

**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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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		06/29/2018	0.00000 %	14,425,865,707.72	0.00	137,467,452.60	0.00	14,288,398,255.11	137,467,452.60	0.00
1M-1	30711XQS6	07/24/2018	2.84113 %	102,738,626.31	243,244.83	5,158,573.04	0.00	97,580,053.27	5,401,817.87	0.00
1M-1H		06/29/2018	0.00000 %	5,407,901.46	0.00	271,534.24	0.00	5,136,367.22	271,534.24	0.00
1M-2A	30711XQT4	07/24/2018	4.74113 %	93,986,000.00	371,333.20	0.00	0.00	93,986,000.00	371,333.20	0.00
1M-AH		06/29/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	07/24/2018	4.74113 %	93,986,000.00	371,333.20	0.00	0.00	93,986,000.00	371,333.20	0.00
1M-BH		06/29/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	07/24/2018	4.74113 %	93,986,000.00	371,333.20	0.00	0.00	93,986,000.00	371,333.20	0.00
1M-CH		06/29/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	07/24/2018	4.74113 %	281,958,000.00	1,113,999.61	0.00	0.00	281,958,000.00	1,113,999.61	0.00
1M-2H		06/29/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	07/24/2018	6.24113 %	78,322,000.00	407,348.15	0.00	0.00	78,322,000.00	407,348.15	0.00
1B-1H		06/29/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		06/29/2018	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	07/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	07/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	07/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	07/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	07/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	07/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	07/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	07/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	07/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	07/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	07/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	07/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	07/24/2018	2.94113 %	93,986,000.00	230,354.20	0.00	0.00	93,986,000.00	230,354.20	0.00
1E-A2	30711XRA4	07/24/2018	3.34113 %	93,986,000.00	261,682.87	0.00	0.00	93,986,000.00	261,682.87	0.00
1E-A3	30711XRC0	07/24/2018	3.74113 %	93,986,000.00	293,011.54	0.00	0.00	93,986,000.00	293,011.54	0.00
1E-A4	30711XRE6	07/24/2018	4.14113 %	93,986,000.00	324,340.20	0.00	0.00	93,986,000.00	324,340.20	0.00
1E-B1	30711XRG1	07/24/2018	2.94113 %	93,986,000.00	230,354.20	0.00	0.00	93,986,000.00	230,354.20	0.00
1E-B2	30711XRJ5	07/24/2018	3.34113 %	93,986,000.00	261,682.87	0.00	0.00	93,986,000.00	261,682.87	0.00
1E-B3	30711XRL0	07/24/2018	3.74113 %	93,986,000.00	293,011.54	0.00	0.00	93,986,000.00	293,011.54	0.00
1E-B4	30711XRN6	07/24/2018	4.14113 %	93,986,000.00	324,340.20	0.00	0.00	93,986,000.00	324,340.20	0.00
1E-C1	30711XRQ9	07/24/2018	2.94113 %	93,986,000.00	230,354.20	0.00	0.00	93,986,000.00	230,354.20	0.00
1E-C2	30711XRS5	07/24/2018	3.34113 %	93,986,000.00	261,682.87	0.00	0.00	93,986,000.00	261,682.87	0.00
1E-C3	30711XRU0	07/24/2018	3.74113 %	93,986,000.00	293,011.54	0.00	0.00	93,986,000.00	293,011.54	0.00
1E-C4	30711XRW6	07/24/2018	4.14113 %	93,986,000.00	324,340.20	0.00	0.00	93,986,000.00	324,340.20	0.00
1E-D1	30711XRY2	07/24/2018	2.94113 %	187,972,000.00	460,708.41	0.00	0.00	187,972,000.00	460,708.41	0.00
1E-D2	30711XRZ9	07/24/2018	3.34113 %	187,972,000.00	523,365.74	0.00	0.00	187,972,000.00	523,365.74	0.00
1E-D3	30711XSA3	07/24/2018	3.74113 %	187,972,000.00	586,023.07	0.00	0.00	187,972,000.00	586,023.07	0.00
1E-D4	30711XSB1	07/24/2018	4.14113 %	187,972,000.00	648,680.41	0.00	0.00	187,972,000.00	648,680.41	0.00
1E-D5	30711XSC9	07/24/2018	4.74113 %	187,972,000.00	742,666.41	0.00	0.00	187,972,000.00	742,666.41	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	07/24/2018	2.94113 %	187,972,000.00	460,708.41	0.00	0.00	187,972,000.00	460,708.41	0.00
1E-F2	30711XSE5	07/24/2018	3.34113 %	187,972,000.00	523,365.74	0.00	0.00	187,972,000.00	523,365.74	0.00
1E-F3	30711XSF2	07/24/2018	3.74113 %	187,972,000.00	586,023.07	0.00	0.00	187,972,000.00	586,023.07	0.00
1E-F4	30711XSG0	07/24/2018	4.14113 %	187,972,000.00	648,680.41	0.00	0.00	187,972,000.00	648,680.41	0.00
1E-F5	30711XSH8	07/24/2018	4.74113 %	187,972,000.00	742,666.41	0.00	0.00	187,972,000.00	742,666.41	0.00
1X-1	30711XSJ4	07/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	07/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	07/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	07/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	07/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	07/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	07/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	07/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		06/29/2018	0.00000 %	13,600,052,430.51	0.00	109,725,406.89	0.00	13,490,327,094.11	109,725,406.89	0.00
2M-1	30711XSS4	07/24/2018	2.84113 %	101,000,330.96	239,129.23	4,915,905.02	0.00	96,084,425.94	5,155,034.25	0.00
2M-1H		06/29/2018	0.00000 %	5,316,314.53	0.00	258,756.55	0.00	5,057,557.98	258,756.55	0.00
2M-2A	30711XST2	07/24/2018	4.89113 %	119,342,000.00	486,431.03	0.00	0.00	119,342,000.00	486,431.03	0.00
2M-AH		06/29/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	07/24/2018	4.89113 %	120,816,000.00	492,438.97	0.00	0.00	120,816,000.00	492,438.97	0.00
2M-BH		06/29/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	07/24/2018	4.89113 %	120,816,000.00	492,438.97	0.00	0.00	120,816,000.00	492,438.97	0.00
2M-CH		06/29/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	07/24/2018	4.89113 %	360,974,000.00	1,471,308.97	0.00	0.00	360,974,000.00	1,471,308.97	0.00
2M-2H		06/29/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	07/24/2018	6.54113 %	73,668,000.00	401,559.97	0.00	0.00	73,668,000.00	401,559.97	0.00
2B-1H		06/29/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		06/29/2018	0.00000 %	77,543,223.09	0.00	0.00	70.50	77,543,152.59	0.00	2,612.41
2A-I1	30711XSZ8	07/24/2018	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	07/24/2018	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	07/24/2018	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	07/24/2018	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	07/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	07/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	07/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	07/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	07/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	07/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	07/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	07/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	07/24/2018	3.09113 %	119,342,000.00	307,418.03	0.00	0.00	119,342,000.00	307,418.03	0.00
2E-A2	30711XTA2	07/24/2018	3.49113 %	119,342,000.00	347,198.70	0.00	0.00	119,342,000.00	347,198.70	0.00
2E-A3	30711XTC8	07/24/2018	3.89113 %	119,342,000.00	386,979.36	0.00	0.00	119,342,000.00	386,979.36	0.00
2E-A4	30711XTE4	07/24/2018	4.29113 %	119,342,000.00	426,760.03	0.00	0.00	119,342,000.00	426,760.03	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	07/24/2018	3.09113 %	120,816,000.00	311,214.97	0.00	0.00	120,816,000.00	311,214.97	0.00
2E-B2	30711XTJ3	07/24/2018	3.49113 %	120,816,000.00	351,486.97	0.00	0.00	120,816,000.00	351,486.97	0.00
2E-B3	30711XTL8	07/24/2018	3.89113 %	120,816,000.00	391,758.97	0.00	0.00	120,816,000.00	391,758.97	0.00
2E-B4	30711XTN4	07/24/2018	4.29113 %	120,816,000.00	432,030.97	0.00	0.00	120,816,000.00	432,030.97	0.00
2E-C1	30711XTQ7	07/24/2018	3.09113 %	120,816,000.00	311,214.97	0.00	0.00	120,816,000.00	311,214.97	0.00
2E-C2	30711XTS3	07/24/2018	3.49113 %	120,816,000.00	351,486.97	0.00	0.00	120,816,000.00	351,486.97	0.00
2E-C3	30711XTU8	07/24/2018	3.89113 %	120,816,000.00	391,758.97	0.00	0.00	120,816,000.00	391,758.97	0.00
2E-C4	30711XTW4	07/24/2018	4.29113 %	120,816,000.00	432,030.97	0.00	0.00	120,816,000.00	432,030.97	0.00
2E-D1	30711XTY0	07/24/2018	3.09113 %	240,158,000.00	618,633.00	0.00	0.00	240,158,000.00	618,633.00	0.00
2E-D2	30711XTZ7	07/24/2018	3.49113 %	240,158,000.00	698,685.67	0.00	0.00	240,158,000.00	698,685.67	0.00
2E-D3	30711XUA0	07/24/2018	3.89113 %	240,158,000.00	778,738.33	0.00	0.00	240,158,000.00	778,738.33	0.00
2E-D4	30711XUB8	07/24/2018	4.29113 %	240,158,000.00	858,791.00	0.00	0.00	240,158,000.00	858,791.00	0.00
2E-D5	30711XUC6	07/24/2018	4.89113 %	240,158,000.00	978,870.00	0.00	0.00	240,158,000.00	978,870.00	0.00
2E-F1	30711XUD4	07/24/2018	3.09113 %	241,632,000.00	622,429.94	0.00	0.00	241,632,000.00	622,429.94	0.00
2E-F2	30711XUE2	07/24/2018	3.49113 %	241,632,000.00	702,973.94	0.00	0.00	241,632,000.00	702,973.94	0.00
2E-F3	30711XUF9	07/24/2018	3.89113 %	241,632,000.00	783,517.94	0.00	0.00	241,632,000.00	783,517.94	0.00
2E-F4	30711XUG7	07/24/2018	4.29113 %	241,632,000.00	864,061.94	0.00	0.00	241,632,000.00	864,061.94	0.00
2E-F5	30711XUH5	07/24/2018	4.89113 %	241,632,000.00	984,877.94	0.00	0.00	241,632,000.00	984,877.94	0.00
2X-1	30711XUJ1	07/24/2018	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	07/24/2018	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	07/24/2018	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	07/24/2018	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	07/24/2018	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	07/24/2018	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	07/24/2018	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	07/24/2018	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				36,774,307,779.58	34,048,537.42	257,797,628.34	70.50	36,516,510,151.22	291,846,165.76	2,612.41

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	14,425,865,707.72	22,784,599.08	114,682,853.52	0.00	0.00	137,467,452.60	14,288,398,255.11	0.90077409	137,467,452.60
1M-1	156,644,000.00	102,738,626.31	855,009.80	4,303,563.24	0.00	0.00	5,158,573.04	97,580,053.27	0.62294153	5,158,573.04
1M-1H	8,245,344.00	5,407,901.46	45,005.55	226,528.69	0.00	0.00	271,534.24	5,136,367.22	0.62294153	271,534.24
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**

10-Jul-2018 04:56:55 PM

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	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	13,600,052,430.51	20,387,314.87	89,338,092.03	0.00	0.00	109,725,406.89	13,490,327,094.11	0.90843868	109,725,406.89
2M-1	117,869,000.00	101,000,330.96	913,390.13	4,002,514.89	0.00	0.00	4,915,905.02	96,084,425.94	0.81517978	4,915,905.02
2M-1H	6,204,224.00	5,316,314.53	48,077.76	210,678.80	0.00	0.00	258,756.55	5,057,557.98	0.81517978	258,756.55
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	77,543,223.09	0.00	0.00	0.00	70.50	70.50	77,543,152.59	0.99996631	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

**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

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	36,774,307,779.58	45,033,397.19	212,764,231.17	0.00	70.50	257,797,698.84	36,516,510,151.22	0.92364410	257,797,628.34

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

Contact: Customer Service - CTSLink
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Securities Administration Services
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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	909.44035746	1.43639448	7.22987566	0.00000000	0.00000000	8.66627014	900.77408732	0.90077409	8.66627014
1M-1	156,644,000.00	655.87335812	5.45829907	27.47352749	0.00000000	0.00000000	32.93182656	622.94153156	0.62294153	32.93182656
1M-1H	8,245,344.00	655.87335835	5.45829865	27.47352809	0.00000000	0.00000000	32.93182674	622.94153161	0.62294153	32.93182674
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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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	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	915.82758112	1.37288186	6.01602745	0.00000000	0.00000000	7.38890931	908.43867656	0.90843868	7.38890931
2M-1	117,869,000.00	856.88629716	7.74919724	33.95731609	0.00000000	0.00000000	41.70651333	815.17978383	0.81517978	41.70651333
2M-1H	6,204,224.00	856.88629714	7.74919797	33.95731682	0.00000000	0.00000000	41.70651318	815.17978397	0.81517978	41.70651318
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	999.96722052	0.00000000	0.00000000	0.00000000	0.00090914	0.00090914	999.96631138	0.99996631	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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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	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 %	14,425,865,707.72	0.00	0.00	0.00	0.00	0.00	0.00	14,288,398,255.11
1M-1	06/25/18 - 07/24/18	30	2.84113 %	102,738,626.31	243,244.83	0.00	0.00	0.00	243,244.83	0.00	97,580,053.27
1M-1H	N/A	N/A	0.00000 %	5,407,901.46	0.00	0.00	0.00	0.00	0.00	0.00	5,136,367.22
1M-2A	06/25/18 - 07/24/18	30	4.74113 %	93,986,000.00	371,333.20	0.00	0.00	0.00	371,333.20	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	06/25/18 - 07/24/18	30	4.74113 %	93,986,000.00	371,333.20	0.00	0.00	0.00	371,333.20	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	06/25/18 - 07/24/18	30	4.74113 %	93,986,000.00	371,333.20	0.00	0.00	0.00	371,333.20	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	06/25/18 - 07/24/18	30	4.74113 %	281,958,000.00	1,113,999.61	0.00	0.00	0.00	1,113,999.61	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	06/25/18 - 07/24/18	30	6.24113 %	78,322,000.00	407,348.15	0.00	0.00	0.00	407,348.15	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	30	2.94113 %	93,986,000.00	230,354.20	0.00	0.00	0.00	230,354.20	0.00	93,986,000.00
1E-A2	06/25/18 - 07/24/18	30	3.34113 %	93,986,000.00	261,682.87	0.00	0.00	0.00	261,682.87	0.00	93,986,000.00
1E-A3	06/25/18 - 07/24/18	30	3.74113 %	93,986,000.00	293,011.54	0.00	0.00	0.00	293,011.54	0.00	93,986,000.00
1E-A4	06/25/18 - 07/24/18	30	4.14113 %	93,986,000.00	324,340.20	0.00	0.00	0.00	324,340.20	0.00	93,986,000.00
1E-B1	06/25/18 - 07/24/18	30	2.94113 %	93,986,000.00	230,354.20	0.00	0.00	0.00	230,354.20	0.00	93,986,000.00
1E-B2	06/25/18 - 07/24/18	30	3.34113 %	93,986,000.00	261,682.87	0.00	0.00	0.00	261,682.87	0.00	93,986,000.00
1E-B3	06/25/18 - 07/24/18	30	3.74113 %	93,986,000.00	293,011.54	0.00	0.00	0.00	293,011.54	0.00	93,986,000.00
1E-B4	06/25/18 - 07/24/18	30	4.14113 %	93,986,000.00	324,340.20	0.00	0.00	0.00	324,340.20	0.00	93,986,000.00
1E-C1	06/25/18 - 07/24/18	30	2.94113 %	93,986,000.00	230,354.20	0.00	0.00	0.00	230,354.20	0.00	93,986,000.00
1E-C2	06/25/18 - 07/24/18	30	3.34113 %	93,986,000.00	261,682.87	0.00	0.00	0.00	261,682.87	0.00	93,986,000.00
1E-C3	06/25/18 - 07/24/18	30	3.74113 %	93,986,000.00	293,011.54	0.00	0.00	0.00	293,011.54	0.00	93,986,000.00
1E-C4	06/25/18 - 07/24/18	30	4.14113 %	93,986,000.00	324,340.20	0.00	0.00	0.00	324,340.20	0.00	93,986,000.00
1E-D1	06/25/18 - 07/24/18	30	2.94113 %	187,972,000.00	460,708.41	0.00	0.00	0.00	460,708.41	0.00	187,972,000.00
1E-D2	06/25/18 - 07/24/18	30	3.34113 %	187,972,000.00	523,365.74	0.00	0.00	0.00	523,365.74	0.00	187,972,000.00
1E-D3	06/25/18 - 07/24/18	30	3.74113 %	187,972,000.00	586,023.07	0.00	0.00	0.00	586,023.07	0.00	187,972,000.00
1E-D4	06/25/18 - 07/24/18	30	4.14113 %	187,972,000.00	648,680.41	0.00	0.00	0.00	648,680.41	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	06/25/18 - 07/24/18	30	4.74113 %	187,972,000.00	742,666.41	0.00	0.00	0.00	742,666.41	0.00	187,972,000.00
1E-F1	06/25/18 - 07/24/18	30	2.94113 %	187,972,000.00	460,708.41	0.00	0.00	0.00	460,708.41	0.00	187,972,000.00
1E-F2	06/25/18 - 07/24/18	30	3.34113 %	187,972,000.00	523,365.74	0.00	0.00	0.00	523,365.74	0.00	187,972,000.00
1E-F3	06/25/18 - 07/24/18	30	3.74113 %	187,972,000.00	586,023.07	0.00	0.00	0.00	586,023.07	0.00	187,972,000.00
1E-F4	06/25/18 - 07/24/18	30	4.14113 %	187,972,000.00	648,680.41	0.00	0.00	0.00	648,680.41	0.00	187,972,000.00
1E-F5	06/25/18 - 07/24/18	30	4.74113 %	187,972,000.00	742,666.41	0.00	0.00	0.00	742,666.41	0.00	187,972,000.00
1X-1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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 %	13,600,052,430.51	0.00	0.00	0.00	0.00	0.00	0.00	13,490,327,094.11
2M-1	06/25/18 - 07/24/18	30	2.84113 %	101,000,330.96	239,129.23	0.00	0.00	0.00	239,129.23	0.00	96,084,425.94
2M-1H	N/A	N/A	0.00000 %	5,316,314.53	0.00	0.00	0.00	0.00	0.00	0.00	5,057,557.98
2M-2A	06/25/18 - 07/24/18	30	4.89113 %	119,342,000.00	486,431.03	0.00	0.00	0.00	486,431.03	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	06/25/18 - 07/24/18	30	4.89113 %	120,816,000.00	492,438.97	0.00	0.00	0.00	492,438.97	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	06/25/18 - 07/24/18	30	4.89113 %	120,816,000.00	492,438.97	0.00	0.00	0.00	492,438.97	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	06/25/18 - 07/24/18	30	4.89113 %	360,974,000.00	1,471,308.97	0.00	0.00	0.00	1,471,308.97	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	06/25/18 - 07/24/18	30	6.54113 %	73,668,000.00	401,559.97	0.00	0.00	0.00	401,559.97	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 %	77,543,223.09	0.00	0.00	0.00	0.00	0.00	0.00	77,543,152.59
2A-I1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	30	3.09113 %	119,342,000.00	307,418.03	0.00	0.00	0.00	307,418.03	0.00	119,342,000.00
2E-A2	06/25/18 - 07/24/18	30	3.49113 %	119,342,000.00	347,198.70	0.00	0.00	0.00	347,198.70	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	06/25/18 - 07/24/18	30	3.89113 %	119,342,000.00	386,979.36	0.00	0.00	0.00	386,979.36	0.00	119,342,000.00
2E-A4	06/25/18 - 07/24/18	30	4.29113 %	119,342,000.00	426,760.03	0.00	0.00	0.00	426,760.03	0.00	119,342,000.00
2E-B1	06/25/18 - 07/24/18	30	3.09113 %	120,816,000.00	311,214.97	0.00	0.00	0.00	311,214.97	0.00	120,816,000.00
2E-B2	06/25/18 - 07/24/18	30	3.49113 %	120,816,000.00	351,486.97	0.00	0.00	0.00	351,486.97	0.00	120,816,000.00
2E-B3	06/25/18 - 07/24/18	30	3.89113 %	120,816,000.00	391,758.97	0.00	0.00	0.00	391,758.97	0.00	120,816,000.00
2E-B4	06/25/18 - 07/24/18	30	4.29113 %	120,816,000.00	432,030.97	0.00	0.00	0.00	432,030.97	0.00	120,816,000.00
2E-C1	06/25/18 - 07/24/18	30	3.09113 %	120,816,000.00	311,214.97	0.00	0.00	0.00	311,214.97	0.00	120,816,000.00
2E-C2	06/25/18 - 07/24/18	30	3.49113 %	120,816,000.00	351,486.97	0.00	0.00	0.00	351,486.97	0.00	120,816,000.00
2E-C3	06/25/18 - 07/24/18	30	3.89113 %	120,816,000.00	391,758.97	0.00	0.00	0.00	391,758.97	0.00	120,816,000.00
2E-C4	06/25/18 - 07/24/18	30	4.29113 %	120,816,000.00	432,030.97	0.00	0.00	0.00	432,030.97	0.00	120,816,000.00
2E-D1	06/25/18 - 07/24/18	30	3.09113 %	240,158,000.00	618,633.00	0.00	0.00	0.00	618,633.00	0.00	240,158,000.00
2E-D2	06/25/18 - 07/24/18	30	3.49113 %	240,158,000.00	698,685.67	0.00	0.00	0.00	698,685.67	0.00	240,158,000.00
2E-D3	06/25/18 - 07/24/18	30	3.89113 %	240,158,000.00	778,738.33	0.00	0.00	0.00	778,738.33	0.00	240,158,000.00
2E-D4	06/25/18 - 07/24/18	30	4.29113 %	240,158,000.00	858,791.00	0.00	0.00	0.00	858,791.00	0.00	240,158,000.00
2E-D5	06/25/18 - 07/24/18	30	4.89113 %	240,158,000.00	978,870.00	0.00	0.00	0.00	978,870.00	0.00	240,158,000.00
2E-F1	06/25/18 - 07/24/18	30	3.09113 %	241,632,000.00	622,429.94	0.00	0.00	0.00	622,429.94	0.00	241,632,000.00
2E-F2	06/25/18 - 07/24/18	30	3.49113 %	241,632,000.00	702,973.94	0.00	0.00	0.00	702,973.94	0.00	241,632,000.00
2E-F3	06/25/18 - 07/24/18	30	3.89113 %	241,632,000.00	783,517.94	0.00	0.00	0.00	783,517.94	0.00	241,632,000.00
2E-F4	06/25/18 - 07/24/18	30	4.29113 %	241,632,000.00	864,061.94	0.00	0.00	0.00	864,061.94	0.00	241,632,000.00
2E-F5	06/25/18 - 07/24/18	30	4.89113 %	241,632,000.00	984,877.94	0.00	0.00	0.00	984,877.94	0.00	241,632,000.00
2X-1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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					34,048,537.42	0.00	0.00	0.00	34,048,537.42	0.00	

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

**Connecticut Avenue Securities
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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 %	909.44035746	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	900.77408732
1M-1	156,644,000.00	2.84113 %	655.87335812	1.55285124	0.00000000	0.00000000	0.00000000	1.55285124	0.00000000	622.94153156
1M-1H	8,245,344.00	0.00000 %	655.87335835	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	622.94153161
1M-2A	93,986,000.00	4.74113 %	1000.00000000	3.95094163	0.00000000	0.00000000	0.00000000	3.95094163	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	4.74113 %	1000.00000000	3.95094163	0.00000000	0.00000000	0.00000000	3.95094163	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	4.74113 %	1000.00000000	3.95094163	0.00000000	0.00000000	0.00000000	3.95094163	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	4.74113 %	1000.00000000	3.95094167	0.00000000	0.00000000	0.00000000	3.95094167	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	6.24113 %	1000.00000000	5.20094163	0.00000000	0.00000000	0.00000000	5.20094163	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	2.94113 %	1000.00000000	2.45094163	0.00000000	0.00000000	0.00000000	2.45094163	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.34113 %	1000.00000000	2.78427500	0.00000000	0.00000000	0.00000000	2.78427500	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.74113 %	1000.00000000	3.11760837	0.00000000	0.00000000	0.00000000	3.11760837	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.14113 %	1000.00000000	3.45094163	0.00000000	0.00000000	0.00000000	3.45094163	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.94113 %	1000.00000000	2.45094163	0.00000000	0.00000000	0.00000000	2.45094163	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.34113 %	1000.00000000	2.78427500	0.00000000	0.00000000	0.00000000	2.78427500	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.74113 %	1000.00000000	3.11760837	0.00000000	0.00000000	0.00000000	3.11760837	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.14113 %	1000.00000000	3.45094163	0.00000000	0.00000000	0.00000000	3.45094163	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.94113 %	1000.00000000	2.45094163	0.00000000	0.00000000	0.00000000	2.45094163	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.34113 %	1000.00000000	2.78427500	0.00000000	0.00000000	0.00000000	2.78427500	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.74113 %	1000.00000000	3.11760837	0.00000000	0.00000000	0.00000000	3.11760837	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.14113 %	1000.00000000	3.45094163	0.00000000	0.00000000	0.00000000	3.45094163	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.94113 %	1000.00000000	2.45094168	0.00000000	0.00000000	0.00000000	2.45094168	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.34113 %	1000.00000000	2.78427500	0.00000000	0.00000000	0.00000000	2.78427500	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.74113 %	1000.00000000	3.11760831	0.00000000	0.00000000	0.00000000	3.11760831	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.14113 %	1000.00000000	3.45094168	0.00000000	0.00000000	0.00000000	3.45094168	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	187,972,000.00	4.74113 %	1000.00000000	3.95094168	0.00000000	0.00000000	0.00000000	3.95094168	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.94113 %	1000.00000000	2.45094168	0.00000000	0.00000000	0.00000000	2.45094168	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.34113 %	1000.00000000	2.78427500	0.00000000	0.00000000	0.00000000	2.78427500	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.74113 %	1000.00000000	3.11760831	0.00000000	0.00000000	0.00000000	3.11760831	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.14113 %	1000.00000000	3.45094168	0.00000000	0.00000000	0.00000000	3.45094168	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.74113 %	1000.00000000	3.95094168	0.00000000	0.00000000	0.00000000	3.95094168	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 %	915.82758112	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	908.43867656
2M-1	117,869,000.00	2.84113 %	856.88629716	2.02877118	0.00000000	0.00000000	0.00000000	2.02877118	0.00000000	815.17978383
2M-1H	6,204,224.00	0.00000 %	856.88629714	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	815.17978397
2M-2A	119,342,000.00	4.89113 %	1000.00000000	4.07594166	0.00000000	0.00000000	0.00000000	4.07594166	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	4.89113 %	1000.00000000	4.07594168	0.00000000	0.00000000	0.00000000	4.07594168	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	4.89113 %	1000.00000000	4.07594168	0.00000000	0.00000000	0.00000000	4.07594168	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	4.89113 %	1000.00000000	4.07594167	0.00000000	0.00000000	0.00000000	4.07594167	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	6.54113 %	1000.00000000	5.45094166	0.00000000	0.00000000	0.00000000	5.45094166	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 %	999.96722052	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.96631138
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	3.09113 %	1000.00000000	2.57594166	0.00000000	0.00000000	0.00000000	2.57594166	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.49113 %	1000.00000000	2.90927502	0.00000000	0.00000000	0.00000000	2.90927502	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	3.89113 %	1000.00000000	3.24260830	0.00000000	0.00000000	0.00000000	3.24260830	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.29113 %	1000.00000000	3.57594166	0.00000000	0.00000000	0.00000000	3.57594166	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.09113 %	1000.00000000	2.57594168	0.00000000	0.00000000	0.00000000	2.57594168	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.49113 %	1000.00000000	2.90927501	0.00000000	0.00000000	0.00000000	2.90927501	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.89113 %	1000.00000000	3.24260835	0.00000000	0.00000000	0.00000000	3.24260835	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.29113 %	1000.00000000	3.57594168	0.00000000	0.00000000	0.00000000	3.57594168	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.09113 %	1000.00000000	2.57594168	0.00000000	0.00000000	0.00000000	2.57594168	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.49113 %	1000.00000000	2.90927501	0.00000000	0.00000000	0.00000000	2.90927501	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.89113 %	1000.00000000	3.24260835	0.00000000	0.00000000	0.00000000	3.24260835	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.29113 %	1000.00000000	3.57594168	0.00000000	0.00000000	0.00000000	3.57594168	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.09113 %	1000.00000000	2.57594167	0.00000000	0.00000000	0.00000000	2.57594167	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.49113 %	1000.00000000	2.90927502	0.00000000	0.00000000	0.00000000	2.90927502	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.89113 %	1000.00000000	3.24260832	0.00000000	0.00000000	0.00000000	3.24260832	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.29113 %	1000.00000000	3.57594167	0.00000000	0.00000000	0.00000000	3.57594167	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.89113 %	1000.00000000	4.07594167	0.00000000	0.00000000	0.00000000	4.07594167	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.09113 %	1000.00000000	2.57594168	0.00000000	0.00000000	0.00000000	2.57594168	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.49113 %	1000.00000000	2.90927501	0.00000000	0.00000000	0.00000000	2.90927501	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.89113 %	1000.00000000	3.24260835	0.00000000	0.00000000	0.00000000	3.24260835	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.29113 %	1000.00000000	3.57594168	0.00000000	0.00000000	0.00000000	3.57594168	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.89113 %	1000.00000000	4.07594168	0.00000000	0.00000000	0.00000000	4.07594168	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	12,851,900.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,118,335.06
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>13,970,235.48</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,951,068.82
Total Withdrawals (Pool Distribution Amount)	<u>13,970,235.48</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-Jul-2018

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.091130%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	142,897,559.88
Total Principal Reduction Cumulative	1,636,129,565.40
Scheduled Principal Current	23,684,614.43
Scheduled Principal Cumulative	263,234,115.99
Unscheduled Principal Current	119,212,945.45
Unscheduled Principal Cumulative	1,372,895,449.41
Senior Reduction Amount	137,467,452.60
Subordinate Reduction Amount	5,430,107.28
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	758.33
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	114,900,068.47
Total Principal Reduction Cumulative	1,382,620,790.36
Scheduled Principal Current	21,348,782.75
Scheduled Principal Cumulative	237,659,608.01
Unscheduled Principal Current	93,551,285.72
Unscheduled Principal Cumulative	1,144,961,140.44
Senior Reduction Amount	109,725,406.89
Subordinate Reduction Amount	5,174,661.58
Calculated Tranche Write-Down Amount	70.50
Calculated Tranche Write-Up Amount	0.00
Modification Loss	3,364.80
Recovery Principal on Previously Liquidated Loan Current	70.50
Recovery Principal on Previously Liquidated Loan Cumulative	2,570.50
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	64707
Period Reference Pool Removal Loan Count	492
Period Ending Loan Count	64215
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,852,804,839.26
Period PIF Loan Count Current	491
PIF Loan Count Cumulative	5104
Period PIF Loan UPB Current	111,991,750.46
PIF Loan UPB Cumulative	1,278,228,881.03
Period Partial Prepayment Amount	6,981,757.25
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	48
Repurchased Prior Credit Event UPB Curr	502,118.88
Repurchased Prior Credit Event UPB Cum	11,816,169.41
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	55
Total Active Modified Loan UPB	12,630,067.60
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	62770
Period Reference Pool Removal Loan Count	395
Period Ending Loan Count	62375
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,126,532,245.92
Period PIF Loan Count Current	393
PIF Loan Count Cumulative	4080
Period PIF Loan UPB Current	88,676,267.38
PIF Loan UPB Cumulative	1,074,885,048.15
Period Partial Prepayment Amount	4,451,757.68
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	33
Repurchased Prior Credit Event UPB Curr	616,216.18
Repurchased Prior Credit Event UPB Cum	7,692,405.79
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	187,610.26
Total Active Modified Loan Count	92
Total Active Modified Loan UPB	24,471,915.24
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	95.496381%
Subordinate Percentage	4.503619%
Minimum Credit Enhancement Test Pass?	YES
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	70.50	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

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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	333	74,354,192.00	0.518570%	0.500607%
60 Days	45	10,016,948.38	0.070077%	0.067441%
90 Days	27	5,900,526.77	0.042046%	0.039727%
120 Days	41	8,726,890.14	0.063848%	0.058756%
150 Days	33	7,721,299.33	0.051390%	0.051985%
180+ Days	82	17,136,636.10	0.127696%	0.115376%
	561	123,856,492.72	0.873628%	0.833893%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	355	80,105,897.99	0.569138%	0.567060%
60 Days	84	17,135,241.27	0.134669%	0.121298%
90 Days	78	17,650,566.22	0.125050%	0.124946%
120 Days	58	13,446,297.11	0.092986%	0.095185%
150 Days	44	10,418,338.94	0.070541%	0.073750%
180+ Days	106	26,020,698.00	0.169940%	0.184197%
	725	164,777,039.53	1.162325%	1.166437%

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**Group 1
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
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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	0.019%
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	0.005%
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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Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	6	1,607,562.53	758.33	0.047	758.33	0.00
2	35	9,005,002.35	3,364.80	0.037	3,364.80	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43782465	268,015.31	5.43	0.002	5.43	0.00
1	43784048	252,605.65	78.94	0.031	78.94	0.00
1	43806483	93,335.79	77.00	0.082	77.00	0.00
1	43808459	370,959.06	115.92	0.031	115.92	0.00
1	43809028	412,732.73	472.92	0.115	472.92	0.00
1	43747774	209,913.99	8.11	0.004	8.11	0.00
2	43815407	334,653.63	104.58	0.031	104.58	0.00
2	43830545	206,423.46	8.05	0.004	8.05	0.00
2	43830504	230,163.99	167.83	0.073	167.83	0.00
2	43828736	148,281.71	68.64	0.046	68.64	0.00
2	43827637	288,920.08	30.10	0.010	30.10	0.00
2	43826363	265,690.24	187.54	0.071	187.54	0.00
2	43823119	332,902.62	242.74	0.073	242.74	0.00
2	43819757	197,546.95	175.01	0.089	175.01	0.00
2	43818038	147,991.85	53.22	0.036	53.22	0.00
2	43835997	160,801.13	100.50	0.062	100.50	0.00
2	43812860	110,576.96	1.50	0.001	1.50	0.00
2	43810652	317,744.02	3.24	0.001	3.24	0.00
2	43810156	217,553.96	90.65	0.042	90.65	0.00
2	43819333	255,798.94	79.94	0.031	79.94	0.00
2	43848224	330,058.69	68.76	0.021	68.76	0.00
2	43873267	420,608.66	16.22	0.004	16.22	0.00
2	43873081	299,289.21	187.06	0.063	187.06	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

**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 Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43869405	375,806.48	195.73	0.052	195.73	0.00
2	43868277	298,083.38	217.35	0.073	217.35	0.00
2	43868265	151,329.36	157.63	0.104	157.63	0.00
2	43865301	291,018.74	32.06	0.011	32.06	0.00
2	43862125	322,243.99	203.03	0.063	203.03	0.00
2	43857123	255,021.36	26.56	0.010	26.56	0.00
2	43832708	244,370.55	101.82	0.042	101.82	0.00
2	43850946	367,408.92	5.43	0.001	5.43	0.00
2	43835530	222,006.84	46.25	0.021	46.25	0.00
2	43846610	354,117.21	221.32	0.062	221.32	0.00
2	43846554	120,603.29	4.45	0.004	4.45	0.00
2	43844901	314,427.28	147.53	0.047	147.53	0.00
2	43843495	281,703.30	4.77	0.002	4.77	0.00
2	43843418	223,081.82	8.59	0.004	8.59	0.00
2	43838945	201,764.19	91.52	0.045	91.52	0.00
2	43836552	161,984.32	33.75	0.021	33.75	0.00
2	43875350	295,928.56	92.48	0.031	92.48	0.00
2	43852701	259,096.66	188.92	0.073	188.92	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
1	187,610.26	70.50	2,612.41	1.392

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
43819872	187,610.26	70.50	2,612.41	0.04

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2018

7/11/2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	187,610.26	2,612.41	1.392

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43819872	187,610.26	2,612.41	1.392

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	1	41.91	70.50	0.000 %	0	0.00	0.00	0.000 %	1	41.91	70.50	0.000 %
Total	1	41.91	70.50	0.000 %	0	0.00	0.00	0.000 %	1	41.91	70.50	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0043819872	189,000.00	5.250 %	CO	97.00	360	41.91	04/30/2018	70.50	2,612.41

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-C06**

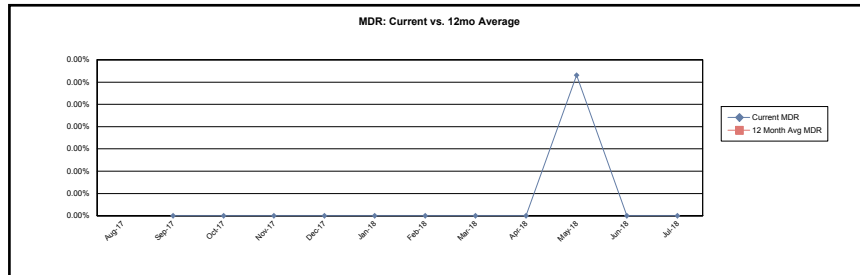
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Realized Loss Report - Collateral

Summary

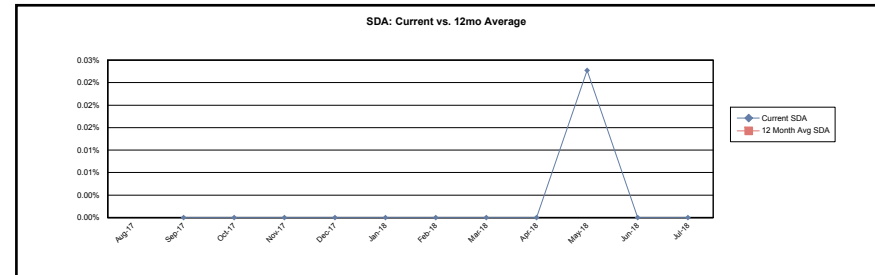
MDR

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



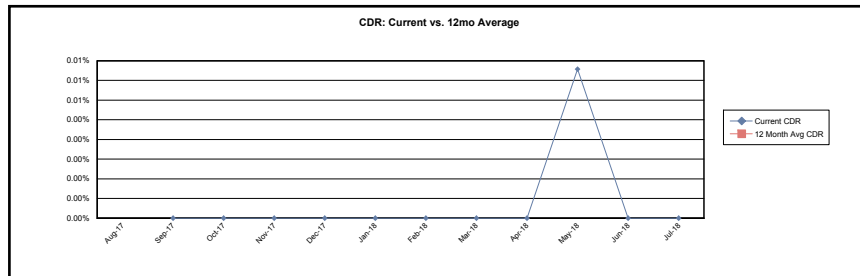
SDA

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



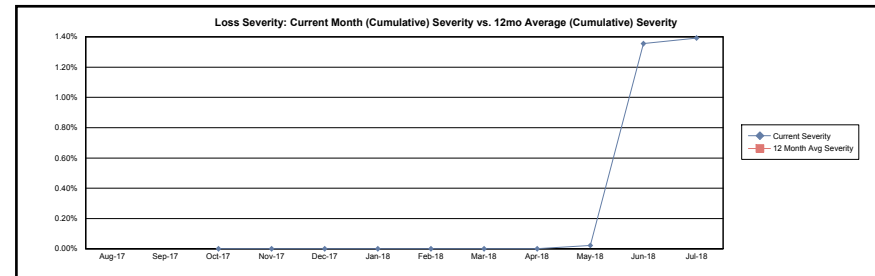
CDR

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



Loss Severity

Current Month (Cumulative)	1.392 %
3 Month Average (Cumulative)	0.923 %
12 Month Average (Cumulative)	N/A



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

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

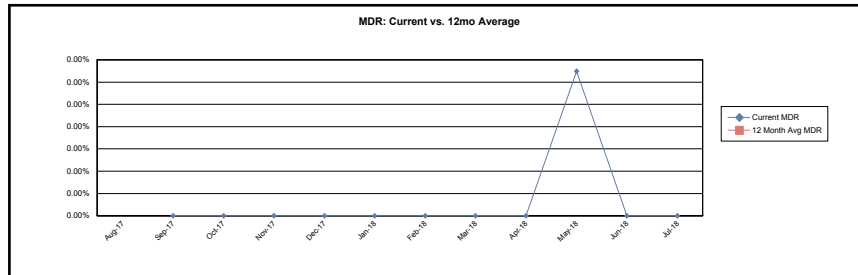
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Realized Loss Report - Collateral

Group 2

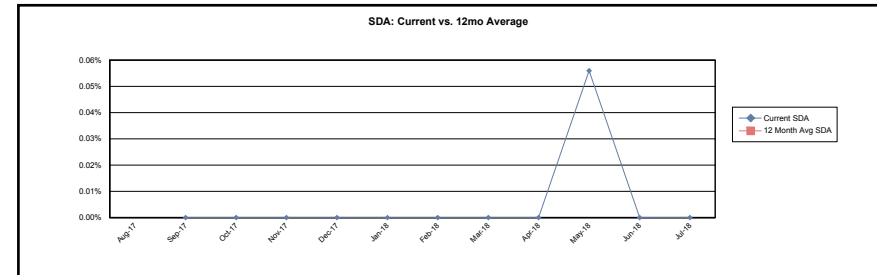
MDR

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



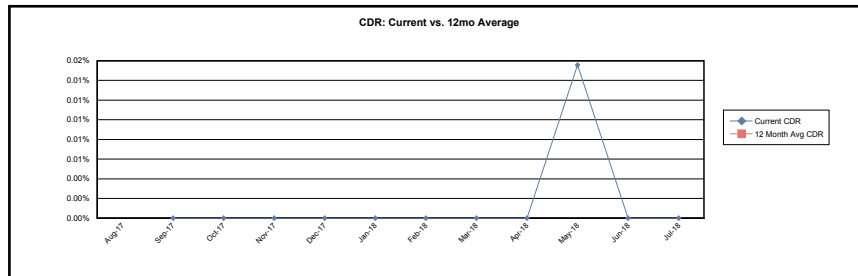
SDA

Current Month 0.000 %
3 Month Average 0.019 %
12 Month Average 0.000 %



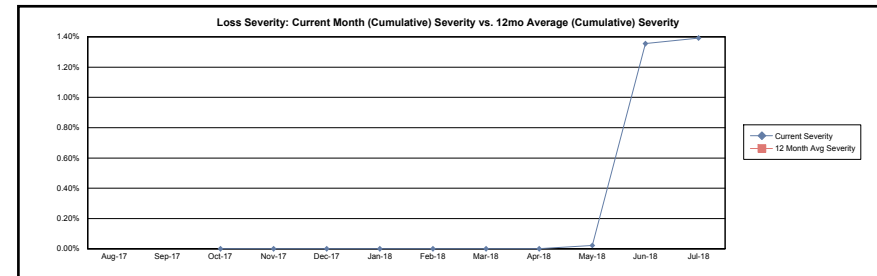
CDR

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



Loss Severity

Current Month (Cumulative) 1.392 %
3 Month Average (Cumulative) 0.923 %
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 0.729 %
3 Month Average 0.697 %
12 Month Average 0.000 %

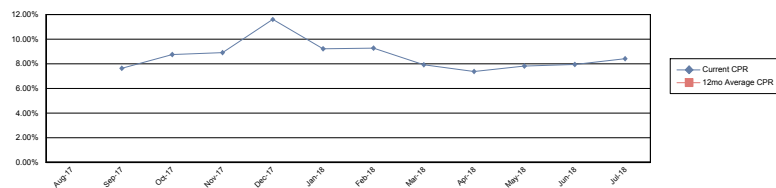
CPR

Current Month 8.404 %
3 Month Average 8.054 %
12 Month Average 0.000 %

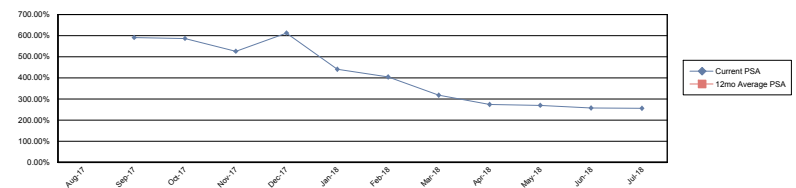
PSA

Current Month 255.160 %
3 Month Average 260.657 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.796 %
3 Month Average 0.747 %
12 Month Average 0.000 %

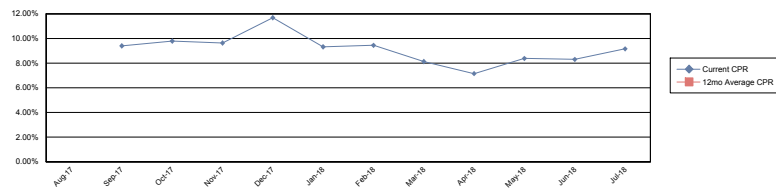
CPR

Current Month 9.147 %
3 Month Average 8.603 %
12 Month Average 0.000 %

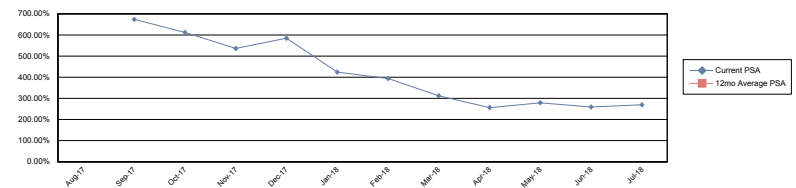
PSA

Current Month 269.084 %
3 Month Average 269.096 %
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 0.658 %
3 Month Average 0.645 %
12 Month Average 0.000 %

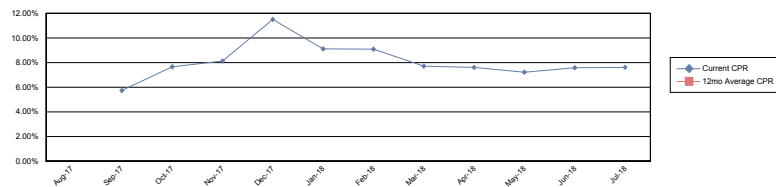
CPR

Current Month 7.615 %
3 Month Average 7.472 %
12 Month Average 0.000 %

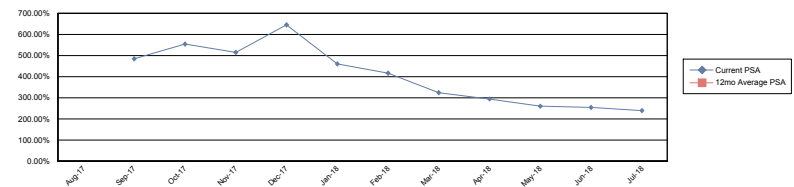
PSA

Current Month 239.298 %
3 Month Average 250.997 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

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
0043791356	502,118.88	0.00	0.000%	502,118.88
0043825938	390,052.28	0.00	0.000%	390,052.28
0043833947	226,163.90	0.00	0.000%	226,163.90
Totals	1,118,335.06	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.

Exchange History

Effective Exchange Date: 5/23/2018

Incoming Certificates:

Class	Prior Value	Issued Value
2M-2A	8,538,031	13,114,602
2M-2B	3,380,414	8,013,510
2M-2C	3,380,414	8,013,510

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	335,149,000	321,306,237