/24/2018	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1A-I4	30711XVE1	09/24/2018	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1B-I1	30711XVG6	09/24/2018	1.80000 %	0.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00
1B-I2	30711XVJ0	09/24/2018	1.40000 %	0.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00
1B-I3	30711XVL5	09/24/2018	1.00000 %	0.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00
1B-I4	30711XVN1	09/24/2018	0.60000 %	0.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00
1C-I1	30711XVQ4	09/24/2018	1.80000 %	0.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00
1C-I2	30711XVS0	09/24/2018	1.40000 %	0.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00
1C-I3	30711XVU5	09/24/2018	1.00000 %	0.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00
1C-I4	30711XVW1	09/24/2018	0.60000 %	0.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00
1E-A1	30711XUZ5	09/24/2018	2.66475 %	133,258,000.00	286,052.18	0.00	0.00	133,258,000.00	286,052.18	0.00
1E-A2	30711XVB7	09/24/2018	3.06475 %	133,258,000.00	328,990.87	0.00	0.00	133,258,000.00	328,990.87	0.00
1E-A3	30711XVD3	09/24/2018	3.46475 %	133,258,000.00	371,929.56	0.00	0.00	133,258,000.00	371,929.56	0.00
1E-A4	30711XVF8	09/24/2018	3.86475 %	133,258,000.00	414,868.24	0.00	0.00	133,258,000.00	414,868.24	0.00
1E-B1	30711XVH4	09/24/2018	2.66475 %	133,258,000.00	286,052.18	0.00	0.00	133,258,000.00	286,052.18	0.00
1E-B2	30711XVK7	09/24/2018	3.06475 %	133,258,000.00	328,990.87	0.00	0.00	133,258,000.00	328,990.87	0.00
1E-B3	30711XVM3	09/24/2018	3.46475 %	133,258,000.00	371,929.56	0.00	0.00	133,258,000.00	371,929.56	0.00
1E-B4	30711XVP6	09/24/2018	3.86475 %	133,258,000.00	414,868.24	0.00	0.00	133,258,000.00	414,868.24	0.00
1E-C1	30711XVR2	09/24/2018	2.66475 %	135,218,000.00	290,259.52	0.00	0.00	135,218,000.00	290,259.52	0.00
1E-C2	30711XVT8	09/24/2018	3.06475 %	135,218,000.00	333,829.77	0.00	0.00	135,218,000.00	333,829.77	0.00
1E-C3	30711XVV3	09/24/2018	3.46475 %	135,218,000.00	377,400.01	0.00	0.00	135,218,000.00	377,400.01	0.00
1E-C4	30711XVX9	09/24/2018	3.86475 %	135,218,000.00	420,970.26	0.00	0.00	135,218,000.00	420,970.26	0.00
1E-D1	30711XVY7	09/24/2018	2.66475 %	266,516,000.00	572,104.36	0.00	0.00	266,516,000.00	572,104.36	0.00
1E-D2	30711XVZ4	09/24/2018	3.06475 %	266,516,000.00	657,981.73	0.00	0.00	266,516,000.00	657,981.73	0.00
1E-D3	30711XWA8	09/24/2018	3.46475 %	266,516,000.00	743,859.11	0.00	0.00	266,516,000.00	743,859.11	0.00
1E-D4	30711XWB6	09/24/2018	3.86475 %	266,516,000.00	829,736.49	0.00	0.00	266,516,000.00	829,736.49	0.00
1E-D5	30711XWC4	09/24/2018	4.46475 %	266,516,000.00	958,552.56	0.00	0.00	266,516,000.00	958,552.56	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	09/24/2018	2.66475 %	268,476,000.00	576,311.70	0.00	0.00	268,476,000.00	576,311.70	0.00
1E-F2	30711XWE0	09/24/2018	3.06475 %	268,476,000.00	662,820.63	0.00	0.00	268,476,000.00	662,820.63	0.00
1E-F3	30711XWF7	09/24/2018	3.46475 %	268,476,000.00	749,329.57	0.00	0.00	268,476,000.00	749,329.57	0.00
1E-F4	30711XWG5	09/24/2018	3.86475 %	268,476,000.00	835,838.50	0.00	0.00	268,476,000.00	835,838.50	0.00
1E-F5	30711XWH3	09/24/2018	4.46475 %	268,476,000.00	965,601.90	0.00	0.00	268,476,000.00	965,601.90	0.00
1X-1	30711XWJ9	09/24/2018	1.80000 %	0.00	386,448.20	0.00	0.00	0.00	386,448.20	0.00
1X-2	30711XWK6	09/24/2018	1.40000 %	0.00	300,570.82	0.00	0.00	0.00	300,570.82	0.00
1X-3	30711XWL4	09/24/2018	1.00000 %	0.00	214,693.44	0.00	0.00	0.00	214,693.44	0.00
1X-4	30711XWM2	09/24/2018	0.60000 %	0.00	128,816.07	0.00	0.00	0.00	128,816.07	0.00
1Y-1	30711XWN0	09/24/2018	1.80000 %	0.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00
1Y-2	30711XWP5	09/24/2018	1.40000 %	0.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00
1Y-3	30711XWQ3	09/24/2018	1.00000 %	0.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00
1Y-4	30711XWR1	09/24/2018	0.60000 %	0.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00
2A-H		08/31/2018	0.00000 %	11,867,815,827.41	0.00	86,814,356.87	0.00	11,781,001,470.54	86,814,356.87	0.00
2M-1	30711XWS9	09/24/2018	2.71475 %	100,847,523.83	220,541.63	3,888,044.67	0.00	96,959,479.16	4,108,586.30	0.00
2M-1H		08/31/2018	0.00000 %	5,308,055.17	0.00	204,645.14	0.00	5,103,410.03	204,645.14	0.00
2M-2A	30711XWT7	09/24/2018	4.56475 %	101,332,000.00	372,613.95	0.00	0.00	101,332,000.00	372,613.95	0.00
2M-AH		08/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2B	30711XWU4	09/24/2018	4.56475 %	101,332,000.00	372,613.95	0.00	0.00	101,332,000.00	372,613.95	0.00
2M-BH		08/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2C	30711XWV2	09/24/2018	4.56475 %	101,332,000.00	372,613.95	0.00	0.00	101,332,000.00	372,613.95	0.00
2M-CH		08/31/2018	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	09/24/2018	4.56475 %	303,996,000.00	1,117,841.85	0.00	0.00	303,996,000.00	1,117,841.85	0.00
2M-2H		08/31/2018	0.00000 %	16,002,894.00	0.00	0.00	0.00	16,002,894.00	0.00	0.00
2B-1	30711XWW0	09/24/2018	6.51475 %	63,333,000.00	332,371.14	0.00	0.00	63,333,000.00	332,371.14	0.00
2B-1H		08/31/2018	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		08/31/2018	0.00000 %	66,663,610.94	0.00	0.00	0.00	66,663,610.94	0.00	2,826.06
2A-I1	30711XWY6	09/24/2018	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2A-I2	30711XXA7	09/24/2018	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2A-I3	30711XXC3	09/24/2018	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2A-I4	30711XXE9	09/24/2018	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2B-I1	30711XXG4	09/24/2018	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2B-I2	30711XXH2	09/24/2018	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2B-I3	30711XXK5	09/24/2018	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2B-I4	30711XXM1	09/24/2018	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2C-I1	30711XXP4	09/24/2018	1.80000 %	0.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00
2C-I2	30711XXR0	09/24/2018	1.40000 %	0.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00
2C-I3	30711XXT6	09/24/2018	1.00000 %	0.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00
2C-I4	30711XXV1	09/24/2018	0.60000 %	0.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00
2E-A1	30711XWZ3	09/24/2018	2.76475 %	101,332,000.00	225,682.55	0.00	0.00	101,332,000.00	225,682.55	0.00
2E-A2	30711XXB5	09/24/2018	3.16475 %	101,332,000.00	258,333.97	0.00	0.00	101,332,000.00	258,333.97	0.00
2E-A3	30711XXD1	09/24/2018	3.56475 %	101,332,000.00	290,985.39	0.00	0.00	101,332,000.00	290,985.39	0.00
2E-A4	30711XXF6	09/24/2018	3.96475 %	101,332,000.00	323,636.82	0.00	0.00	101,332,000.00	323,636.82	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	09/24/2018	2.76475 %	101,332,000.00	225,682.55	0.00	0.00	101,332,000.00	225,682.55	0.00
2E-B2	30711XXJ8	09/24/2018	3.16475 %	101,332,000.00	258,333.97	0.00	0.00	101,332,000.00	258,333.97	0.00
2E-B3	30711XXL3	09/24/2018	3.56475 %	101,332,000.00	290,985.39	0.00	0.00	101,332,000.00	290,985.39	0.00
2E-B4	30711XXN9	09/24/2018	3.96475 %	101,332,000.00	323,636.82	0.00	0.00	101,332,000.00	323,636.82	0.00
2E-C1	30711XXQ2	09/24/2018	2.76475 %	101,332,000.00	225,682.55	0.00	0.00	101,332,000.00	225,682.55	0.00
2E-C2	30711XXS8	09/24/2018	3.16475 %	101,332,000.00	258,333.97	0.00	0.00	101,332,000.00	258,333.97	0.00
2E-C3	30711XXU3	09/24/2018	3.56475 %	101,332,000.00	290,985.39	0.00	0.00	101,332,000.00	290,985.39	0.00
2E-C4	30711XXW9	09/24/2018	3.96475 %	101,332,000.00	323,636.82	0.00	0.00	101,332,000.00	323,636.82	0.00
2E-D1	30711XXX7	09/24/2018	2.76475 %	202,664,000.00	451,365.10	0.00	0.00	202,664,000.00	451,365.10	0.00
2E-D2	30711XXY5	09/24/2018	3.16475 %	202,664,000.00	516,667.94	0.00	0.00	202,664,000.00	516,667.94	0.00
2E-D3	30711XXZ2	09/24/2018	3.56475 %	202,664,000.00	581,970.79	0.00	0.00	202,664,000.00	581,970.79	0.00
2E-D4	30711XYA6	09/24/2018	3.96475 %	202,664,000.00	647,273.63	0.00	0.00	202,664,000.00	647,273.63	0.00
2E-D5	30711XYB4	09/24/2018	4.56475 %	202,664,000.00	745,227.90	0.00	0.00	202,664,000.00	745,227.90	0.00
2E-F1	30711XYC2	09/24/2018	2.76475 %	202,664,000.00	451,365.10	0.00	0.00	202,664,000.00	451,365.10	0.00
2E-F2	30711XYD0	09/24/2018	3.16475 %	202,664,000.00	516,667.94	0.00	0.00	202,664,000.00	516,667.94	0.00
2E-F3	30711XYE8	09/24/2018	3.56475 %	202,664,000.00	581,970.79	0.00	0.00	202,664,000.00	581,970.79	0.00
2E-F4	30711XYF5	09/24/2018	3.96475 %	202,664,000.00	647,273.63	0.00	0.00	202,664,000.00	647,273.63	0.00
2E-F5	30711XYG3	09/24/2018	4.56475 %	202,664,000.00	745,227.90	0.00	0.00	202,664,000.00	745,227.90	0.00
2X-1	30711XYH1	09/24/2018	1.80000 %	0.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00
2X-2	30711XYJ7	09/24/2018	1.40000 %	0.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00
2X-3	30711XYK4	09/24/2018	1.00000 %	0.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00
2X-4	30711XYL2	09/24/2018	0.60000 %	0.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00
2Y-1	30711XYM0	09/24/2018	1.80000 %	0.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00
2Y-2	30711XYN8	09/24/2018	1.40000 %	0.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00
2Y-3	30711XYP3	09/24/2018	1.00000 %	0.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00
2Y-4	30711XYQ1	09/24/2018	0.60000 %	0.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00
Totals				39,361,475,673.82	33,865,798.29	264,783,259.39	121,125.58	39,096,571,288.85	298,649,057.68	123,951.64

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

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

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

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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	17,852,385,651.34	26,597,291.31	146,065,605.99	0.00	0.00	172,662,897.30	17,679,722,754.04	0.89277163	172,662,897.30
1M-1	186,170,000.00	175,964,649.18	1,152,646.06	0.00	0.00	0.00	1,152,646.06	174,812,003.12	0.93899126	1,152,646.06
1M-1H	9,799,029.00	9,261,871.95	60,669.35	0.00	0.00	0.00	60,669.35	9,201,202.60	0.93899126	60,669.35
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	121,125.58	121,125.58	103,020,468.42	0.99882564	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-A4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B4	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D2	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D3	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D4	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-D5	266,516,000.00	266,516,000.00	0.00	0.00	0.00	0.00	0.00	266,516,000.00	1.00000000	0.00
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00

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

12-Sep-2018 09:37:42 AM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	11,867,815,827.41	17,353,944.11	69,460,412.76	0.00	0.00	86,814,356.87	11,781,001,470.54	0.92279703	86,814,356.87
2M-1	107,666,000.00	100,847,523.83	777,209.12	3,110,835.55	0.00	0.00	3,888,044.67	96,959,479.16	0.90055801	3,888,044.67
2M-1H	5,666,942.00	5,308,055.17	40,907.98	163,737.16	0.00	0.00	204,645.14	5,103,410.03	0.90055801	204,645.14
2M-2A	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-AH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2B	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-BH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	303,996,000.00	0.00	0.00	0.00	0.00	0.00	303,996,000.00	1.00000000	0.00
2M-2H	16,002,894.00	16,002,894.00	0.00	0.00	0.00	0.00	0.00	16,002,894.00	1.00000000	0.00
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,663,610.94	0.00	0.00	0.00	0.00	0.00	66,663,610.94	0.99995761	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-A4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00

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

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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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-B4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-D5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F1	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F2	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F3	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F4	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2E-F5	202,664,000.00	202,664,000.00	0.00	0.00	0.00	0.00	0.00	202,664,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	39,361,475,673.82	45,982,667.93	218,800,591.46	0.00	121,125.58	264,904,384.97	39,096,571,288.85	0.92582268	264,783,259.39

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

12-Sep-2018 09:37:42 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 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	901.49057728	1.34308142	7.37586393	0.00000000	0.00000000	8.71894536	892.77163193	0.89277163	8.71894536
1M-1	186,170,000.00	945.18262438	6.19136306	0.00000000	0.00000000	0.00000000	6.19136306	938.99126132	0.93899126	6.19136306
1M-1H	9,799,029.00	945.18262473	6.19136345	0.00000000	0.00000000	0.00000000	6.19136345	938.99126128	0.93899126	6.19136345
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	1.17436211	1.17436211	998.82563789	0.99882564	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	266,516,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

12-Sep-2018 09:37:42 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 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	929.59713765	1.35932146	5.44078218	0.00000000	0.00000000	6.80010364	922.79703401	0.92279703	6.80010364
2M-1	107,666,000.00	936.67010783	7.21870526	28.89338835	0.00000000	0.00000000	36.11209360	900.55801423	0.90055801	36.11209360
2M-1H	5,666,942.00	936.67010709	7.21870455	28.89338906	0.00000000	0.00000000	36.11209361	900.55801348	0.90055801	36.11209361
2M-2A	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	16,002,894.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	999.95760895	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.95760895	0.99995761	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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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Series 2017-C07**

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Telephone: 1-866-846-4526

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	17,852,385,651.34	0.00	0.00	0.00	0.00	0.00	0.00	17,679,722,754.04
1M-1	08/27/18 - 09/24/18	29	2.71475 %	175,964,649.18	384,813.91	0.00	0.00	0.00	384,813.91	0.00	174,812,003.12
1M-1H	N/A	N/A	0.00000 %	9,261,871.95	0.00	0.00	0.00	0.00	0.00	0.00	9,201,202.60
1M-2A	08/27/18 - 09/24/18	29	4.46475 %	133,258,000.00	479,276.28	0.00	0.00	0.00	479,276.28	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	08/27/18 - 09/24/18	29	4.46475 %	133,258,000.00	479,276.28	0.00	0.00	0.00	479,276.28	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	08/27/18 - 09/24/18	29	4.46475 %	135,218,000.00	486,325.62	0.00	0.00	0.00	486,325.62	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	08/27/18 - 09/24/18	29	4.46475 %	401,734,000.00	1,444,878.18	0.00	0.00	0.00	1,444,878.18	0.00	401,734,000.00
1M-2H	N/A	N/A	0.00000 %	21,146,536.00	0.00	0.00	0.00	0.00	0.00	0.00	21,146,536.00
1B-1	08/27/18 - 09/24/18	29	6.06475 %	97,984,000.00	478,700.15	0.00	0.00	0.00	478,700.15	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	103,020,468.42
1A-I1	08/27/18 - 09/24/18	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1A-I2	08/27/18 - 09/24/18	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1A-I3	08/27/18 - 09/24/18	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1A-I4	08/27/18 - 09/24/18	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1B-I1	08/27/18 - 09/24/18	29	1.80000 %	133,258,000.00	193,224.10	0.00	0.00	0.00	193,224.10	0.00	133,258,000.00
1B-I2	08/27/18 - 09/24/18	29	1.40000 %	133,258,000.00	150,285.41	0.00	0.00	0.00	150,285.41	0.00	133,258,000.00
1B-I3	08/27/18 - 09/24/18	29	1.00000 %	133,258,000.00	107,346.72	0.00	0.00	0.00	107,346.72	0.00	133,258,000.00
1B-I4	08/27/18 - 09/24/18	29	0.60000 %	133,258,000.00	64,408.03	0.00	0.00	0.00	64,408.03	0.00	133,258,000.00
1C-I1	08/27/18 - 09/24/18	29	1.80000 %	135,218,000.00	196,066.10	0.00	0.00	0.00	196,066.10	0.00	135,218,000.00
1C-I2	08/27/18 - 09/24/18	29	1.40000 %	135,218,000.00	152,495.86	0.00	0.00	0.00	152,495.86	0.00	135,218,000.00
1C-I3	08/27/18 - 09/24/18	29	1.00000 %	135,218,000.00	108,925.61	0.00	0.00	0.00	108,925.61	0.00	135,218,000.00
1C-I4	08/27/18 - 09/24/18	29	0.60000 %	135,218,000.00	65,355.37	0.00	0.00	0.00	65,355.37	0.00	135,218,000.00
1E-A1	08/27/18 - 09/24/18	29	2.66475 %	133,258,000.00	286,052.18	0.00	0.00	0.00	286,052.18	0.00	133,258,000.00
1E-A2	08/27/18 - 09/24/18	29	3.06475 %	133,258,000.00	328,990.87	0.00	0.00	0.00	328,990.87	0.00	133,258,000.00
1E-A3	08/27/18 - 09/24/18	29	3.46475 %	133,258,000.00	371,929.56	0.00	0.00	0.00	371,929.56	0.00	133,258,000.00
1E-A4	08/27/18 - 09/24/18	29	3.86475 %	133,258,000.00	414,868.24	0.00	0.00	0.00	414,868.24	0.00	133,258,000.00
1E-B1	08/27/18 - 09/24/18	29	2.66475 %	133,258,000.00	286,052.18	0.00	0.00	0.00	286,052.18	0.00	133,258,000.00
1E-B2	08/27/18 - 09/24/18	29	3.06475 %	133,258,000.00	328,990.87	0.00	0.00	0.00	328,990.87	0.00	133,258,000.00
1E-B3	08/27/18 - 09/24/18	29	3.46475 %	133,258,000.00	371,929.56	0.00	0.00	0.00	371,929.56	0.00	133,258,000.00
1E-B4	08/27/18 - 09/24/18	29	3.86475 %	133,258,000.00	414,868.24	0.00	0.00	0.00	414,868.24	0.00	133,258,000.00
1E-C1	08/27/18 - 09/24/18	29	2.66475 %	135,218,000.00	290,259.52	0.00	0.00	0.00	290,259.52	0.00	135,218,000.00
1E-C2	08/27/18 - 09/24/18	29	3.06475 %	135,218,000.00	333,829.77	0.00	0.00	0.00	333,829.77	0.00	135,218,000.00
1E-C3	08/27/18 - 09/24/18	29	3.46475 %	135,218,000.00	377,400.01	0.00	0.00	0.00	377,400.01	0.00	135,218,000.00
1E-C4	08/27/18 - 09/24/18	29	3.86475 %	135,218,000.00	420,970.26	0.00	0.00	0.00	420,970.26	0.00	135,218,000.00
1E-D1	08/27/18 - 09/24/18	29	2.66475 %	266,516,000.00	572,104.36	0.00	0.00	0.00	572,104.36	0.00	266,516,000.00
1E-D2	08/27/18 - 09/24/18	29	3.06475 %	266,516,000.00	657,981.73	0.00	0.00	0.00	657,981.73	0.00	266,516,000.00
1E-D3	08/27/18 - 09/24/18	29	3.46475 %	266,516,000.00	743,859.11	0.00	0.00	0.00	743,859.11	0.00	266,516,000.00
1E-D4	08/27/18 - 09/24/18	29	3.86475 %	266,516,000.00	829,736.49	0.00	0.00	0.00	829,736.49	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	08/27/18 - 09/24/18	29	4.46475 %	266,516,000.00	958,552.56	0.00	0.00	0.00	958,552.56	0.00	266,516,000.00
1E-F1	08/27/18 - 09/24/18	29	2.66475 %	268,476,000.00	576,311.70	0.00	0.00	0.00	576,311.70	0.00	268,476,000.00
1E-F2	08/27/18 - 09/24/18	29	3.06475 %	268,476,000.00	662,820.63	0.00	0.00	0.00	662,820.63	0.00	268,476,000.00
1E-F3	08/27/18 - 09/24/18	29	3.46475 %	268,476,000.00	749,329.57	0.00	0.00	0.00	749,329.57	0.00	268,476,000.00
1E-F4	08/27/18 - 09/24/18	29	3.86475 %	268,476,000.00	835,838.50	0.00	0.00	0.00	835,838.50	0.00	268,476,000.00
1E-F5	08/27/18 - 09/24/18	29	4.46475 %	268,476,000.00	965,601.90	0.00	0.00	0.00	965,601.90	0.00	268,476,000.00
1X-1	08/27/18 - 09/24/18	29	1.80000 %	266,516,000.00	386,448.20	0.00	0.00	0.00	386,448.20	0.00	266,516,000.00
1X-2	08/27/18 - 09/24/18	29	1.40000 %	266,516,000.00	300,570.82	0.00	0.00	0.00	300,570.82	0.00	266,516,000.00
1X-3	08/27/18 - 09/24/18	29	1.00000 %	266,516,000.00	214,693.44	0.00	0.00	0.00	214,693.44	0.00	266,516,000.00
1X-4	08/27/18 - 09/24/18	29	0.60000 %	266,516,000.00	128,816.07	0.00	0.00	0.00	128,816.07	0.00	266,516,000.00
1Y-1	08/27/18 - 09/24/18	29	1.80000 %	268,476,000.00	389,290.20	0.00	0.00	0.00	389,290.20	0.00	268,476,000.00
1Y-2	08/27/18 - 09/24/18	29	1.40000 %	268,476,000.00	302,781.27	0.00	0.00	0.00	302,781.27	0.00	268,476,000.00
1Y-3	08/27/18 - 09/24/18	29	1.00000 %	268,476,000.00	216,272.33	0.00	0.00	0.00	216,272.33	0.00	268,476,000.00
1Y-4	08/27/18 - 09/24/18	29	0.60000 %	268,476,000.00	129,763.40	0.00	0.00	0.00	129,763.40	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	11,867,815,827.41	0.00	0.00	0.00	0.00	0.00	0.00	11,867,815,827.41
2M-1	08/27/18 - 09/24/18	29	2.71475 %	100,847,523.83	220,541.63	0.00	0.00	0.00	220,541.63	0.00	96,959,479.16
2M-1H	N/A	N/A	0.00000 %	5,308,055.17	0.00	0.00	0.00	0.00	0.00	0.00	5,103,410.03
2M-2A	08/27/18 - 09/24/18	29	4.56475 %	101,332,000.00	372,613.95	0.00	0.00	0.00	372,613.95	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	08/27/18 - 09/24/18	29	4.56475 %	101,332,000.00	372,613.95	0.00	0.00	0.00	372,613.95	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	08/27/18 - 09/24/18	29	4.56475 %	101,332,000.00	372,613.95	0.00	0.00	0.00	372,613.95	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	08/27/18 - 09/24/18	29	4.56475 %	303,996,000.00	1,117,841.85	0.00	0.00	0.00	1,117,841.85	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	08/27/18 - 09/24/18	29	6.51475 %	63,333,000.00	332,371.14	0.00	0.00	0.00	332,371.14	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,663,610.94	0.00	0.00	0.00	0.00	0.00	0.00	66,663,610.94
2A-I1	08/27/18 - 09/24/18	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2A-I2	08/27/18 - 09/24/18	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2A-I3	08/27/18 - 09/24/18	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2A-I4	08/27/18 - 09/24/18	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2B-I1	08/27/18 - 09/24/18	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2B-I2	08/27/18 - 09/24/18	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2B-I3	08/27/18 - 09/24/18	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2B-I4	08/27/18 - 09/24/18	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2C-I1	08/27/18 - 09/24/18	29	1.80000 %	101,332,000.00	146,931.40	0.00	0.00	0.00	146,931.40	0.00	101,332,000.00
2C-I2	08/27/18 - 09/24/18	29	1.40000 %	101,332,000.00	114,279.98	0.00	0.00	0.00	114,279.98	0.00	101,332,000.00
2C-I3	08/27/18 - 09/24/18	29	1.00000 %	101,332,000.00	81,628.56	0.00	0.00	0.00	81,628.56	0.00	101,332,000.00
2C-I4	08/27/18 - 09/24/18	29	0.60000 %	101,332,000.00	48,977.13	0.00	0.00	0.00	48,977.13	0.00	101,332,000.00
2E-A1	08/27/18 - 09/24/18	29	2.76475 %	101,332,000.00	225,682.55	0.00	0.00	0.00	225,682.55	0.00	101,332,000.00
2E-A2	08/27/18 - 09/24/18	29	3.16475 %	101,332,000.00	258,333.97	0.00	0.00	0.00	258,333.97	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	08/27/18 - 09/24/18	29	3.56475 %	101,332,000.00	290,985.39	0.00	0.00	0.00	290,985.39	0.00	101,332,000.00
2E-A4	08/27/18 - 09/24/18	29	3.96475 %	101,332,000.00	323,636.82	0.00	0.00	0.00	323,636.82	0.00	101,332,000.00
2E-B1	08/27/18 - 09/24/18	29	2.76475 %	101,332,000.00	225,682.55	0.00	0.00	0.00	225,682.55	0.00	101,332,000.00
2E-B2	08/27/18 - 09/24/18	29	3.16475 %	101,332,000.00	258,333.97	0.00	0.00	0.00	258,333.97	0.00	101,332,000.00
2E-B3	08/27/18 - 09/24/18	29	3.56475 %	101,332,000.00	290,985.39	0.00	0.00	0.00	290,985.39	0.00	101,332,000.00
2E-B4	08/27/18 - 09/24/18	29	3.96475 %	101,332,000.00	323,636.82	0.00	0.00	0.00	323,636.82	0.00	101,332,000.00
2E-C1	08/27/18 - 09/24/18	29	2.76475 %	101,332,000.00	225,682.55	0.00	0.00	0.00	225,682.55	0.00	101,332,000.00
2E-C2	08/27/18 - 09/24/18	29	3.16475 %	101,332,000.00	258,333.97	0.00	0.00	0.00	258,333.97	0.00	101,332,000.00
2E-C3	08/27/18 - 09/24/18	29	3.56475 %	101,332,000.00	290,985.39	0.00	0.00	0.00	290,985.39	0.00	101,332,000.00
2E-C4	08/27/18 - 09/24/18	29	3.96475 %	101,332,000.00	323,636.82	0.00	0.00	0.00	323,636.82	0.00	101,332,000.00
2E-D1	08/27/18 - 09/24/18	29	2.76475 %	202,664,000.00	451,365.10	0.00	0.00	0.00	451,365.10	0.00	202,664,000.00
2E-D2	08/27/18 - 09/24/18	29	3.16475 %	202,664,000.00	516,667.94	0.00	0.00	0.00	516,667.94	0.00	202,664,000.00
2E-D3	08/27/18 - 09/24/18	29	3.56475 %	202,664,000.00	581,970.79	0.00	0.00	0.00	581,970.79	0.00	202,664,000.00
2E-D4	08/27/18 - 09/24/18	29	3.96475 %	202,664,000.00	647,273.63	0.00	0.00	0.00	647,273.63	0.00	202,664,000.00
2E-D5	08/27/18 - 09/24/18	29	4.56475 %	202,664,000.00	745,227.90	0.00	0.00	0.00	745,227.90	0.00	202,664,000.00
2E-F1	08/27/18 - 09/24/18	29	2.76475 %	202,664,000.00	451,365.10	0.00	0.00	0.00	451,365.10	0.00	202,664,000.00
2E-F2	08/27/18 - 09/24/18	29	3.16475 %	202,664,000.00	516,667.94	0.00	0.00	0.00	516,667.94	0.00	202,664,000.00
2E-F3	08/27/18 - 09/24/18	29	3.56475 %	202,664,000.00	581,970.79	0.00	0.00	0.00	581,970.79	0.00	202,664,000.00
2E-F4	08/27/18 - 09/24/18	29	3.96475 %	202,664,000.00	647,273.63	0.00	0.00	0.00	647,273.63	0.00	202,664,000.00
2E-F5	08/27/18 - 09/24/18	29	4.56475 %	202,664,000.00	745,227.90	0.00	0.00	0.00	745,227.90	0.00	202,664,000.00
2X-1	08/27/18 - 09/24/18	29	1.80000 %	202,664,000.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00	202,664,000.00
2X-2	08/27/18 - 09/24/18	29	1.40000 %	202,664,000.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00	202,664,000.00
2X-3	08/27/18 - 09/24/18	29	1.00000 %	202,664,000.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00	202,664,000.00
2X-4	08/27/18 - 09/24/18	29	0.60000 %	202,664,000.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00	202,664,000.00
2Y-1	08/27/18 - 09/24/18	29	1.80000 %	202,664,000.00	293,862.80	0.00	0.00	0.00	293,862.80	0.00	202,664,000.00
2Y-2	08/27/18 - 09/24/18	29	1.40000 %	202,664,000.00	228,559.96	0.00	0.00	0.00	228,559.96	0.00	202,664,000.00
2Y-3	08/27/18 - 09/24/18	29	1.00000 %	202,664,000.00	163,257.11	0.00	0.00	0.00	163,257.11	0.00	202,664,000.00
2Y-4	08/27/18 - 09/24/18	29	0.60000 %	202,664,000.00	97,954.27	0.00	0.00	0.00	97,954.27	0.00	202,664,000.00
Totals					33,865,798.29	0.00	0.00	0.00	33,865,798.29	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 %	901.49057728	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	892.77163193
1M-1	186,170,000.00	2.71475 %	945.18262438	2.06700279	0.00000000	0.00000000	0.00000000	2.06700279	0.00000000	938.99126132
1M-1H	9,799,029.00	0.00000 %	945.18262473	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	938.99126128
1M-2A	133,258,000.00	4.46475 %	1000.00000000	3.59660418	0.00000000	0.00000000	0.00000000	3.59660418	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	4.46475 %	1000.00000000	3.59660418	0.00000000	0.00000000	0.00000000	3.59660418	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	4.46475 %	1000.00000000	3.59660415	0.00000000	0.00000000	0.00000000	3.59660415	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	4.46475 %	1000.00000000	3.59660417	0.00000000	0.00000000	0.00000000	3.59660417	0.00000000	1000.00000000
1M-2H	21,146,536.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	97,984,000.00	6.06475 %	1000.00000000	4.88549304	0.00000000	0.00000000	0.00000000	4.88549304	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	998.82563789
1A-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777781	0.00000000	0.00000000	0.00000000	1.12777781	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
1E-A1	133,258,000.00	2.66475 %	1000.00000000	2.14660418	0.00000000	0.00000000	0.00000000	2.14660418	0.00000000	1000.00000000
1E-A2	133,258,000.00	3.06475 %	1000.00000000	2.46882641	0.00000000	0.00000000	0.00000000	2.46882641	0.00000000	1000.00000000
1E-A3	133,258,000.00	3.46475 %	1000.00000000	2.79104864	0.00000000	0.00000000	0.00000000	2.79104864	0.00000000	1000.00000000
1E-A4	133,258,000.00	3.86475 %	1000.00000000	3.11327080	0.00000000	0.00000000	0.00000000	3.11327080	0.00000000	1000.00000000
1E-B1	133,258,000.00	2.66475 %	1000.00000000	2.14660418	0.00000000	0.00000000	0.00000000	2.14660418	0.00000000	1000.00000000
1E-B2	133,258,000.00	3.06475 %	1000.00000000	2.46882641	0.00000000	0.00000000	0.00000000	2.46882641	0.00000000	1000.00000000
1E-B3	133,258,000.00	3.46475 %	1000.00000000	2.79104864	0.00000000	0.00000000	0.00000000	2.79104864	0.00000000	1000.00000000
1E-B4	133,258,000.00	3.86475 %	1000.00000000	3.11327080	0.00000000	0.00000000	0.00000000	3.11327080	0.00000000	1000.00000000
1E-C1	135,218,000.00	2.66475 %	1000.00000000	2.14660415	0.00000000	0.00000000	0.00000000	2.14660415	0.00000000	1000.00000000
1E-C2	135,218,000.00	3.06475 %	1000.00000000	2.46882641	0.00000000	0.00000000	0.00000000	2.46882641	0.00000000	1000.00000000
1E-C3	135,218,000.00	3.46475 %	1000.00000000	2.79104860	0.00000000	0.00000000	0.00000000	2.79104860	0.00000000	1000.00000000
1E-C4	135,218,000.00	3.86475 %	1000.00000000	3.11327087	0.00000000	0.00000000	0.00000000	3.11327087	0.00000000	1000.00000000
1E-D1	266,516,000.00	2.66475 %	1000.00000000	2.14660418	0.00000000	0.00000000	0.00000000	2.14660418	0.00000000	1000.00000000
1E-D2	266,516,000.00	3.06475 %	1000.00000000	2.46882637	0.00000000	0.00000000	0.00000000	2.46882637	0.00000000	1000.00000000
1E-D3	266,516,000.00	3.46475 %	1000.00000000	2.79104860	0.00000000	0.00000000	0.00000000	2.79104860	0.00000000	1000.00000000
1E-D4	266,516,000.00	3.86475 %	1000.00000000	3.11327084	0.00000000	0.00000000	0.00000000	3.11327084	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	4.46475 %	1000.00000000	3.59660418	0.00000000	0.00000000	0.00000000	3.59660418	0.00000000	1000.00000000
1E-F1	268,476,000.00	2.66475 %	1000.00000000	2.14660417	0.00000000	0.00000000	0.00000000	2.14660417	0.00000000	1000.00000000
1E-F2	268,476,000.00	3.06475 %	1000.00000000	2.46882638	0.00000000	0.00000000	0.00000000	2.46882638	0.00000000	1000.00000000
1E-F3	268,476,000.00	3.46475 %	1000.00000000	2.79104862	0.00000000	0.00000000	0.00000000	2.79104862	0.00000000	1000.00000000
1E-F4	268,476,000.00	3.86475 %	1000.00000000	3.11327083	0.00000000	0.00000000	0.00000000	3.11327083	0.00000000	1000.00000000
1E-F5	268,476,000.00	4.46475 %	1000.00000000	3.59660417	0.00000000	0.00000000	0.00000000	3.59660417	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555554	0.00000000	0.00000000	0.00000000	0.80555554	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	929.59713765	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	922.79703401
2M-1	107,666,000.00	2.71475 %	936.67010783	2.04838696	0.00000000	0.00000000	0.00000000	2.04838696	0.00000000	900.55801423
2M-1H	5,666,942.00	0.00000 %	936.67010709	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	900.55801348
2M-2A	101,332,000.00	4.56475 %	1000.00000000	3.67715973	0.00000000	0.00000000	0.00000000	3.67715973	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	4.56475 %	1000.00000000	3.67715973	0.00000000	0.00000000	0.00000000	3.67715973	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	4.56475 %	1000.00000000	3.67715973	0.00000000	0.00000000	0.00000000	3.67715973	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	4.56475 %	1000.00000000	3.67715973	0.00000000	0.00000000	0.00000000	3.67715973	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	6.51475 %	1000.00000000	5.24799299	0.00000000	0.00000000	0.00000000	5.24799299	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	999.95760895	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.95760895
2A-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555560	0.00000000	0.00000000	0.00000000	0.80555560	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333330	0.00000000	0.00000000	0.00000000	0.48333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	2.76475 %	1000.00000000	2.22715973	0.00000000	0.00000000	0.00000000	2.22715973	0.00000000	1000.00000000
2E-A2	101,332,000.00	3.16475 %	1000.00000000	2.54938193	0.00000000	0.00000000	0.00000000	2.54938193	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	3.56475 %	1000.00000000	2.87160413	0.00000000	0.00000000	0.00000000	2.87160413	0.00000000	1000.00000000
2E-A4	101,332,000.00	3.96475 %	1000.00000000	3.19382643	0.00000000	0.00000000	0.00000000	3.19382643	0.00000000	1000.00000000
2E-B1	101,332,000.00	2.76475 %	1000.00000000	2.22715973	0.00000000	0.00000000	0.00000000	2.22715973	0.00000000	1000.00000000
2E-B2	101,332,000.00	3.16475 %	1000.00000000	2.54938193	0.00000000	0.00000000	0.00000000	2.54938193	0.00000000	1000.00000000
2E-B3	101,332,000.00	3.56475 %	1000.00000000	2.87160413	0.00000000	0.00000000	0.00000000	2.87160413	0.00000000	1000.00000000
2E-B4	101,332,000.00	3.96475 %	1000.00000000	3.19382643	0.00000000	0.00000000	0.00000000	3.19382643	0.00000000	1000.00000000
2E-C1	101,332,000.00	2.76475 %	1000.00000000	2.22715973	0.00000000	0.00000000	0.00000000	2.22715973	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.16475 %	1000.00000000	2.54938193	0.00000000	0.00000000	0.00000000	2.54938193	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.56475 %	1000.00000000	2.87160413	0.00000000	0.00000000	0.00000000	2.87160413	0.00000000	1000.00000000
2E-C4	101,332,000.00	3.96475 %	1000.00000000	3.19382643	0.00000000	0.00000000	0.00000000	3.19382643	0.00000000	1000.00000000
2E-D1	202,664,000.00	2.76475 %	1000.00000000	2.22715973	0.00000000	0.00000000	0.00000000	2.22715973	0.00000000	1000.00000000
2E-D2	202,664,000.00	3.16475 %	1000.00000000	2.54938193	0.00000000	0.00000000	0.00000000	2.54938193	0.00000000	1000.00000000
2E-D3	202,664,000.00	3.56475 %	1000.00000000	2.87160418	0.00000000	0.00000000	0.00000000	2.87160418	0.00000000	1000.00000000
2E-D4	202,664,000.00	3.96475 %	1000.00000000	3.19382638	0.00000000	0.00000000	0.00000000	3.19382638	0.00000000	1000.00000000
2E-D5	202,664,000.00	4.56475 %	1000.00000000	3.67715973	0.00000000	0.00000000	0.00000000	3.67715973	0.00000000	1000.00000000
2E-F1	202,664,000.00	2.76475 %	1000.00000000	2.22715973	0.00000000	0.00000000	0.00000000	2.22715973	0.00000000	1000.00000000
2E-F2	202,664,000.00	3.16475 %	1000.00000000	2.54938193	0.00000000	0.00000000	0.00000000	2.54938193	0.00000000	1000.00000000
2E-F3	202,664,000.00	3.56475 %	1000.00000000	2.87160418	0.00000000	0.00000000	0.00000000	2.87160418	0.00000000	1000.00000000
2E-F4	202,664,000.00	3.96475 %	1000.00000000	3.19382638	0.00000000	0.00000000	0.00000000	3.19382638	0.00000000	1000.00000000
2E-F5	202,664,000.00	4.56475 %	1000.00000000	3.67715973	0.00000000	0.00000000	0.00000000	3.67715973	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.48333335	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	8,231,063.48
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	807,940.77
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>9,039,004.25</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,019,837.59
Total Withdrawals (Pool Distribution Amount)	<u>9,039,004.25</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.064750%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	173,997,338.29
Total Principal Reduction Cumulative	2,135,540,274.82
Scheduled Principal Current	27,810,606.72
Scheduled Principal Cumulative	284,858,168.54
Unscheduled Principal Current	146,065,605.99
Unscheduled Principal Cumulative	1,850,560,980.70
Senior Reduction Amount	172,662,897.30
Subordinate Reduction Amount	1,213,315.41
Calculated Tranche Write-Down Amount	121,125.58
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	655.36
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	90,907,046.68
Total Principal Reduction Cumulative	996,894,009.32
Scheduled Principal Current	18,172,061.21
Scheduled Principal Cumulative	182,492,819.29
Unscheduled Principal Current	72,734,985.47
Unscheduled Principal Cumulative	814,398,363.97
Senior Reduction Amount	86,814,356.87
Subordinate Reduction Amount	4,092,689.81
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,302.93
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	82238
Period Reference Pool Removal Loan Count	631
Period Ending Loan Count	81607
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	18,492,778,558.83
Period PIF Loan Count Current	628
PIF Loan Count Cumulative	6847
Period PIF Loan UPB Current	135,319,472.42
PIF Loan UPB Cumulative	1,737,844,171.10
Period Partial Prepayment Amount	10,651,418.28
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	28
Repurchased Prior Credit Event UPB Curr	402,725.59
Repurchased Prior Credit Event UPB Cum	7,270,377.53
Credit Event Amount Current	415,508.11
Credit Event Amount Cumulative	415,508.11
Total Active Modified Loan Count	55
Total Active Modified Loan UPB	12,823,729.81
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Count	56296
Period Beginning Loan Count	53669
Period Reference Pool Removal Loan Count	299
Period Ending Loan Count	53370
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	12,336,393,302.36
Period PIF Loan Count Current	296
PIF Loan Count Cumulative	2883
Period PIF Loan UPB Current	68,794,987.18
PIF Loan UPB Cumulative	758,562,909.32
Period Partial Prepayment Amount	3,682,324.47
Repurchase Prior CE Loan Count Current	3
Repurchase Prior CE Loan Count Cum	42
Repurchased Prior Credit Event UPB Curr	405,215.18
Repurchased Prior Credit Event UPB Cum	8,263,949.24
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	390,757.15
Total Active Modified Loan Count	60
Total Active Modified Loan UPB	15,181,393.85
Structural Reporting	
Group 1	
Senior Percentage	95.637221%
Subordinate Percentage	4.362779%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	95.497940%
Subordinate Percentage	4.502060%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
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	121,125.58	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	412	87,539,865.11	0.504859%	0.473373%
60 Days	51	11,067,730.00	0.062495%	0.059849%
90 Days	24	4,601,007.53	0.029409%	0.024880%
120 Days	16	3,238,920.26	0.019606%	0.017515%
150 Days	17	3,833,140.30	0.020832%	0.020728%
180+ Days	42	8,844,768.21	0.051466%	0.047828%
	562	119,125,431.41	0.688666%	0.644173%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	328	71,844,732.93	0.614577%	0.582380%
60 Days	71	15,842,215.05	0.133034%	0.128419%
90 Days	26	6,632,438.36	0.048717%	0.053763%
120 Days	18	4,425,842.82	0.033727%	0.035876%
150 Days	16	4,089,368.56	0.029979%	0.033149%
180+ Days	35	9,587,680.21	0.065580%	0.077719%
	494	112,422,277.93	0.925614%	0.911306%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.002%
3 Month Average	0.001%
12 Month Average	N/A

SDA	
Current Month	0.079%
3 Month Average	0.026%
12 Month Average	N/A

CDR	
Current Month	0.027%
3 Month Average	0.009%
12 Month Average	N/A

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.000%
3 Month Average	0.001%
12 Month Average	N/A

SDA	
Current Month	0.000%
3 Month Average	0.047%
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	0.012%
12 Month Average	N/A

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/12/2018

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	7	1,581,495.08	655.36	0.041	655.36	0.00
2	25	6,292,432.01	3,302.93	0.052	3,302.93	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	44815627	187,232.86	156.03	0.083	156.03	0.00
1	44821896	231,160.66	48.16	0.021	48.16	0.00
1	44827806	175,925.70	128.28	0.073	128.28	0.00
1	44828899	258,143.84	107.56	0.042	107.56	0.00
1	44833550	227,770.93	71.18	0.031	71.18	0.00
1	44843497	327,767.28	136.57	0.042	136.57	0.00
1	44814635	173,493.81	7.58	0.004	7.58	0.00
2	44747933	137,193.06	61.43	0.045	61.43	0.00
2	44758660	190,150.09	79.23	0.042	79.23	0.00
2	44757916	334,449.53	104.52	0.031	104.52	0.00
2	44757227	259,071.48	5.03	0.002	5.03	0.00
2	44756498	258,544.30	269.32	0.104	269.32	0.00
2	44758724	205,571.69	111.81	0.054	111.81	0.00
2	44752023	238,628.63	197.44	0.083	197.44	0.00
2	44762306	347,243.56	108.51	0.031	108.51	0.00
2	44756304	77,801.63	24.31	0.031	24.31	0.00
2	44793534	307,978.96	96.24	0.031	96.24	0.00
2	44801029	227,343.05	142.09	0.062	142.09	0.00
2	44799969	301,653.88	219.96	0.073	219.96	0.00
2	44799398	205,267.88	131.94	0.064	131.94	0.00
2	44799394	223,901.58	117.93	0.053	117.93	0.00
2	44799300	175,303.20	144.63	0.082	144.63	0.00
2	44758720	267,274.37	83.52	0.031	83.52	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/12/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	44798129	272,358.74	56.74	0.021	56.74	0.00
2	44802184	419,050.76	261.91	0.062	261.91	0.00
2	44787534	424,258.75	176.77	0.042	176.77	0.00
2	44783436	176,026.12	110.02	0.062	110.02	0.00
2	44774178	245,014.84	102.09	0.042	102.09	0.00
2	44773791	151,861.01	174.01	0.115	174.01	0.00
2	44773313	368,403.73	268.63	0.073	268.63	0.00
2	44770245	326,349.38	169.97	0.052	169.97	0.00
2	44799173	151,731.79	84.89	0.056	84.89	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	415,508.11	121,125.58	29.151

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
44825727	415,508.11	121,125.58	29.151

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/12/2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	806,265.26	125,319.34	15.543

Cumulative Realized Loss Detail

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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	121,125.58	121,125.58	0.001 %	0	0.00	0.00	0.000 %	1	121,125.58	121,125.58	0.001 %
Group 2	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Total	1	121,125.58	121,125.58	0.000 %	0	0.00	0.00	0.000 %	1	121,125.58	121,125.58	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044825727	424,000.00	5.000 %	MI	63.00	360	121,125.58	08/31/2018	121,125.58	121,125.58

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

* This data is currently not provided for reporting.

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

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

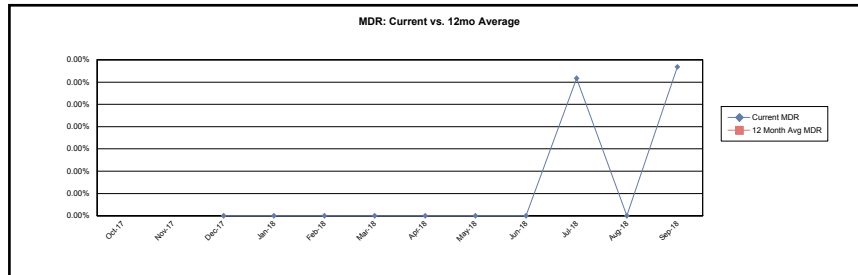
Contact: Customer Service - CTSLink
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Realized Loss Report - Collateral

Summary

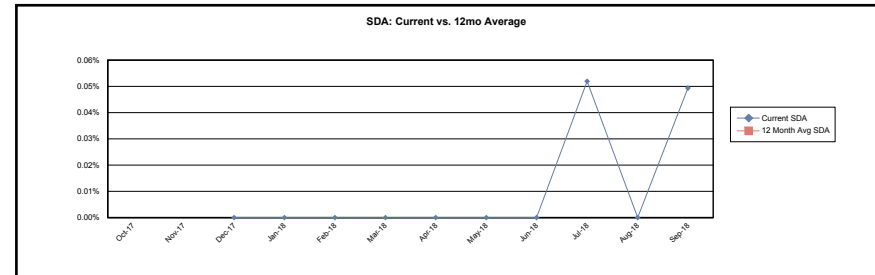
MDR

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



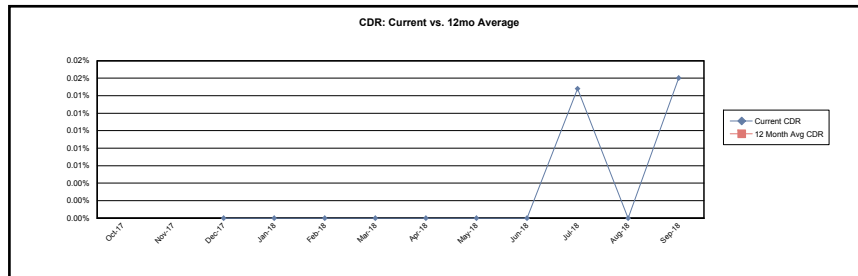
SDA

Current Month	0.049 %
3 Month Average	0.034 %
12 Month Average	0.000 %



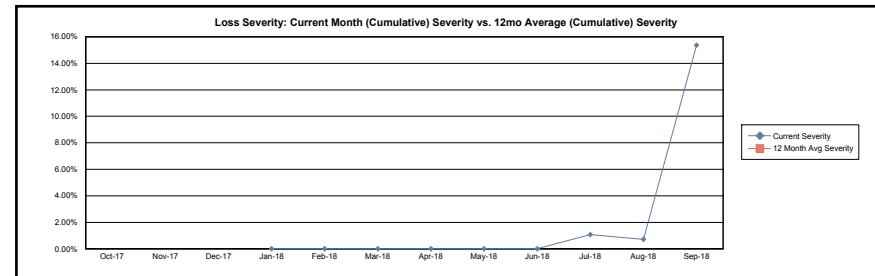
CDR

Current Month	0.016 %
3 Month Average	0.010 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	15.374 %
3 Month Average (Cumulative)	5.723 %
12 Month Average (Cumulative)	N/A



Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07

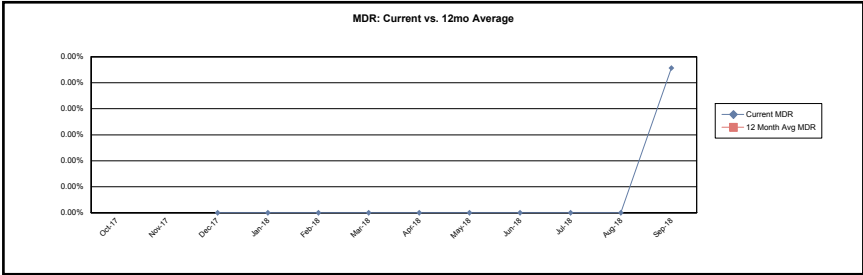
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Realized Loss Report - Collateral

Group 1

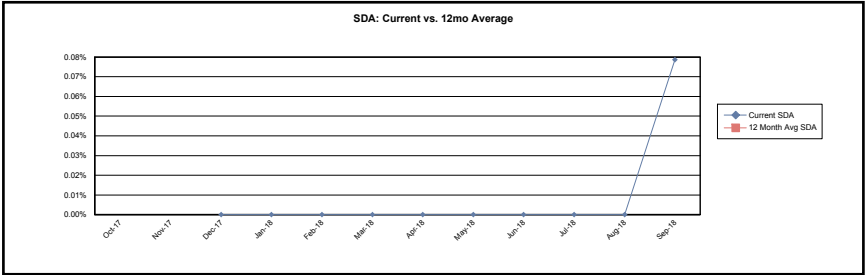
MDR

Current Month	0.002 %
3 Month Average	0.001 %
12 Month Average	0.000 %



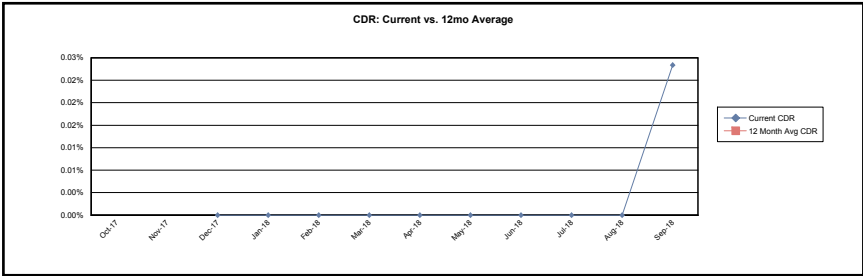
SDA

Current Month	0.079 %
3 Month Average	0.026 %
12 Month Average	0.000 %



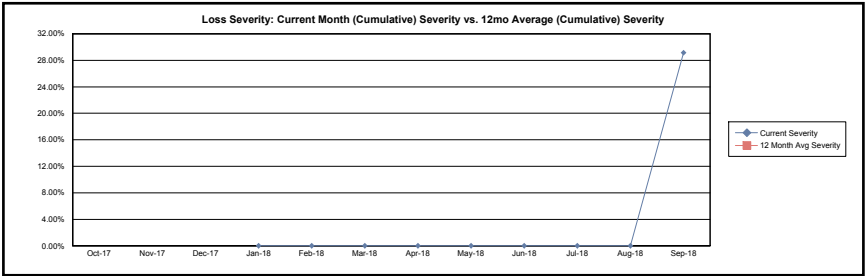
CDR

Current Month	0.027 %
3 Month Average	0.009 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	29.151 %
3 Month Average (Cumulative)	9.717 %
12 Month Average (Cumulative)	N/A



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

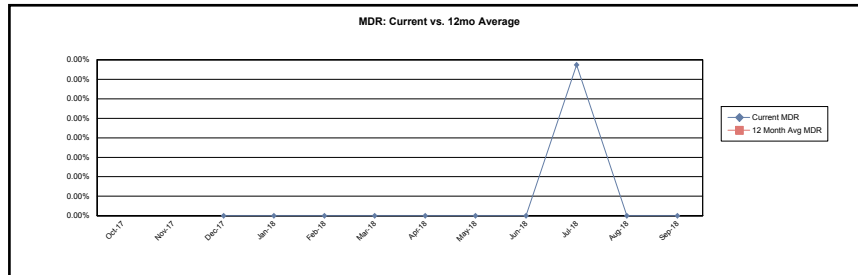
Contact: Customer Service - CTSLink
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Realized Loss Report - Collateral

Group 2

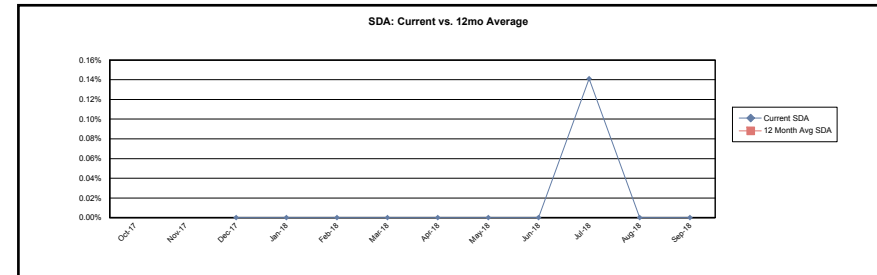
MDR

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



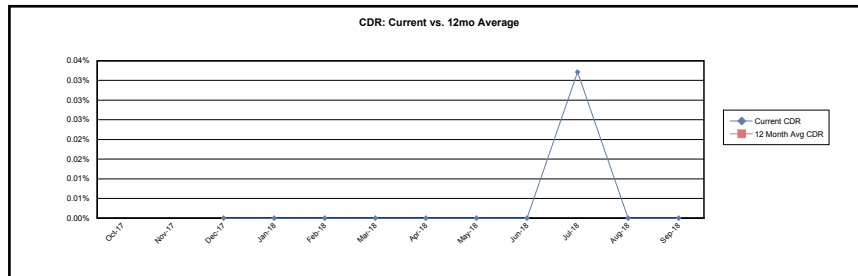
SDA

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



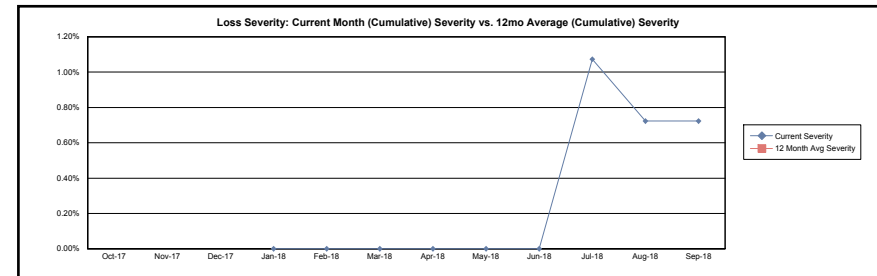
CDR

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



Loss Severity

Current Month (Cumulative) 0.723 %
3 Month Average (Cumulative) 0.840 %
12 Month Average (Cumulative) N/A



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.705 %
3 Month Average 0.738 %
12 Month Average 0.000 %

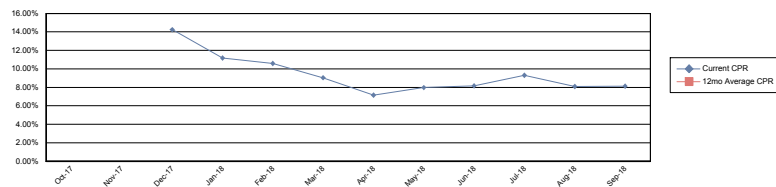
CPR

Current Month 8.141 %
3 Month Average 8.509 %
12 Month Average 0.000 %

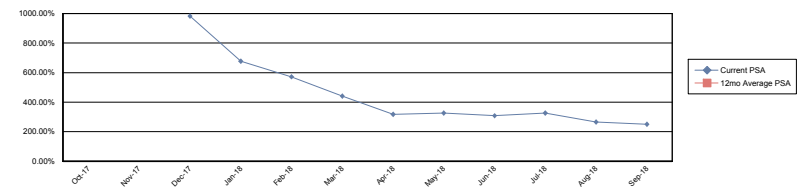
PSA

Current Month 250.570 %
3 Month Average 280.701 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.784 %
3 Month Average 0.822 %
12 Month Average 0.000 %

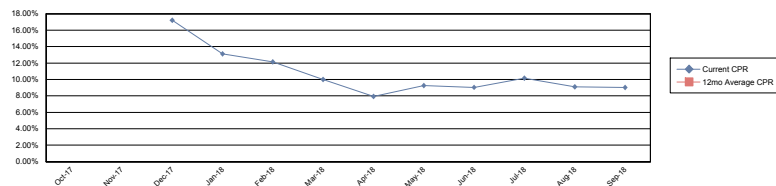
CPR

Current Month 9.016 %
3 Month Average 9.431 %
12 Month Average 0.000 %

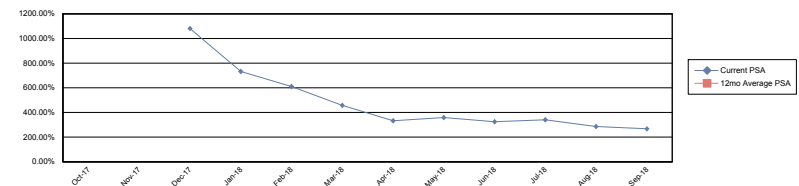
PSA

Current Month 265.621 %
3 Month Average 296.789 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.586 %
3 Month Average 0.612 %
12 Month Average 0.000 %

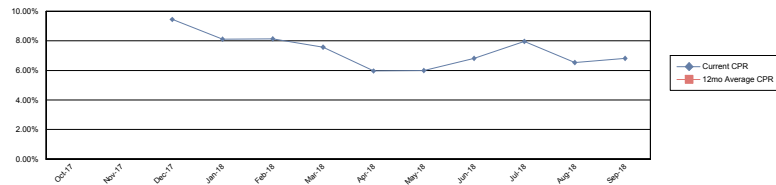
CPR

Current Month 6.811 %
3 Month Average 7.103 %
12 Month Average 0.000 %

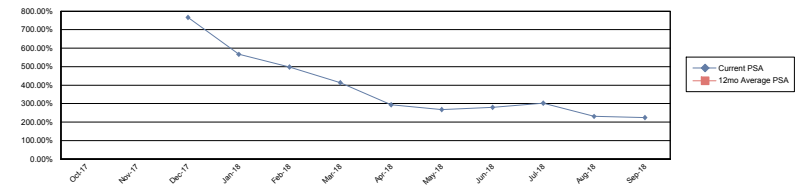
PSA

Current Month 224.738 %
3 Month Average 252.748 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044781597	237,746.88	0.00	0.000%	237,746.88
0044782703	78,550.36	0.00	0.000%	78,550.36
0044804801	88,917.94	0.00	0.000%	88,917.94
0044890882	99,460.31	0.00	0.000%	99,460.31
0044890948	303,265.28	0.00	0.000%	303,265.28
Totals	807,940.77	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