

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

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

10-Apr-2018 02:24:32 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H	30711XQS6	03/30/2018	0.00000 %	14,796,259,034.76	0.00	113,335,933.14	0.00	14,682,923,101.62	113,335,933.14	0.00
1M-1		04/24/2018	2.62150 %	116,637,923.88	254,805.26	4,253,019.01	0.00	112,384,904.87	4,507,824.27	0.00
1M-1H		03/30/2018	0.00000 %	6,139,525.33	0.00	223,868.16	0.00	5,915,657.17	223,868.16	0.00
1M-2A	30711XQT4	04/24/2018	4.52150 %	93,986,000.00	354,131.42	0.00	0.00	93,986,000.00	354,131.42	0.00
1M-AH		03/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B		04/24/2018	4.52150 %	93,986,000.00	354,131.42	0.00	0.00	93,986,000.00	354,131.42	0.00
1M-BH	30711XQU1	03/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C		04/24/2018	4.52150 %	93,986,000.00	354,131.42	0.00	0.00	93,986,000.00	354,131.42	0.00
1M-CH		03/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	04/24/2018	4.52150 %	281,958,000.00	1,062,394.25	0.00	0.00	281,958,000.00	1,062,394.25	0.00
1M-2H		03/30/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1		04/24/2018	6.02150 %	78,322,000.00	393,013.27	0.00	0.00	78,322,000.00	393,013.27	0.00
1B-1H	30711XQW7	03/30/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		03/30/2018	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1		04/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	04/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	04/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	04/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	04/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	04/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	04/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	04/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	04/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	04/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	04/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	04/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	04/24/2018	2.72150 %	93,986,000.00	213,152.42	0.00	0.00	93,986,000.00	213,152.42	0.00
1E-A2	30711XRA4	04/24/2018	3.12150 %	93,986,000.00	244,481.08	0.00	0.00	93,986,000.00	244,481.08	0.00
1E-A3	30711XRC0	04/24/2018	3.52150 %	93,986,000.00	275,809.75	0.00	0.00	93,986,000.00	275,809.75	0.00
1E-A4	30711XRE6	04/24/2018	3.92150 %	93,986,000.00	307,138.42	0.00	0.00	93,986,000.00	307,138.42	0.00
1E-B1	30711XRG1	04/24/2018	2.72150 %	93,986,000.00	213,152.42	0.00	0.00	93,986,000.00	213,152.42	0.00
1E-B2	30711XRJ5	04/24/2018	3.12150 %	93,986,000.00	244,481.08	0.00	0.00	93,986,000.00	244,481.08	0.00
1E-B3	30711XRL0	04/24/2018	3.52150 %	93,986,000.00	275,809.75	0.00	0.00	93,986,000.00	275,809.75	0.00
1E-B4	30711XRN6	04/24/2018	3.92150 %	93,986,000.00	307,138.42	0.00	0.00	93,986,000.00	307,138.42	0.00
1E-C1	30711XRQ9	04/24/2018	2.72150 %	93,986,000.00	213,152.42	0.00	0.00	93,986,000.00	213,152.42	0.00
1E-C2	30711XRS5	04/24/2018	3.12150 %	93,986,000.00	244,481.08	0.00	0.00	93,986,000.00	244,481.08	0.00
1E-C3	30711XRU0	04/24/2018	3.52150 %	93,986,000.00	275,809.75	0.00	0.00	93,986,000.00	275,809.75	0.00
1E-C4	30711XRW6	04/24/2018	3.92150 %	93,986,000.00	307,138.42	0.00	0.00	93,986,000.00	307,138.42	0.00
1E-D1	30711XRY2	04/24/2018	2.72150 %	187,972,000.00	426,304.83	0.00	0.00	187,972,000.00	426,304.83	0.00
1E-D2	30711XRZ9	04/24/2018	3.12150 %	187,972,000.00	488,962.17	0.00	0.00	187,972,000.00	488,962.17	0.00
1E-D3	30711XSA3	04/24/2018	3.52150 %	187,972,000.00	551,619.50	0.00	0.00	187,972,000.00	551,619.50	0.00
1E-D4	30711XSB1	04/24/2018	3.92150 %	187,972,000.00	614,276.83	0.00	0.00	187,972,000.00	614,276.83	0.00
1E-D5	30711XSC9	04/24/2018	4.52150 %	187,972,000.00	708,262.83	0.00	0.00	187,972,000.00	708,262.83	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	30711XSD7	04/24/2018	2.72150 %	187,972,000.00	426,304.83	0.00	0.00	187,972,000.00	426,304.83	0.00
1E-F2	30711XSE5	04/24/2018	3.12150 %	187,972,000.00	488,962.17	0.00	0.00	187,972,000.00	488,962.17	0.00
1E-F3	30711XSF2	04/24/2018	3.52150 %	187,972,000.00	551,619.50	0.00	0.00	187,972,000.00	551,619.50	0.00
1E-F4	30711XSG0	04/24/2018	3.92150 %	187,972,000.00	614,276.83	0.00	0.00	187,972,000.00	614,276.83	0.00
1E-F5	30711XSH8	04/24/2018	4.52150 %	187,972,000.00	708,262.83	0.00	0.00	187,972,000.00	708,262.83	0.00
1X-1	30711XSJ4	04/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	04/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	04/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	04/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	04/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	04/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	04/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	04/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		03/30/2018	0.00000 %	13,932,661,953.35	0.00	115,587,295.29	0.00	13,817,074,658.06	115,587,295.29	0.00
2M-1	30711XSS4	04/24/2018	2.62150 %	111,607,048.68	243,814.90	892,030.02	0.00	110,715,018.66	1,135,844.92	0.00
2M-1H		03/30/2018	0.00000 %	5,874,616.14	0.00	46,953.43	0.00	5,827,662.71	46,953.43	0.00
2M-2A	30711XST2	04/24/2018	4.67150 %	119,342,000.00	464,588.46	0.00	0.00	119,342,000.00	464,588.46	0.00
2M-AH		03/30/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	04/24/2018	4.67150 %	120,816,000.00	470,326.62	0.00	0.00	120,816,000.00	470,326.62	0.00
2M-BH		03/30/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	04/24/2018	4.67150 %	120,816,000.00	470,326.62	0.00	0.00	120,816,000.00	470,326.62	0.00
2M-CH		03/30/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	04/24/2018	4.67150 %	360,974,000.00	1,405,241.70	0.00	0.00	360,974,000.00	1,405,241.70	0.00
2M-2H		03/30/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	04/24/2018	6.32150 %	73,668,000.00	388,076.89	0.00	0.00	73,668,000.00	388,076.89	0.00
2B-1H		03/30/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		03/30/2018	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	04/24/2018	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	04/24/2018	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	04/24/2018	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	04/24/2018	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	04/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	04/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	04/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	04/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	04/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	04/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	04/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	04/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	04/24/2018	2.87150 %	119,342,000.00	285,575.46	0.00	0.00	119,342,000.00	285,575.46	0.00
2E-A2	30711XTA2	04/24/2018	3.27150 %	119,342,000.00	325,356.13	0.00	0.00	119,342,000.00	325,356.13	0.00
2E-A3	30711XTC8	04/24/2018	3.67150 %	119,342,000.00	365,136.79	0.00	0.00	119,342,000.00	365,136.79	0.00
2E-A4	30711XTE4	04/24/2018	4.07150 %	119,342,000.00	404,917.46	0.00	0.00	119,342,000.00	404,917.46	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	30711XTG9	04/24/2018	2.87150 %	120,816,000.00	289,102.62	0.00	0.00	120,816,000.00	289,102.62	0.00
2E-B2	30711XTJ3	04/24/2018	3.27150 %	120,816,000.00	329,374.62	0.00	0.00	120,816,000.00	329,374.62	0.00
2E-B3	30711XTL8	04/24/2018	3.67150 %	120,816,000.00	369,646.62	0.00	0.00	120,816,000.00	369,646.62	0.00
2E-B4	30711XTN4	04/24/2018	4.07150 %	120,816,000.00	409,918.62	0.00	0.00	120,816,000.00	409,918.62	0.00
2E-C1	30711XTQ7	04/24/2018	2.87150 %	120,816,000.00	289,102.62	0.00	0.00	120,816,000.00	289,102.62	0.00
2E-C2	30711XTS3	04/24/2018	3.27150 %	120,816,000.00	329,374.62	0.00	0.00	120,816,000.00	329,374.62	0.00
2E-C3	30711XTU8	04/24/2018	3.67150 %	120,816,000.00	369,646.62	0.00	0.00	120,816,000.00	369,646.62	0.00
2E-C4	30711XTW4	04/24/2018	4.07150 %	120,816,000.00	409,918.62	0.00	0.00	120,816,000.00	409,918.62	0.00
2E-D1	30711XTY0	04/24/2018	2.87150 %	240,158,000.00	574,678.08	0.00	0.00	240,158,000.00	574,678.08	0.00
2E-D2	30711XTZ7	04/24/2018	3.27150 %	240,158,000.00	654,730.75	0.00	0.00	240,158,000.00	654,730.75	0.00
2E-D3	30711XUA0	04/24/2018	3.67150 %	240,158,000.00	734,783.41	0.00	0.00	240,158,000.00	734,783.41	0.00
2E-D4	30711XUB8	04/24/2018	4.07150 %	240,158,000.00	814,836.08	0.00	0.00	240,158,000.00	814,836.08	0.00
2E-D5	30711XUC6	04/24/2018	4.67150 %	240,158,000.00	934,915.08	0.00	0.00	240,158,000.00	934,915.08	0.00
2E-F1	30711XUD4	04/24/2018	2.87150 %	241,632,000.00	578,205.24	0.00	0.00	241,632,000.00	578,205.24	0.00
2E-F2	30711XUE2	04/24/2018	3.27150 %	241,632,000.00	658,749.24	0.00	0.00	241,632,000.00	658,749.24	0.00
2E-F3	30711XUF9	04/24/2018	3.67150 %	241,632,000.00	739,293.24	0.00	0.00	241,632,000.00	739,293.24	0.00
2E-F4	30711XUG7	04/24/2018	4.07150 %	241,632,000.00	819,837.24	0.00	0.00	241,632,000.00	819,837.24	0.00
2E-F5	30711XUH5	04/24/2018	4.67150 %	241,632,000.00	940,653.24	0.00	0.00	241,632,000.00	940,653.24	0.00
2X-1	30711XUJ1	04/24/2018	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	04/24/2018	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	04/24/2018	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	04/24/2018	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	04/24/2018	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	04/24/2018	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	04/24/2018	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	04/24/2018	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				37,503,109,112.14	32,545,995.96	234,339,099.05	0.00	37,268,770,013.09	266,885,095.01	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	15,862,354,897.00	14,796,259,034.76	22,342,722.44	90,993,210.70	0.00	0.00	113,335,933.14	14,682,923,101.62	0.92564586	113,335,933.14
1M-1	156,644,000.00	116,637,923.88	838,428.03	3,414,590.98	0.00	0.00	4,253,019.01	112,384,904.87	0.71745426	4,253,019.01
1M-1H	8,245,344.00	6,139,525.33	44,132.73	179,735.43	0.00	0.00	223,868.16	5,915,657.17	0.71745426	223,868.16
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,444,672.00	0.00	0.00	0.00	0.00	0.00	82,444,672.00	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	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

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

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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	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	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	14,850,014,032.00	13,932,661,953.35	20,048,410.41	95,538,884.88	0.00	0.00	115,587,295.29	13,817,074,658.06	0.93044186	115,587,295.29
2M-1	117,869,000.00	111,607,048.68	892,030.02	0.00	0.00	0.00	892,030.02	110,715,018.66	0.93930566	892,030.02
2M-1H	6,204,224.00	5,874,616.14	46,953.43	0.00	0.00	0.00	46,953.43	5,827,662.71	0.93930566	46,953.43
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	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	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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Credit-Linked Notes
Series 2017-C06**

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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	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	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	39,535,260,507.00	37,503,109,112.14	44,212,677.06	190,126,421.99	0.00	0.00	234,339,099.05	37,268,770,013.09	0.94267167	234,339,099.05

**Connecticut Avenue Securities
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Series 2017-C06**

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	932.79082021	1.40853755	5.73642510	0.00000000	0.00000000	7.14496264	925.64585756	0.92564586	7.14496264
1M-1	156,644,000.00	744.60511657	5.35244267	21.79841539	0.00000000	0.00000000	27.15085806	717.45425851	0.71745426	27.15085806
1M-1H	8,245,344.00	744.60511654	5.35244254	21.79841496	0.00000000	0.00000000	27.15085750	717.45425903	0.71745426	27.15085750
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	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	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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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	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	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	14,850,014,032.00	938.22550762	1.35006003	6.43358886	0.00000000	0.00000000	7.78364889	930.44185873	0.93044186	7.78364889
2M-1	117,869,000.00	946.87363666	7.56797818	0.00000000	0.00000000	0.00000000	7.56797818	939.30565849	0.93930566	7.56797818
2M-1H	6,204,224.00	946.87363641	7.56797788	0.00000000	0.00000000	0.00000000	7.56797788	939.30565853	0.93930566	7.56797788
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	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	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F1	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	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 %	14,796,259,034.76	0.00	0.00	0.00	0.00	0.00	0.00	14,682,923,101.62
1M-1	03/26/18 - 04/24/18	30	2.62150 %	116,637,923.88	254,805.26	0.00	0.00	0.00	254,805.26	0.00	112,384,904.87
1M-1H	N/A	N/A	0.00000 %	6,139,525.33	0.00	0.00	0.00	0.00	0.00	0.00	5,915,657.17
1M-2A	03/26/18 - 04/24/18	30	4.52150 %	93,986,000.00	354,131.42	0.00	0.00	0.00	354,131.42	0.00	93,986,000.00
1M-AH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2B	03/26/18 - 04/24/18	30	4.52150 %	93,986,000.00	354,131.42	0.00	0.00	0.00	354,131.42	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	03/26/18 - 04/24/18	30	4.52150 %	93,986,000.00	354,131.42	0.00	0.00	0.00	354,131.42	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	03/26/18 - 04/24/18	30	4.52150 %	281,958,000.00	1,062,394.25	0.00	0.00	0.00	1,062,394.25	0.00	281,958,000.00
1M-2H	N/A	N/A	0.00000 %	14,842,818.00	0.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00
1B-1	03/26/18 - 04/24/18	30	6.02150 %	78,322,000.00	393,013.27	0.00	0.00	0.00	393,013.27	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,444,672.00	0.00	0.00	0.00	0.00	0.00	0.00	82,444,672.00
1A-I1	03/26/18 - 04/24/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1A-I2	03/26/18 - 04/24/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1A-I3	03/26/18 - 04/24/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1A-I4	03/26/18 - 04/24/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1B-I1	03/26/18 - 04/24/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1B-I2	03/26/18 - 04/24/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1B-I3	03/26/18 - 04/24/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1B-I4	03/26/18 - 04/24/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1C-I1	03/26/18 - 04/24/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1C-I2	03/26/18 - 04/24/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1C-I3	03/26/18 - 04/24/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1C-I4	03/26/18 - 04/24/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1E-A1	03/26/18 - 04/24/18	30	2.72150 %	93,986,000.00	213,152.42	0.00	0.00	0.00	213,152.42	0.00	93,986,000.00
1E-A2	03/26/18 - 04/24/18	30	3.12150 %	93,986,000.00	244,481.08	0.00	0.00	0.00	244,481.08	0.00	93,986,000.00
1E-A3	03/26/18 - 04/24/18	30	3.52150 %	93,986,000.00	275,809.75	0.00	0.00	0.00	275,809.75	0.00	93,986,000.00
1E-A4	03/26/18 - 04/24/18	30	3.92150 %	93,986,000.00	307,138.42	0.00	0.00	0.00	307,138.42	0.00	93,986,000.00
1E-B1	03/26/18 - 04/24/18	30	2.72150 %	93,986,000.00	213,152.42	0.00	0.00	0.00	213,152.42	0.00	93,986,000.00
1E-B2	03/26/18 - 04/24/18	30	3.12150 %	93,986,000.00	244,481.08	0.00	0.00	0.00	244,481.08	0.00	93,986,000.00
1E-B3	03/26/18 - 04/24/18	30	3.52150 %	93,986,000.00	275,809.75	0.00	0.00	0.00	275,809.75	0.00	93,986,000.00
1E-B4	03/26/18 - 04/24/18	30	3.92150 %	93,986,000.00	307,138.42	0.00	0.00	0.00	307,138.42	0.00	93,986,000.00
1E-C1	03/26/18 - 04/24/18	30	2.72150 %	93,986,000.00	213,152.42	0.00	0.00	0.00	213,152.42	0.00	93,986,000.00
1E-C2	03/26/18 - 04/24/18	30	3.12150 %	93,986,000.00	244,481.08	0.00	0.00	0.00	244,481.08	0.00	93,986,000.00
1E-C3	03/26/18 - 04/24/18	30	3.52150 %	93,986,000.00	275,809.75	0.00	0.00	0.00	275,809.75	0.00	93,986,000.00
1E-C4	03/26/18 - 04/24/18	30	3.92150 %	93,986,000.00	307,138.42	0.00	0.00	0.00	307,138.42	0.00	93,986,000.00
1E-D1	03/26/18 - 04/24/18	30	2.72150 %	187,972,000.00	426,304.83	0.00	0.00	0.00	426,304.83	0.00	187,972,000.00
1E-D2	03/26/18 - 04/24/18	30	3.12150 %	187,972,000.00	488,962.17	0.00	0.00	0.00	488,962.17	0.00	187,972,000.00
1E-D3	03/26/18 - 04/24/18	30	3.52150 %	187,972,000.00	551,619.50	0.00	0.00	0.00	551,619.50	0.00	187,972,000.00
1E-D4	03/26/18 - 04/24/18	30	3.92150 %	187,972,000.00	614,276.83	0.00	0.00	0.00	614,276.83	0.00	187,972,000.00

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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	03/26/18 - 04/24/18	30	4.52150 %	187,972,000.00	708,262.83	0.00	0.00	0.00	708,262.83	0.00	187,972,000.00
1E-F1	03/26/18 - 04/24/18	30	2.72150 %	187,972,000.00	426,304.83	0.00	0.00	0.00	426,304.83	0.00	187,972,000.00
1E-F2	03/26/18 - 04/24/18	30	3.12150 %	187,972,000.00	488,962.17	0.00	0.00	0.00	488,962.17	0.00	187,972,000.00
1E-F3	03/26/18 - 04/24/18	30	3.52150 %	187,972,000.00	551,619.50	0.00	0.00	0.00	551,619.50	0.00	187,972,000.00
1E-F4	03/26/18 - 04/24/18	30	3.92150 %	187,972,000.00	614,276.83	0.00	0.00	0.00	614,276.83	0.00	187,972,000.00
1E-F5	03/26/18 - 04/24/18	30	4.52150 %	187,972,000.00	708,262.83	0.00	0.00	0.00	708,262.83	0.00	187,972,000.00
1X-1	03/26/18 - 04/24/18	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1X-2	03/26/18 - 04/24/18	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1X-3	03/26/18 - 04/24/18	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1X-4	03/26/18 - 04/24/18	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
1Y-1	03/26/18 - 04/24/18	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1Y-2	03/26/18 - 04/24/18	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1Y-3	03/26/18 - 04/24/18	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1Y-4	03/26/18 - 04/24/18	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	13,932,661,953.35	0.00	0.00	0.00	0.00	0.00	0.00	13,817,074,658.06
2M-1	03/26/18 - 04/24/18	30	2.62150 %	111,607,048.68	243,814.90	0.00	0.00	0.00	243,814.90	0.00	110,715,018.66
2M-1H	N/A	N/A	0.00000 %	5,874,616.14	0.00	0.00	0.00	0.00	0.00	0.00	5,827,662.71
2M-2A	03/26/18 - 04/24/18	30	4.67150 %	119,342,000.00	464,588.46	0.00	0.00	0.00	464,588.46	0.00	119,342,000.00
2M-AH	N/A	N/A	0.00000 %	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00
2M-2B	03/26/18 - 04/24/18	30	4.67150 %	120,816,000.00	470,326.62	0.00	0.00	0.00	470,326.62	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	03/26/18 - 04/24/18	30	4.67150 %	120,816,000.00	470,326.62	0.00	0.00	0.00	470,326.62	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	03/26/18 - 04/24/18	30	4.67150 %	360,974,000.00	1,405,241.70	0.00	0.00	0.00	1,405,241.70	0.00	360,974,000.00
2M-2H	N/A	N/A	0.00000 %	19,000,250.00	0.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00
2B-1	03/26/18 - 04/24/18	30	6.32150 %	73,668,000.00	388,076.89	0.00	0.00	0.00	388,076.89	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	03/26/18 - 04/24/18	30	1.80000 %	119,342,000.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00	119,342,000.00
2A-I2	03/26/18 - 04/24/18	30	1.40000 %	119,342,000.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00	119,342,000.00
2A-I3	03/26/18 - 04/24/18	30	1.00000 %	119,342,000.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00	119,342,000.00
2A-I4	03/26/18 - 04/24/18	30	0.60000 %	119,342,000.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00	119,342,000.00
2B-I1	03/26/18 - 04/24/18	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2B-I2	03/26/18 - 04/24/18	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2B-I3	03/26/18 - 04/24/18	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2B-I4	03/26/18 - 04/24/18	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2C-I1	03/26/18 - 04/24/18	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	03/26/18 - 04/24/18	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	03/26/18 - 04/24/18	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	03/26/18 - 04/24/18	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	03/26/18 - 04/24/18	30	2.87150 %	119,342,000.00	285,575.46	0.00	0.00	0.00	285,575.46	0.00	119,342,000.00
2E-A2	03/26/18 - 04/24/18	30	3.27150 %	119,342,000.00	325,356.13	0.00	0.00	0.00	325,356.13	0.00	119,342,000.00

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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	03/26/18 - 04/24/18	30	3.67150 %	119,342,000.00	365,136.79	0.00	0.00	0.00	365,136.79	0.00	119,342,000.00
2E-A4	03/26/18 - 04/24/18	30	4.07150 %	119,342,000.00	404,917.46	0.00	0.00	0.00	404,917.46	0.00	119,342,000.00
2E-B1	03/26/18 - 04/24/18	30	2.87150 %	120,816,000.00	289,102.62	0.00	0.00	0.00	289,102.62	0.00	120,816,000.00
2E-B2	03/26/18 - 04/24/18	30	3.27150 %	120,816,000.00	329,374.62	0.00	0.00	0.00	329,374.62	0.00	120,816,000.00
2E-B3	03/26/18 - 04/24/18	30	3.67150 %	120,816,000.00	369,646.62	0.00	0.00	0.00	369,646.62	0.00	120,816,000.00
2E-B4	03/26/18 - 04/24/18	30	4.07150 %	120,816,000.00	409,918.62	0.00	0.00	0.00	409,918.62	0.00	120,816,000.00
2E-C1	03/26/18 - 04/24/18	30	2.87150 %	120,816,000.00	289,102.62	0.00	0.00	0.00	289,102.62	0.00	120,816,000.00
2E-C2	03/26/18 - 04/24/18	30	3.27150 %	120,816,000.00	329,374.62	0.00	0.00	0.00	329,374.62	0.00	120,816,000.00
2E-C3	03/26/18 - 04/24/18	30	3.67150 %	120,816,000.00	369,646.62	0.00	0.00	0.00	369,646.62	0.00	120,816,000.00
2E-C4	03/26/18 - 04/24/18	30	4.07150 %	120,816,000.00	409,918.62	0.00	0.00	0.00	409,918.62	0.00	120,816,000.00
2E-D1	03/26/18 - 04/24/18	30	2.87150 %	240,158,000.00	574,678.08	0.00	0.00	0.00	574,678.08	0.00	240,158,000.00
2E-D2	03/26/18 - 04/24/18	30	3.27150 %	240,158,000.00	654,730.75	0.00	0.00	0.00	654,730.75	0.00	240,158,000.00
2E-D3	03/26/18 - 04/24/18	30	3.67150 %	240,158,000.00	734,783.41	0.00	0.00	0.00	734,783.41	0.00	240,158,000.00
2E-D4	03/26/18 - 04/24/18	30	4.07150 %	240,158,000.00	814,836.08	0.00	0.00	0.00	814,836.08	0.00	240,158,000.00
2E-D5	03/26/18 - 04/24/18	30	4.67150 %	240,158,000.00	934,915.08	0.00	0.00	0.00	934,915.08	0.00	240,158,000.00
2E-F1	03/26/18 - 04/24/18	30	2.87150 %	241,632,000.00	578,205.24	0.00	0.00	0.00	578,205.24	0.00	241,632,000.00
2E-F2	03/26/18 - 04/24/18	30	3.27150 %	241,632,000.00	658,749.24	0.00	0.00	0.00	658,749.24	0.00	241,632,000.00
2E-F3	03/26/18 - 04/24/18	30	3.67150 %	241,632,000.00	739,293.24	0.00	0.00	0.00	739,293.24	0.00	241,632,000.00
2E-F4	03/26/18 - 04/24/18	30	4.07150 %	241,632,000.00	819,837.24	0.00	0.00	0.00	819,837.24	0.00	241,632,000.00
2E-F5	03/26/18 - 04/24/18	30	4.67150 %	241,632,000.00	940,653.24	0.00	0.00	0.00	940,653.24	0.00	241,632,000.00
2X-1	03/26/18 - 04/24/18	30	1.80000 %	240,158,000.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00	240,158,000.00
2X-2	03/26/18 - 04/24/18	30	1.40000 %	240,158,000.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00	240,158,000.00
2X-3	03/26/18 - 04/24/18	30	1.00000 %	240,158,000.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00	240,158,000.00
2X-4	03/26/18 - 04/24/18	30	0.60000 %	240,158,000.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00	240,158,000.00
2Y-1	03/26/18 - 04/24/18	30	1.80000 %	241,632,000.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00	241,632,000.00
2Y-2	03/26/18 - 04/24/18	30	1.40000 %	241,632,000.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00	241,632,000.00
2Y-3	03/26/18 - 04/24/18	30	1.00000 %	241,632,000.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00	241,632,000.00
2Y-4	03/26/18 - 04/24/18	30	0.60000 %	241,632,000.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00	241,632,000.00
Totals					32,545,995.96	0.00	0.00	0.00	32,545,995.96	0.00	

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

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

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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	15,862,354,897.00	0.00000 %	932.79082021	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	925.64585756
1M-1	156,644,000.00	2.62150 %	744.60511657	1.62665190	0.00000000	0.00000000	0.00000000	1.62665190	0.00000000	717.45425851
1M-1H	8,245,344.00	0.00000 %	744.60511654	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	717.45425903
1M-2A	93,986,000.00	4.52150 %	1000.00000000	3.76791671	0.00000000	0.00000000	0.00000000	3.76791671	0.00000000	1000.00000000
1M-AH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	93,986,000.00	4.52150 %	1000.00000000	3.76791671	0.00000000	0.00000000	0.00000000	3.76791671	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	4.52150 %	1000.00000000	3.76791671	0.00000000	0.00000000	0.00000000	3.76791671	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	4.52150 %	1000.00000000	3.76791668	0.00000000	0.00000000	0.00000000	3.76791668	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	6.02150 %	1000.00000000	5.01791668	0.00000000	0.00000000	0.00000000	5.01791668	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.72150 %	1000.00000000	2.26791671	0.00000000	0.00000000	0.00000000	2.26791671	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.12150 %	1000.00000000	2.60124997	0.00000000	0.00000000	0.00000000	2.60124997	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.52150 %	1000.00000000	2.93458334	0.00000000	0.00000000	0.00000000	2.93458334	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.92150 %	1000.00000000	3.26791671	0.00000000	0.00000000	0.00000000	3.26791671	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.72150 %	1000.00000000	2.26791671	0.00000000	0.00000000	0.00000000	2.26791671	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.12150 %	1000.00000000	2.60124997	0.00000000	0.00000000	0.00000000	2.60124997	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.52150 %	1000.00000000	2.93458334	0.00000000	0.00000000	0.00000000	2.93458334	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.92150 %	1000.00000000	3.26791671	0.00000000	0.00000000	0.00000000	3.26791671	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.72150 %	1000.00000000	2.26791671	0.00000000	0.00000000	0.00000000	2.26791671	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.12150 %	1000.00000000	2.60124997	0.00000000	0.00000000	0.00000000	2.60124997	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.52150 %	1000.00000000	2.93458334	0.00000000	0.00000000	0.00000000	2.93458334	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.92150 %	1000.00000000	3.26791671	0.00000000	0.00000000	0.00000000	3.26791671	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.72150 %	1000.00000000	2.26791666	0.00000000	0.00000000	0.00000000	2.26791666	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.12150 %	1000.00000000	2.60125003	0.00000000	0.00000000	0.00000000	2.60125003	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.52150 %	1000.00000000	2.93458334	0.00000000	0.00000000	0.00000000	2.93458334	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.92150 %	1000.00000000	3.26791666	0.00000000	0.00000000	0.00000000	3.26791666	0.00000000	1000.00000000

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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	187,972,000.00	4.52150 %	1000.00000000	3.76791666	0.00000000	0.00000000	0.00000000	3.76791666	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.72150 %	1000.00000000	2.26791666	0.00000000	0.00000000	0.00000000	2.26791666	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.12150 %	1000.00000000	2.60125003	0.00000000	0.00000000	0.00000000	2.60125003	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.52150 %	1000.00000000	2.93458334	0.00000000	0.00000000	0.00000000	2.93458334	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.92150 %	1000.00000000	3.26791666	0.00000000	0.00000000	0.00000000	3.26791666	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.52150 %	1000.00000000	3.76791666	0.00000000	0.00000000	0.00000000	3.76791666	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	938.22550762	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	930.44185873
2M-1	117,869,000.00	2.62150 %	946.87363666	2.06852438	0.00000000	0.00000000	0.00000000	2.06852438	0.00000000	939.30565849
2M-1H	6,204,224.00	0.00000 %	946.87363641	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	939.30565853
2M-2A	119,342,000.00	4.67150 %	1000.00000000	3.89291666	0.00000000	0.00000000	0.00000000	3.89291666	0.00000000	1000.00000000
2M-AH	6,282,140.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	120,816,000.00	4.67150 %	1000.00000000	3.89291667	0.00000000	0.00000000	0.00000000	3.89291667	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	4.67150 %	1000.00000000	3.89291667	0.00000000	0.00000000	0.00000000	3.89291667	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	4.67150 %	1000.00000000	3.89291666	0.00000000	0.00000000	0.00000000	3.89291666	0.00000000	1000.00000000
2M-2H	19,000,250.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	73,668,000.00	6.32150 %	1000.00000000	5.26791673	0.00000000	0.00000000	0.00000000	5.26791673	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	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	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.87150 %	1000.00000000	2.39291666	0.00000000	0.00000000	0.00000000	2.39291666	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.27150 %	1000.00000000	2.72625002	0.00000000	0.00000000	0.00000000	2.72625002	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	119,342,000.00	3.67150 %	1000.00000000	3.05958330	0.00000000	0.00000000	0.00000000	3.05958330	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.07150 %	1000.00000000	3.39291666	0.00000000	0.00000000	0.00000000	3.39291666	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.87150 %	1000.00000000	2.39291667	0.00000000	0.00000000	0.00000000	2.39291667	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.27150 %	1000.00000000	2.72625000	0.00000000	0.00000000	0.00000000	2.72625000	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.67150 %	1000.00000000	3.05958333	0.00000000	0.00000000	0.00000000	3.05958333	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.07150 %	1000.00000000	3.39291667	0.00000000	0.00000000	0.00000000	3.39291667	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.87150 %	1000.00000000	2.39291667	0.00000000	0.00000000	0.00000000	2.39291667	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.27150 %	1000.00000000	2.72625000	0.00000000	0.00000000	0.00000000	2.72625000	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.67150 %	1000.00000000	3.05958333	0.00000000	0.00000000	0.00000000	3.05958333	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.07150 %	1000.00000000	3.39291667	0.00000000	0.00000000	0.00000000	3.39291667	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.87150 %	1000.00000000	2.39291666	0.00000000	0.00000000	0.00000000	2.39291666	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.27150 %	1000.00000000	2.72625001	0.00000000	0.00000000	0.00000000	2.72625001	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.67150 %	1000.00000000	3.05958332	0.00000000	0.00000000	0.00000000	3.05958332	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.07150 %	1000.00000000	3.39291666	0.00000000	0.00000000	0.00000000	3.39291666	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.67150 %	1000.00000000	3.89291666	0.00000000	0.00000000	0.00000000	3.89291666	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.87150 %	1000.00000000	2.39291667	0.00000000	0.00000000	0.00000000	2.39291667	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.27150 %	1000.00000000	2.72625000	0.00000000	0.00000000	0.00000000	2.72625000	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.67150 %	1000.00000000	3.05958333	0.00000000	0.00000000	0.00000000	3.05958333	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.07150 %	1000.00000000	3.39291667	0.00000000	0.00000000	0.00000000	3.39291667	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.67150 %	1000.00000000	3.89291667	0.00000000	0.00000000	0.00000000	3.89291667	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,339,356.06
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	572,205.90
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>8,911,561.96</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	8,892,395.30
Total Withdrawals (Pool Distribution Amount)	<u>8,911,561.96</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.871500%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	117,812,820.31
Total Principal Reduction Cumulative	1,226,020,577.35
Scheduled Principal Current	23,225,283.20
Scheduled Principal Cumulative	191,475,048.70
Unscheduled Principal Current	94,587,537.11
Unscheduled Principal Cumulative	1,034,545,528.65
Senior Reduction Amount	113,335,933.14
Subordinate Reduction Amount	4,476,887.17
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	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	116,526,278.74
Total Principal Reduction Cumulative	1,040,469,916.55
Scheduled Principal Current	20,987,393.86
Scheduled Principal Cumulative	172,874,401.65
Unscheduled Principal Current	95,538,884.88
Unscheduled Principal Cumulative	867,595,514.90
Senior Reduction Amount	115,587,295.29
Subordinate Reduction Amount	938,983.45
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	84.93
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 Loan Count	69367
Period Beginning Loan Count	65945
Period Reference Pool Removal Loan Count	361
Period Ending Loan Count	65584
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	15,262,913,827.31
Period PIF Loan Count Current	361
PIF Loan Count Cumulative	3737
Period PIF Loan UPB Current	87,744,335.08
PIF Loan UPB Cumulative	961,786,859.24
Period Partial Prepayment Amount	7,050,937.23
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	46
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	10,922,998.75
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	63847
Period Reference Pool Removal Loan Count	346
Period Ending Loan Count	63501
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,468,683,119.73
Period PIF Loan Count Current	344
PIF Loan Count Cumulative	2960
Period PIF Loan UPB Current	90,358,566.96
PIF Loan UPB Cumulative	814,052,701.33
Period Partial Prepayment Amount	4,796,148.08
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	28
Repurchased Prior Credit Event UPB Curr	572,205.90
Repurchased Prior Credit Event UPB Cum	6,198,770.47
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	2
Total Active Modified Loan UPB	571,357.78
Structural Reporting	
Group 1	
Senior Percentage	96.200000%
Subordinate Percentage	3.800000%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.525965%
Subordinate Percentage	4.474035%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.800000%	3.800000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1	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%	4.270000%
2M-1	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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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	337	74,956,343.30	0.513845%	0.491101%
60 Days	63	13,879,669.09	0.096060%	0.090937%
90 Days	79	16,991,535.35	0.120456%	0.111326%
120 Days	57	12,158,600.83	0.086911%	0.079661%
150 Days	58	13,013,251.17	0.088436%	0.085261%
180+ Days	29	6,033,100.85	0.044218%	0.039528%
	623	137,032,500.59	0.949927%	0.897813%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	428	96,257,738.31	0.674005%	0.665283%
60 Days	128	28,484,864.50	0.201572%	0.196873%
90 Days	115	27,904,738.71	0.181100%	0.192863%
120 Days	89	22,802,932.48	0.140155%	0.157602%
150 Days	61	15,099,487.96	0.096061%	0.104360%
180+ Days	34	8,000,048.27	0.053542%	0.055292%
	855	198,549,810.23	1.346435%	1.372273%

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

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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-Apr-2018

4/10/2018

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06**

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	0					
2	2	571,357.78	84.93	0.015	84.93	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43873267	422,735.96	16.22	0.004	16.22	0.00
2	43828736	148,621.82	68.71	0.046	68.71	0.00

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Realized Loss Summary

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

Realized Loss Summary

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

Realized Loss Detail**Realized Dispositions in Current Period**

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

Realized Loss Detail**Current Adjustments to Previous Dispositions**

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Apr-2018

4/10/2018

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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-Apr-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 0.635 %
3 Month Average 0.709 %
12 Month Average 0.000 %

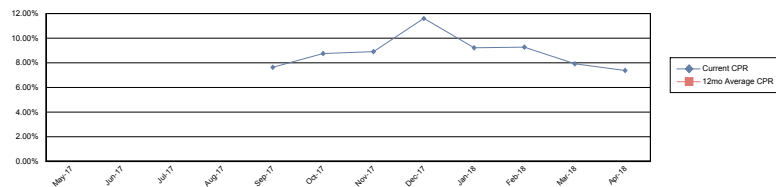
CPR

Current Month 7.364 %
3 Month Average 8.182 %
12 Month Average 0.000 %

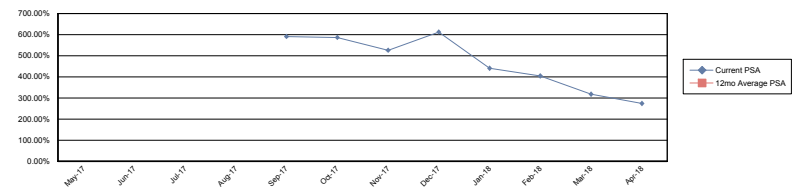
PSA

Current Month 273.381 %
3 Month Average 331.608 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.616 %
3 Month Average 0.714 %
12 Month Average 0.000 %

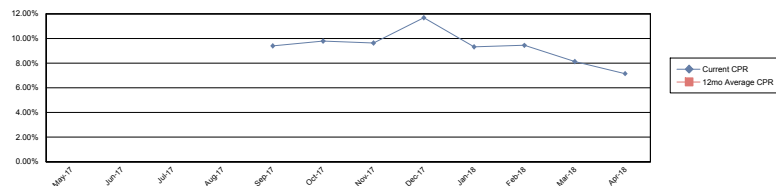
CPR

Current Month 7.146 %
3 Month Average 8.231 %
12 Month Average 0.000 %

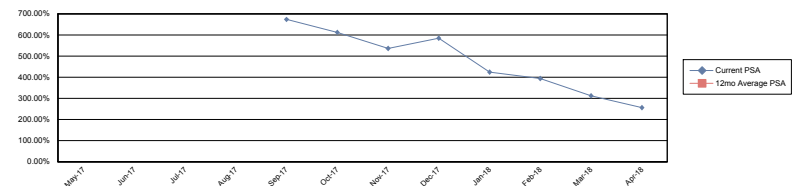
PSA

Current Month 255.273 %
3 Month Average 320.262 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

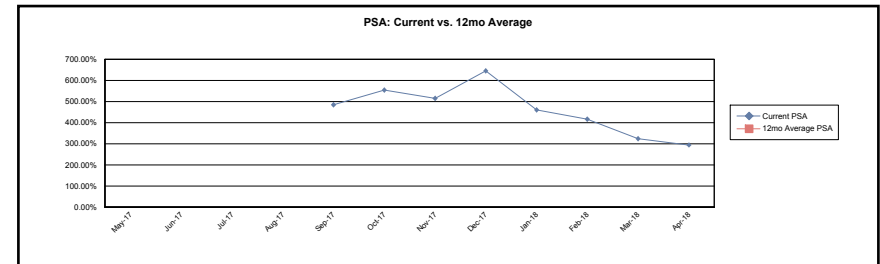
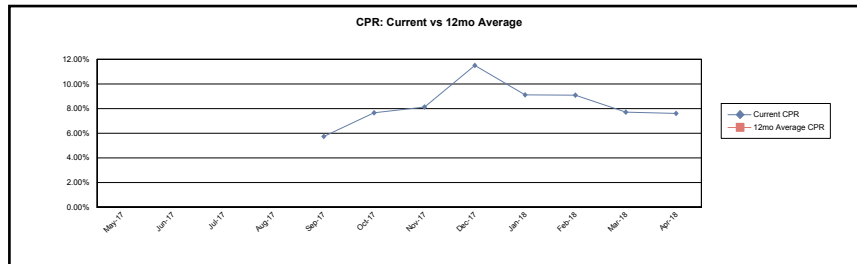
Current Month 0.656 %
3 Month Average 0.704 %
12 Month Average 0.000 %

CPR

Current Month 7.594 %
3 Month Average 8.129 %
12 Month Average 0.000 %

PSA

Current Month 294.063 %
3 Month Average 344.629 %
12 Month Average 0.000 %



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
0043814258	363,108.84	0.00	0.000%	363,108.84
0043871452	209,097.06	0.00	0.000%	209,097.06
Totals	572,205.90	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 August 23, 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-C05), 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.