

**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

12-Mar-2018 09:50:50 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		02/28/2018	0.00000 %	14,923,632,505.63	0.00	127,373,470.88	0.00	14,796,259,034.76	127,373,470.88	0.00
1M-1	30711XQS6	03/23/2018	2.37070 %	121,417,712.41	223,879.42	4,779,788.53	0.00	116,637,923.88	5,003,667.95	0.00
1M-1H		02/28/2018	0.00000 %	6,391,121.31	0.00	251,595.98	0.00	6,139,525.33	251,595.98	0.00
1M-2A	30711XQT4	03/23/2018	4.27070 %	93,986,000.00	312,189.12	0.00	0.00	93,986,000.00	312,189.12	0.00
1M-AH		02/28/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	03/23/2018	4.27070 %	93,986,000.00	312,189.12	0.00	0.00	93,986,000.00	312,189.12	0.00
1M-BH		02/28/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	03/23/2018	4.27070 %	93,986,000.00	312,189.12	0.00	0.00	93,986,000.00	312,189.12	0.00
1M-CH		02/28/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	03/23/2018	4.27070 %	281,958,000.00	936,567.36	0.00	0.00	281,958,000.00	936,567.36	0.00
1M-2H		02/28/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	03/23/2018	5.77070 %	78,322,000.00	351,534.37	0.00	0.00	78,322,000.00	351,534.37	0.00
1B-1H		02/28/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		02/28/2018	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	03/23/2018	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1A-I2	30711XRB2	03/23/2018	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1A-I3	30711XRD8	03/23/2018	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1A-I4	30711XRF3	03/23/2018	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1B-I1	30711XRH9	03/23/2018	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1B-I2	30711XRK2	03/23/2018	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1B-I3	30711XRM8	03/23/2018	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1B-I4	30711XRP1	03/23/2018	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1C-I1	30711XRR7	03/23/2018	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1C-I2	30711XRT3	03/23/2018	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1C-I3	30711XRV8	03/23/2018	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1C-I4	30711XRX4	03/23/2018	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1E-A1	30711XQY3	03/23/2018	2.47070 %	93,986,000.00	180,608.72	0.00	0.00	93,986,000.00	180,608.72	0.00
1E-A2	30711XRA4	03/23/2018	2.87070 %	93,986,000.00	209,848.81	0.00	0.00	93,986,000.00	209,848.81	0.00
1E-A3	30711XRC0	03/23/2018	3.27070 %	93,986,000.00	239,088.90	0.00	0.00	93,986,000.00	239,088.90	0.00
1E-A4	30711XRE6	03/23/2018	3.67070 %	93,986,000.00	268,328.99	0.00	0.00	93,986,000.00	268,328.99	0.00
1E-B1	30711XRG1	03/23/2018	2.47070 %	93,986,000.00	180,608.72	0.00	0.00	93,986,000.00	180,608.72	0.00
1E-B2	30711XRJ5	03/23/2018	2.87070 %	93,986,000.00	209,848.81	0.00	0.00	93,986,000.00	209,848.81	0.00
1E-B3	30711XRL0	03/23/2018	3.27070 %	93,986,000.00	239,088.90	0.00	0.00	93,986,000.00	239,088.90	0.00
1E-B4	30711XRN6	03/23/2018	3.67070 %	93,986,000.00	268,328.99	0.00	0.00	93,986,000.00	268,328.99	0.00
1E-C1	30711XRQ9	03/23/2018	2.47070 %	93,986,000.00	180,608.72	0.00	0.00	93,986,000.00	180,608.72	0.00
1E-C2	30711XRS5	03/23/2018	2.87070 %	93,986,000.00	209,848.81	0.00	0.00	93,986,000.00	209,848.81	0.00
1E-C3	30711XRU0	03/23/2018	3.27070 %	93,986,000.00	239,088.90	0.00	0.00	93,986,000.00	239,088.90	0.00
1E-C4	30711XRW6	03/23/2018	3.67070 %	93,986,000.00	268,328.99	0.00	0.00	93,986,000.00	268,328.99	0.00
1E-D1	30711XRY2	03/23/2018	2.47070 %	187,972,000.00	361,217.44	0.00	0.00	187,972,000.00	361,217.44	0.00
1E-D2	30711XRZ9	03/23/2018	2.87070 %	187,972,000.00	419,697.62	0.00	0.00	187,972,000.00	419,697.62	0.00
1E-D3	30711XSA3	03/23/2018	3.27070 %	187,972,000.00	478,177.79	0.00	0.00	187,972,000.00	478,177.79	0.00
1E-D4	30711XSB1	03/23/2018	3.67070 %	187,972,000.00	536,657.97	0.00	0.00	187,972,000.00	536,657.97	0.00
1E-D5	30711XSC9	03/23/2018	4.27070 %	187,972,000.00	624,378.24	0.00	0.00	187,972,000.00	624,378.24	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

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Series 2017-C06**

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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	03/23/2018	2.47070 %	187,972,000.00	361,217.44	0.00	0.00	187,972,000.00	361,217.44	0.00
1E-F2	30711XSE5	03/23/2018	2.87070 %	187,972,000.00	419,697.62	0.00	0.00	187,972,000.00	419,697.62	0.00
1E-F3	30711XSF2	03/23/2018	3.27070 %	187,972,000.00	478,177.79	0.00	0.00	187,972,000.00	478,177.79	0.00
1E-F4	30711XSG0	03/23/2018	3.67070 %	187,972,000.00	536,657.97	0.00	0.00	187,972,000.00	536,657.97	0.00
1E-F5	30711XSH8	03/23/2018	4.27070 %	187,972,000.00	624,378.24	0.00	0.00	187,972,000.00	624,378.24	0.00
1X-1	30711XSJ4	03/23/2018	1.80000 %	0.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00
1X-2	30711XSK1	03/23/2018	1.40000 %	0.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00
1X-3	30711XSL9	03/23/2018	1.00000 %	0.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00
1X-4	30711XSM7	03/23/2018	0.60000 %	0.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00
1Y-1	30711XSN5	03/23/2018	1.80000 %	0.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00
1Y-2	30711XSP0	03/23/2018	1.40000 %	0.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00
1Y-3	30711XSQ8	03/23/2018	1.00000 %	0.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00
1Y-4	30711XSR6	03/23/2018	0.60000 %	0.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00
2A-H		02/28/2018	0.00000 %	14,051,295,324.17	0.00	118,633,370.82	0.00	13,932,661,953.35	118,633,370.82	0.00
2M-1	30711XSS4	03/23/2018	2.37070 %	112,525,463.44	207,483.20	918,414.76	0.00	111,607,048.68	1,125,897.96	0.00
2M-1H		02/28/2018	0.00000 %	5,922,958.38	0.00	48,342.23	0.00	5,874,616.14	48,342.23	0.00
2M-2A	30711XST2	03/23/2018	4.42070 %	119,342,000.00	410,336.25	0.00	0.00	119,342,000.00	410,336.25	0.00
2M-AH		02/28/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	03/23/2018	4.42070 %	120,816,000.00	415,404.34	0.00	0.00	120,816,000.00	415,404.34	0.00
2M-BH		02/28/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	03/23/2018	4.42070 %	120,816,000.00	415,404.34	0.00	0.00	120,816,000.00	415,404.34	0.00
2M-CH		02/28/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	03/23/2018	4.42070 %	360,974,000.00	1,241,144.93	0.00	0.00	360,974,000.00	1,241,144.93	0.00
2M-2H		02/28/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	03/23/2018	6.07070 %	73,668,000.00	347,834.92	0.00	0.00	73,668,000.00	347,834.92	0.00
2B-1H		02/28/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		02/28/2018	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	03/23/2018	1.80000 %	0.00	167,078.80	0.00	0.00	0.00	167,078.80	0.00
2A-I2	30711XTB0	03/23/2018	1.40000 %	0.00	129,950.18	0.00	0.00	0.00	129,950.18	0.00
2A-I3	30711XTD6	03/23/2018	1.00000 %	0.00	92,821.56	0.00	0.00	0.00	92,821.56	0.00
2A-I4	30711XTF1	03/23/2018	0.60000 %	0.00	55,692.93	0.00	0.00	0.00	55,692.93	0.00
2B-I1	30711XTH7	03/23/2018	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2B-I2	30711XTK0	03/23/2018	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2B-I3	30711XTM6	03/23/2018	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2B-I4	30711XTP9	03/23/2018	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2C-I1	30711XTR5	03/23/2018	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2C-I2	30711XTT1	03/23/2018	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2C-I3	30711XTV6	03/23/2018	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2C-I4	30711XTX2	03/23/2018	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2E-A1	30711XSY1	03/23/2018	2.62070 %	119,342,000.00	243,257.45	0.00	0.00	119,342,000.00	243,257.45	0.00
2E-A2	30711XTA2	03/23/2018	3.02070 %	119,342,000.00	280,386.07	0.00	0.00	119,342,000.00	280,386.07	0.00
2E-A3	30711XTC8	03/23/2018	3.42070 %	119,342,000.00	317,514.70	0.00	0.00	119,342,000.00	317,514.70	0.00
2E-A4	30711XTE4	03/23/2018	3.82070 %	119,342,000.00	354,643.32	0.00	0.00	119,342,000.00	354,643.32	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	03/23/2018	2.62070 %	120,816,000.00	246,261.94	0.00	0.00	120,816,000.00	246,261.94	0.00
2E-B2	30711XTJ3	03/23/2018	3.02070 %	120,816,000.00	283,849.14	0.00	0.00	120,816,000.00	283,849.14	0.00
2E-B3	30711XTL8	03/23/2018	3.42070 %	120,816,000.00	321,436.34	0.00	0.00	120,816,000.00	321,436.34	0.00
2E-B4	30711XTN4	03/23/2018	3.82070 %	120,816,000.00	359,023.54	0.00	0.00	120,816,000.00	359,023.54	0.00
2E-C1	30711XTQ7	03/23/2018	2.62070 %	120,816,000.00	246,261.94	0.00	0.00	120,816,000.00	246,261.94	0.00
2E-C2	30711XTS3	03/23/2018	3.02070 %	120,816,000.00	283,849.14	0.00	0.00	120,816,000.00	283,849.14	0.00
2E-C3	30711XTU8	03/23/2018	3.42070 %	120,816,000.00	321,436.34	0.00	0.00	120,816,000.00	321,436.34	0.00
2E-C4	30711XTW4	03/23/2018	3.82070 %	120,816,000.00	359,023.54	0.00	0.00	120,816,000.00	359,023.54	0.00
2E-D1	30711XTY0	03/23/2018	2.62070 %	240,158,000.00	489,519.39	0.00	0.00	240,158,000.00	489,519.39	0.00
2E-D2	30711XTZ7	03/23/2018	3.02070 %	240,158,000.00	564,235.21	0.00	0.00	240,158,000.00	564,235.21	0.00
2E-D3	30711XUA0	03/23/2018	3.42070 %	240,158,000.00	638,951.03	0.00	0.00	240,158,000.00	638,951.03	0.00
2E-D4	30711XUB8	03/23/2018	3.82070 %	240,158,000.00	713,666.85	0.00	0.00	240,158,000.00	713,666.85	0.00
2E-D5	30711XUC6	03/23/2018	4.42070 %	240,158,000.00	825,740.59	0.00	0.00	240,158,000.00	825,740.59	0.00
2E-F1	30711XUD4	03/23/2018	2.62070 %	241,632,000.00	492,523.88	0.00	0.00	241,632,000.00	492,523.88	0.00
2E-F2	30711XUE2	03/23/2018	3.02070 %	241,632,000.00	567,698.28	0.00	0.00	241,632,000.00	567,698.28	0.00
2E-F3	30711XUF9	03/23/2018	3.42070 %	241,632,000.00	642,872.68	0.00	0.00	241,632,000.00	642,872.68	0.00
2E-F4	30711XUG7	03/23/2018	3.82070 %	241,632,000.00	718,047.08	0.00	0.00	241,632,000.00	718,047.08	0.00
2E-F5	30711XUH5	03/23/2018	4.42070 %	241,632,000.00	830,808.68	0.00	0.00	241,632,000.00	830,808.68	0.00
2X-1	30711XUJ1	03/23/2018	1.80000 %	0.00	336,221.20	0.00	0.00	0.00	336,221.20	0.00
2X-2	30711XUK8	03/23/2018	1.40000 %	0.00	261,505.38	0.00	0.00	0.00	261,505.38	0.00
2X-3	30711XUL6	03/23/2018	1.00000 %	0.00	186,789.56	0.00	0.00	0.00	186,789.56	0.00
2X-4	30711XUM4	03/23/2018	0.60000 %	0.00	112,073.73	0.00	0.00	0.00	112,073.73	0.00
2Y-1	30711XUN2	03/23/2018	1.80000 %	0.00	338,284.80	0.00	0.00	0.00	338,284.80	0.00
2Y-2	30711XUP7	03/23/2018	1.40000 %	0.00	263,110.40	0.00	0.00	0.00	263,110.40	0.00
2Y-3	30711XUQ5	03/23/2018	1.00000 %	0.00	187,936.00	0.00	0.00	0.00	187,936.00	0.00
2Y-4	30711XUR3	03/23/2018	0.60000 %	0.00	112,761.60	0.00	0.00	0.00	112,761.60	0.00
Totals				37,755,114,095.34	28,723,534.38	252,004,983.20	0.00	37,503,109,112.14	280,728,517.58	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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11-Mar-2018 06:30:45 PM

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	14,923,632,505.63	22,680,923.42	104,692,547.47	0.00	0.00	127,373,470.88	14,796,259,034.76	0.93279082	127,373,470.88
1M-1	156,644,000.00	121,417,712.41	851,119.29	3,928,669.24	0.00	0.00	4,779,788.53	116,637,923.88	0.74460512	4,779,788.53
1M-1H	8,245,344.00	6,391,121.31	44,800.77	206,795.21	0.00	0.00	251,595.98	6,139,525.33	0.74460512	251,595.98
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**

11-Mar-2018 06:30:45 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	14,051,295,324.17	20,786,369.98	97,847,000.84	0.00	0.00	118,633,370.82	13,932,661,953.35	0.93822551	118,633,370.82
2M-1	117,869,000.00	112,525,463.44	918,414.76	0.00	0.00	0.00	918,414.76	111,607,048.68	0.94687364	918,414.76
2M-1H	6,204,224.00	5,922,958.38	48,342.23	0.00	0.00	0.00	48,342.23	5,874,616.14	0.94687364	48,342.23
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

**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	37,755,114,095.34	45,329,970.45	206,675,012.76	0.00	0.00	252,004,983.20	37,503,109,112.14	0.94859901	252,004,983.20

**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 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	940.82074210	1.42985853	6.60006337	0.00000000	0.00000000	8.02992189	932.79082021	0.93279082	8.02992189
1M-1	156,644,000.00	775.11881981	5.43346244	25.08024080	0.00000000	0.00000000	30.51370324	744.60511657	0.74460512	30.51370324
1M-1H	8,245,344.00	775.11881978	5.43346281	25.08024044	0.00000000	0.00000000	30.51370325	744.60511654	0.74460512	30.51370325
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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Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	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	946.21427925	1.39975423	6.58901740	0.00000000	0.00000000	7.98877163	938.22550762	0.93822551	7.98877163
2M-1	117,869,000.00	954.66546284	7.79182618	0.00000000	0.00000000	0.00000000	7.79182618	946.87363666	0.94687364	7.79182618
2M-1H	6,204,224.00	954.66546340	7.79182538	0.00000000	0.00000000	0.00000000	7.79182538	946.87363641	0.94687364	7.79182538
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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www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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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Series 2017-C06**

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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 %	14,923,632,505.63	0.00	0.00	0.00	0.00	0.00	0.00	14,796,259,034.76
1M-1	02/26/18 - 03/25/18	28	2.37070 %	121,417,712.41	223,879.42	0.00	0.00	0.00	223,879.42	0.00	116,637,923.88
1M-1H	N/A	N/A	0.00000 %	6,391,121.31	0.00	0.00	0.00	0.00	0.00	0.00	6,139,525.33
1M-2A	02/26/18 - 03/25/18	28	4.27070 %	93,986,000.00	312,189.12	0.00	0.00	0.00	312,189.12	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	02/26/18 - 03/25/18	28	4.27070 %	93,986,000.00	312,189.12	0.00	0.00	0.00	312,189.12	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	02/26/18 - 03/25/18	28	4.27070 %	93,986,000.00	312,189.12	0.00	0.00	0.00	312,189.12	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	02/26/18 - 03/25/18	28	4.27070 %	281,958,000.00	936,567.36	0.00	0.00	0.00	936,567.36	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	02/26/18 - 03/25/18	28	5.77070 %	78,322,000.00	351,534.37	0.00	0.00	0.00	351,534.37	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	02/26/18 - 03/25/18	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1A-I2	02/26/18 - 03/25/18	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1A-I3	02/26/18 - 03/25/18	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1A-I4	02/26/18 - 03/25/18	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1B-I1	02/26/18 - 03/25/18	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1B-I2	02/26/18 - 03/25/18	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1B-I3	02/26/18 - 03/25/18	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1B-I4	02/26/18 - 03/25/18	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1C-I1	02/26/18 - 03/25/18	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1C-I2	02/26/18 - 03/25/18	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1C-I3	02/26/18 - 03/25/18	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1C-I4	02/26/18 - 03/25/18	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1E-A1	02/26/18 - 03/25/18	28	2.47070 %	93,986,000.00	180,608.72	0.00	0.00	0.00	180,608.72	0.00	93,986,000.00
1E-A2	02/26/18 - 03/25/18	28	2.87070 %	93,986,000.00	209,848.81	0.00	0.00	0.00	209,848.81	0.00	93,986,000.00
1E-A3	02/26/18 - 03/25/18	28	3.27070 %	93,986,000.00	239,088.90	0.00	0.00	0.00	239,088.90	0.00	93,986,000.00
1E-A4	02/26/18 - 03/25/18	28	3.67070 %	93,986,000.00	268,328.99	0.00	0.00	0.00	268,328.99	0.00	93,986,000.00
1E-B1	02/26/18 - 03/25/18	28	2.47070 %	93,986,000.00	180,608.72	0.00	0.00	0.00	180,608.72	0.00	93,986,000.00
1E-B2	02/26/18 - 03/25/18	28	2.87070 %	93,986,000.00	209,848.81	0.00	0.00	0.00	209,848.81	0.00	93,986,000.00
1E-B3	02/26/18 - 03/25/18	28	3.27070 %	93,986,000.00	239,088.90	0.00	0.00	0.00	239,088.90	0.00	93,986,000.00
1E-B4	02/26/18 - 03/25/18	28	3.67070 %	93,986,000.00	268,328.99	0.00	0.00	0.00	268,328.99	0.00	93,986,000.00
1E-C1	02/26/18 - 03/25/18	28	2.47070 %	93,986,000.00	180,608.72	0.00	0.00	0.00	180,608.72	0.00	93,986,000.00
1E-C2	02/26/18 - 03/25/18	28	2.87070 %	93,986,000.00	209,848.81	0.00	0.00	0.00	209,848.81	0.00	93,986,000.00
1E-C3	02/26/18 - 03/25/18	28	3.27070 %	93,986,000.00	239,088.90	0.00	0.00	0.00	239,088.90	0.00	93,986,000.00
1E-C4	02/26/18 - 03/25/18	28	3.67070 %	93,986,000.00	268,328.99	0.00	0.00	0.00	268,328.99	0.00	93,986,000.00
1E-D1	02/26/18 - 03/25/18	28	2.47070 %	187,972,000.00	361,217.44	0.00	0.00	0.00	361,217.44	0.00	187,972,000.00
1E-D2	02/26/18 - 03/25/18	28	2.87070 %	187,972,000.00	419,697.62	0.00	0.00	0.00	419,697.62	0.00	187,972,000.00
1E-D3	02/26/18 - 03/25/18	28	3.27070 %	187,972,000.00	478,177.79	0.00	0.00	0.00	478,177.79	0.00	187,972,000.00
1E-D4	02/26/18 - 03/25/18	28	3.67070 %	187,972,000.00	536,657.97	0.00	0.00	0.00	536,657.97	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	02/26/18 - 03/25/18	28	4.27070 %	187,972,000.00	624,378.24	0.00	0.00	0.00	624,378.24	0.00	187,972,000.00
1E-F1	02/26/18 - 03/25/18	28	2.47070 %	187,972,000.00	361,217.44	0.00	0.00	0.00	361,217.44	0.00	187,972,000.00
1E-F2	02/26/18 - 03/25/18	28	2.87070 %	187,972,000.00	419,697.62	0.00	0.00	0.00	419,697.62	0.00	187,972,000.00
1E-F3	02/26/18 - 03/25/18	28	3.27070 %	187,972,000.00	478,177.79	0.00	0.00	0.00	478,177.79	0.00	187,972,000.00
1E-F4	02/26/18 - 03/25/18	28	3.67070 %	187,972,000.00	536,657.97	0.00	0.00	0.00	536,657.97	0.00	187,972,000.00
1E-F5	02/26/18 - 03/25/18	28	4.27070 %	187,972,000.00	624,378.24	0.00	0.00	0.00	624,378.24	0.00	187,972,000.00
1X-1	02/26/18 - 03/25/18	28	1.80000 %	187,972,000.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00	187,972,000.00
1X-2	02/26/18 - 03/25/18	28	1.40000 %	187,972,000.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00	187,972,000.00
1X-3	02/26/18 - 03/25/18	28	1.00000 %	187,972,000.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00	187,972,000.00
1X-4	02/26/18 - 03/25/18	28	0.60000 %	187,972,000.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00	187,972,000.00
1Y-1	02/26/18 - 03/25/18	28	1.80000 %	187,972,000.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00	187,972,000.00
1Y-2	02/26/18 - 03/25/18	28	1.40000 %	187,972,000.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00	187,972,000.00
1Y-3	02/26/18 - 03/25/18	28	1.00000 %	187,972,000.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00	187,972,000.00
1Y-4	02/26/18 - 03/25/18	28	0.60000 %	187,972,000.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	14,051,295,324.17	0.00	0.00	0.00	0.00	0.00	0.00	13,932,661,953.35
2M-1	02/26/18 - 03/25/18	28	2.37070 %	112,525,463.44	207,483.20	0.00	0.00	0.00	207,483.20	0.00	111,607,048.68
2M-1H	N/A	N/A	0.00000 %	5,922,958.38	0.00	0.00	0.00	0.00	0.00	0.00	5,874,616.14
2M-2A	02/26/18 - 03/25/18	28	4.42070 %	119,342,000.00	410,336.25	0.00	0.00	0.00	410,336.25	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	02/26/18 - 03/25/18	28	4.42070 %	120,816,000.00	415,404.34	0.00	0.00	0.00	415,404.34	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	02/26/18 - 03/25/18	28	4.42070 %	120,816,000.00	415,404.34	0.00	0.00	0.00	415,404.34	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	02/26/18 - 03/25/18	28	4.42070 %	360,974,000.00	1,241,144.93	0.00	0.00	0.00	1,241,144.93	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	02/26/18 - 03/25/18	28	6.07070 %	73,668,000.00	347,834.92	0.00	0.00	0.00	347,834.92	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	02/26/18 - 03/25/18	28	1.80000 %	119,342,000.00	167,078.80	0.00	0.00	0.00	167,078.80	0.00	119,342,000.00
2A-I2	02/26/18 - 03/25/18	28	1.40000 %	119,342,000.00	129,950.18	0.00	0.00	0.00	129,950.18	0.00	119,342,000.00
2A-I3	02/26/18 - 03/25/18	28	1.00000 %	119,342,000.00	92,821.56	0.00	0.00	0.00	92,821.56	0.00	119,342,000.00
2A-I4	02/26/18 - 03/25/18	28	0.60000 %	119,342,000.00	55,692.93	0.00	0.00	0.00	55,692.93	0.00	119,342,000.00
2B-I1	02/26/18 - 03/25/18	28	1.80000 %	120,816,000.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00	120,816,000.00
2B-I2	02/26/18 - 03/25/18	28	1.40000 %	120,816,000.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00	120,816,000.00
2B-I3	02/26/18 - 03/25/18	28	1.00000 %	120,816,000.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00	120,816,000.00
2B-I4	02/26/18 - 03/25/18	28	0.60000 %	120,816,000.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00	120,816,000.00
2C-I1	02/26/18 - 03/25/18	28	1.80000 %	120,816,000.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00	120,816,000.00
2C-I2	02/26/18 - 03/25/18	28	1.40000 %	120,816,000.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00	120,816,000.00
2C-I3	02/26/18 - 03/25/18	28	1.00000 %	120,816,000.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00	120,816,000.00
2C-I4	02/26/18 - 03/25/18	28	0.60000 %	120,816,000.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00	120,816,000.00
2E-A1	02/26/18 - 03/25/18	28	2.62070 %	119,342,000.00	243,257.45	0.00	0.00	0.00	243,257.45	0.00	119,342,000.00
2E-A2	02/26/18 - 03/25/18	28	3.02070 %	119,342,000.00	280,386.07	0.00	0.00	0.00	280,386.07	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	02/26/18 - 03/25/18	28	3.42070 %	119,342,000.00	317,514.70	0.00	0.00	0.00	317,514.70	0.00	119,342,000.00
2E-A4	02/26/18 - 03/25/18	28	3.82070 %	119,342,000.00	354,643.32	0.00	0.00	0.00	354,643.32	0.00	119,342,000.00
2E-B1	02/26/18 - 03/25/18	28	2.62070 %	120,816,000.00	246,261.94	0.00	0.00	0.00	246,261.94	0.00	120,816,000.00
2E-B2	02/26/18 - 03/25/18	28	3.02070 %	120,816,000.00	283,849.14	0.00	0.00	0.00	283,849.14	0.00	120,816,000.00
2E-B3	02/26/18 - 03/25/18	28	3.42070 %	120,816,000.00	321,436.34	0.00	0.00	0.00	321,436.34	0.00	120,816,000.00
2E-B4	02/26/18 - 03/25/18	28	3.82070 %	120,816,000.00	359,023.54	0.00	0.00	0.00	359,023.54	0.00	120,816,000.00
2E-C1	02/26/18 - 03/25/18	28	2.62070 %	120,816,000.00	246,261.94	0.00	0.00	0.00	246,261.94	0.00	120,816,000.00
2E-C2	02/26/18 - 03/25/18	28	3.02070 %	120,816,000.00	283,849.14	0.00	0.00	0.00	283,849.14	0.00	120,816,000.00
2E-C3	02/26/18 - 03/25/18	28	3.42070 %	120,816,000.00	321,436.34	0.00	0.00	0.00	321,436.34	0.00	120,816,000.00
2E-C4	02/26/18 - 03/25/18	28	3.82070 %	120,816,000.00	359,023.54	0.00	0.00	0.00	359,023.54	0.00	120,816,000.00
2E-D1	02/26/18 - 03/25/18	28	2.62070 %	240,158,000.00	489,519.39	0.00	0.00	0.00	489,519.39	0.00	240,158,000.00
2E-D2	02/26/18 - 03/25/18	28	3.02070 %	240,158,000.00	564,235.21	0.00	0.00	0.00	564,235.21	0.00	240,158,000.00
2E-D3	02/26/18 - 03/25/18	28	3.42070 %	240,158,000.00	638,951.03	0.00	0.00	0.00	638,951.03	0.00	240,158,000.00
2E-D4	02/26/18 - 03/25/18	28	3.82070 %	240,158,000.00	713,666.85	0.00	0.00	0.00	713,666.85	0.00	240,158,000.00
2E-D5	02/26/18 - 03/25/18	28	4.42070 %	240,158,000.00	825,740.59	0.00	0.00	0.00	825,740.59	0.00	240,158,000.00
2E-F1	02/26/18 - 03/25/18	28	2.62070 %	241,632,000.00	492,523.88	0.00	0.00	0.00	492,523.88	0.00	241,632,000.00
2E-F2	02/26/18 - 03/25/18	28	3.02070 %	241,632,000.00	567,698.28	0.00	0.00	0.00	567,698.28	0.00	241,632,000.00
2E-F3	02/26/18 - 03/25/18	28	3.42070 %	241,632,000.00	642,872.68	0.00	0.00	0.00	642,872.68	0.00	241,632,000.00
2E-F4	02/26/18 - 03/25/18	28	3.82070 %	241,632,000.00	718,047.08	0.00	0.00	0.00	718,047.08	0.00	241,632,000.00
2E-F5	02/26/18 - 03/25/18	28	4.42070 %	241,632,000.00	830,808.68	0.00	0.00	0.00	830,808.68	0.00	241,632,000.00
2X-1	02/26/18 - 03/25/18	28	1.80000 %	240,158,000.00	336,221.20	0.00	0.00	0.00	336,221.20	0.00	240,158,000.00
2X-2	02/26/18 - 03/25/18	28	1.40000 %	240,158,000.00	261,505.38	0.00	0.00	0.00	261,505.38	0.00	240,158,000.00
2X-3	02/26/18 - 03/25/18	28	1.00000 %	240,158,000.00	186,789.56	0.00	0.00	0.00	186,789.56	0.00	240,158,000.00
2X-4	02/26/18 - 03/25/18	28	0.60000 %	240,158,000.00	112,073.73	0.00	0.00	0.00	112,073.73	0.00	240,158,000.00
2Y-1	02/26/18 - 03/25/18	28	1.80000 %	241,632,000.00	338,284.80	0.00	0.00	0.00	338,284.80	0.00	241,632,000.00
2Y-2	02/26/18 - 03/25/18	28	1.40000 %	241,632,000.00	263,110.40	0.00	0.00	0.00	263,110.40	0.00	241,632,000.00
2Y-3	02/26/18 - 03/25/18	28	1.00000 %	241,632,000.00	187,936.00	0.00	0.00	0.00	187,936.00	0.00	241,632,000.00
2Y-4	02/26/18 - 03/25/18	28	0.60000 %	241,632,000.00	112,761.60	0.00	0.00	0.00	112,761.60	0.00	241,632,000.00
Totals					28,723,534.38	0.00	0.00	0.00	28,723,534.38	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 %	940.82074210	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	932.79082021
1M-1	156,644,000.00	2.37070 %	775.11881981	1.42922436	0.00000000	0.00000000	0.00000000	1.42922436	0.00000000	744.60511657
1M-1H	8,245,344.00	0.00000 %	775.11881978	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	744.60511654
1M-2A	93,986,000.00	4.27070 %	1000.00000000	3.32165557	0.00000000	0.00000000	0.00000000	3.32165557	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	4.27070 %	1000.00000000	3.32165557	0.00000000	0.00000000	0.00000000	3.32165557	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	4.27070 %	1000.00000000	3.32165557	0.00000000	0.00000000	0.00000000	3.32165557	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	4.27070 %	1000.00000000	3.32165557	0.00000000	0.00000000	0.00000000	3.32165557	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	5.77070 %	1000.00000000	4.48832218	0.00000000	0.00000000	0.00000000	4.48832218	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	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.47070 %	1000.00000000	1.92165557	0.00000000	0.00000000	0.00000000	1.92165557	0.00000000	1000.00000000
1E-A2	93,986,000.00	2.87070 %	1000.00000000	2.23276669	0.00000000	0.00000000	0.00000000	2.23276669	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.27070 %	1000.00000000	2.54387781	0.00000000	0.00000000	0.00000000	2.54387781	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.67070 %	1000.00000000	2.85498893	0.00000000	0.00000000	0.00000000	2.85498893	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.47070 %	1000.00000000	1.92165557	0.00000000	0.00000000	0.00000000	1.92165557	0.00000000	1000.00000000
1E-B2	93,986,000.00	2.87070 %	1000.00000000	2.23276669	0.00000000	0.00000000	0.00000000	2.23276669	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.27070 %	1000.00000000	2.54387781	0.00000000	0.00000000	0.00000000	2.54387781	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.67070 %	1000.00000000	2.85498893	0.00000000	0.00000000	0.00000000	2.85498893	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.47070 %	1000.00000000	1.92165557	0.00000000	0.00000000	0.00000000	1.92165557	0.00000000	1000.00000000
1E-C2	93,986,000.00	2.87070 %	1000.00000000	2.23276669	0.00000000	0.00000000	0.00000000	2.23276669	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.27070 %	1000.00000000	2.54387781	0.00000000	0.00000000	0.00000000	2.54387781	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.67070 %	1000.00000000	2.85498893	0.00000000	0.00000000	0.00000000	2.85498893	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.47070 %	1000.00000000	1.92165557	0.00000000	0.00000000	0.00000000	1.92165557	0.00000000	1000.00000000
1E-D2	187,972,000.00	2.87070 %	1000.00000000	2.23276669	0.00000000	0.00000000	0.00000000	2.23276669	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.27070 %	1000.00000000	2.54387776	0.00000000	0.00000000	0.00000000	2.54387776	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.67070 %	1000.00000000	2.85498888	0.00000000	0.00000000	0.00000000	2.85498888	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	4.27070 %	1000.00000000	3.32165557	0.00000000	0.00000000	0.00000000	3.32165557	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.47070 %	1000.00000000	1.92165557	0.00000000	0.00000000	0.00000000	1.92165557	0.00000000	1000.00000000
1E-F2	187,972,000.00	2.87070 %	1000.00000000	2.23276669	0.00000000	0.00000000	0.00000000	2.23276669	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.27070 %	1000.00000000	2.54387776	0.00000000	0.00000000	0.00000000	2.54387776	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.67070 %	1000.00000000	2.85498888	0.00000000	0.00000000	0.00000000	2.85498888	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.27070 %	1000.00000000	3.32165557	0.00000000	0.00000000	0.00000000	3.32165557	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	946.21427925	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	938.22550762
2M-1	117,869,000.00	2.37070 %	954.66546284	1.76028642	0.00000000	0.00000000	0.00000000	1.76028642	0.00000000	946.87363666
2M-1H	6,204,224.00	0.00000 %	954.66546340	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	946.87363641
2M-2A	119,342,000.00	4.42070 %	1000.00000000	3.43832222	0.00000000	0.00000000	0.00000000	3.43832222	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	4.42070 %	1000.00000000	3.43832224	0.00000000	0.00000000	0.00000000	3.43832224	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	4.42070 %	1000.00000000	3.43832224	0.00000000	0.00000000	0.00000000	3.43832224	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	4.42070 %	1000.00000000	3.43832223	0.00000000	0.00000000	0.00000000	3.43832223	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	6.07070 %	1000.00000000	4.72165554	0.00000000	0.00000000	0.00000000	4.72165554	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	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.08888891	0.00000000	0.00000000	0.00000000	1.08888891	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.77777782	0.00000000	0.00000000	0.00000000	0.77777782	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.46666664	0.00000000	0.00000000	0.00000000	0.46666664	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.62070 %	1000.00000000	2.03832222	0.00000000	0.00000000	0.00000000	2.03832222	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.02070 %	1000.00000000	2.34943331	0.00000000	0.00000000	0.00000000	2.34943331	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	3.42070 %	1000.00000000	2.66054449	0.00000000	0.00000000	0.00000000	2.66054449	0.00000000	1000.00000000
2E-A4	119,342,000.00	3.82070 %	1000.00000000	2.97165558	0.00000000	0.00000000	0.00000000	2.97165558	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.62070 %	1000.00000000	2.03832224	0.00000000	0.00000000	0.00000000	2.03832224	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.02070 %	1000.00000000	2.34943335	0.00000000	0.00000000	0.00000000	2.34943335	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.42070 %	1000.00000000	2.66054446	0.00000000	0.00000000	0.00000000	2.66054446	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.82070 %	1000.00000000	2.97165558	0.00000000	0.00000000	0.00000000	2.97165558	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.62070 %	1000.00000000	2.03832224	0.00000000	0.00000000	0.00000000	2.03832224	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.02070 %	1000.00000000	2.34943335	0.00000000	0.00000000	0.00000000	2.34943335	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.42070 %	1000.00000000	2.66054446	0.00000000	0.00000000	0.00000000	2.66054446	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.82070 %	1000.00000000	2.97165558	0.00000000	0.00000000	0.00000000	2.97165558	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.62070 %	1000.00000000	2.03832223	0.00000000	0.00000000	0.00000000	2.03832223	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.02070 %	1000.00000000	2.34943333	0.00000000	0.00000000	0.00000000	2.34943333	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.42070 %	1000.00000000	2.66054443	0.00000000	0.00000000	0.00000000	2.66054443	0.00000000	1000.00000000
2E-D4	240,158,000.00	3.82070 %	1000.00000000	2.97165554	0.00000000	0.00000000	0.00000000	2.97165554	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.42070 %	1000.00000000	3.43832223	0.00000000	0.00000000	0.00000000	3.43832223	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.62070 %	1000.00000000	2.03832224	0.00000000	0.00000000	0.00000000	2.03832224	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.02070 %	1000.00000000	2.34943335	0.00000000	0.00000000	0.00000000	2.34943335	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.42070 %	1000.00000000	2.66054446	0.00000000	0.00000000	0.00000000	2.66054446	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.82070 %	1000.00000000	2.97165558	0.00000000	0.00000000	0.00000000	2.97165558	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.42070 %	1000.00000000	3.43832224	0.00000000	0.00000000	0.00000000	3.43832224	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.46666665	0.00000000	0.00000000	0.00000000	0.46666665	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	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	5,926,600.65
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	3,099,213.50
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	9,025,814.15
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,006,647.49
Total Withdrawals (Pool Distribution Amount)	9,025,814.15
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Distribution Date: 26-Mar-2018

11-Mar-2018 06:30:45 PM

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.620700%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	132,404,855.39
Total Principal Reduction Cumulative	1,108,207,757.04
Scheduled Principal Current	23,576,843.47
Scheduled Principal Cumulative	168,249,765.50
Unscheduled Principal Current	108,828,011.92
Unscheduled Principal Cumulative	939,957,991.54
Senior Reduction Amount	127,373,470.88
Subordinate Reduction Amount	5,031,384.51
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	119,600,127.81
Total Principal Reduction Cumulative	923,943,637.81
Scheduled Principal Current	21,753,126.97
Scheduled Principal Cumulative	151,887,007.79
Unscheduled Principal Current	97,847,000.84
Unscheduled Principal Cumulative	772,056,630.02
Senior Reduction Amount	118,633,370.82
Subordinate Reduction Amount	966,756.99
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	68.74
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
<u>Group 1</u>	

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

11-Mar-2018 06:30:45 PM

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	66355
Period Reference Pool Removal Loan Count	410
Period Ending Loan Count	65945
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	15,380,726,647.62
Period PIF Loan Count Current	402
PIF Loan Count Cumulative	3376
Period PIF Loan UPB Current	98,388,153.49
PIF Loan UPB Cumulative	874,042,524.16
Period Partial Prepayment Amount	8,787,586.02
Repurchase Prior CE Loan Count Current	8
Repurchase Prior CE Loan Count Cum	46
Repurchased Prior Credit Event UPB Curr	1,860,819.34
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	64203
Period Reference Pool Removal Loan Count	356
Period Ending Loan Count	63847
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,585,209,398.47
Period PIF Loan Count Current	350
PIF Loan Count Cumulative	2616
Period PIF Loan UPB Current	91,439,870.84
PIF Loan UPB Cumulative	723,694,134.37
Period Partial Prepayment Amount	5,367,249.08
Repurchase Prior CE Loan Count Current	6
Repurchase Prior CE Loan Count Cum	26
Repurchased Prior Credit Event UPB Curr	1,238,394.16
Repurchased Prior Credit Event UPB Cum	5,626,564.57
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	1
Total Active Modified Loan UPB	148,734.42
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	95.555779%
Subordinate Percentage	4.444221%
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%

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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	313	67,694,330.32	0.474638%	0.440124%
60 Days	73	16,473,085.42	0.110698%	0.107102%
90 Days	95	20,637,327.60	0.144059%	0.134177%
120 Days	73	16,140,267.99	0.110698%	0.104938%
150 Days	36	7,193,935.31	0.054591%	0.046772%
180+ Days	5	1,183,773.63	0.007582%	0.007696%
	595	129,322,720.27	0.902267%	0.840810%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	358	80,475,742.91	0.560715%	0.551763%
60 Days	127	27,592,363.12	0.198913%	0.189180%
90 Days	163	40,506,040.65	0.255298%	0.277720%
120 Days	98	22,904,500.77	0.153492%	0.157039%
150 Days	36	9,024,338.03	0.056385%	0.061873%
180+ Days	11	2,827,045.36	0.017229%	0.019383%
	793	183,330,030.84	1.242032%	1.256959%

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

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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	0					
2	1	148,734.42	68.74	0.046	68.74	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43828736	148,734.42	68.74	0.046	68.74	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Mar-2018

3/11/2018

**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

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

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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: 26-Mar-2018

11-Mar-2018 06:30:45 PM

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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 0.685 %
3 Month Average 0.765 %
12 Month Average 0.000 %

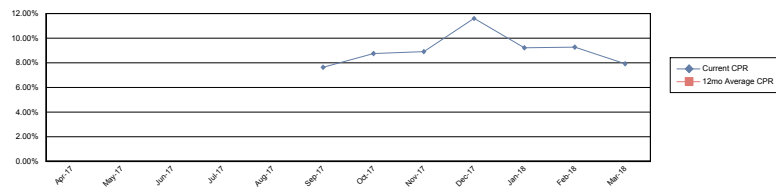
CPR

Current Month 7.917 %
3 Month Average 8.800 %
12 Month Average 0.000 %

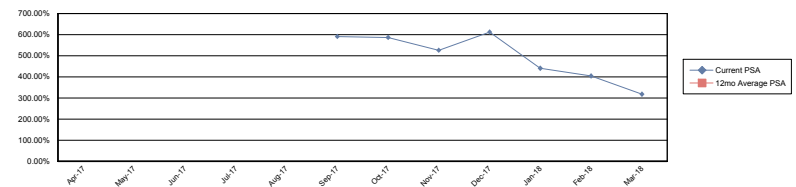
PSA

Current Month 317.500 %
3 Month Average 387.286 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.703 %
3 Month Average 0.779 %
12 Month Average 0.000 %

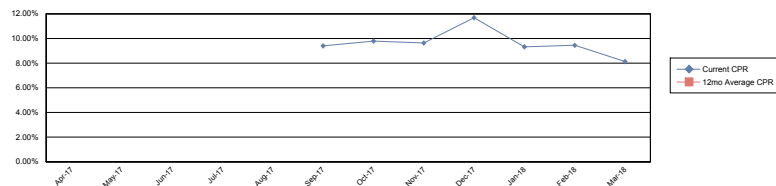
CPR

Current Month 8.113 %
3 Month Average 8.955 %
12 Month Average 0.000 %

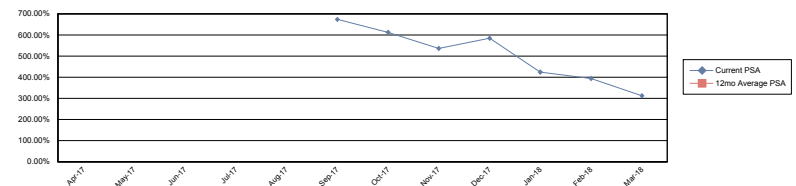
PSA

Current Month 312.144 %
3 Month Average 376.434 %
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 0.666 %
3 Month Average 0.750 %
12 Month Average 0.000 %

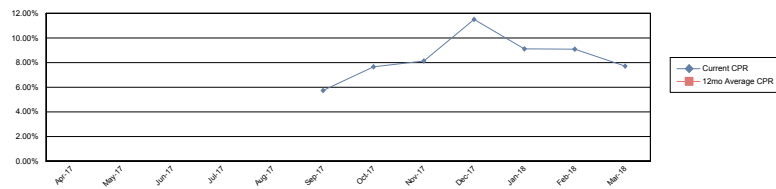
CPR

Current Month 7.710 %
3 Month Average 8.635 %
12 Month Average 0.000 %

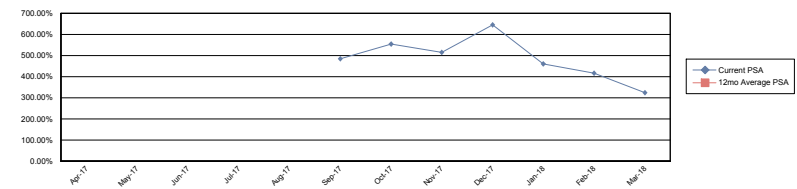
PSA

Current Month 323.641 %
3 Month Average 399.902 %
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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

11-Mar-2018 06:30:45 PM

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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
0043748910	210,451.69	0.00	0.000%	210,451.69
0043771232	162,390.62	0.00	0.000%	162,390.62
0043775774	379,160.63	0.00	0.000%	379,160.63
0043798869	307,821.36	0.00	0.000%	307,821.36
0043802760	120,290.72	0.00	0.000%	120,290.72
0043804680	330,480.90	0.00	0.000%	330,480.90
0043807092	246,773.30	0.00	0.000%	246,773.30
0043807914	103,450.12	0.00	0.000%	103,450.12
0043834283	173,289.72	0.00	0.000%	173,289.72
0043838271	261,450.82	0.00	0.000%	261,450.82
0043853133	343,394.09	0.00	0.000%	343,394.09
0043869644	154,217.67	0.00	0.000%	154,217.67
0043870539	115,042.57	0.00	0.000%	115,042.57
0043875502	190,999.29	0.00	0.000%	190,999.29
Totals	3,099,213.50	0.00		

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11-Mar-2018 06:30:45 PM

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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.