

**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

08-May-2018 05:34:32 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H	30711XQS6	04/30/2018	0.00000 %	14,682,923,101.62	0.00	130,491,076.63	0.00	14,552,432,024.98	130,491,076.63	0.00
1M-1		05/24/2018	2.64711 %	112,384,904.87	247,912.67	4,896,779.11	0.00	107,488,125.77	5,144,691.78	0.00
1M-1H	30711XQT4	04/30/2018	0.00000 %	5,915,657.17	0.00	257,754.07	0.00	5,657,903.10	257,754.07	0.00
1M-2A		05/24/2018	4.54711 %	93,986,000.00	356,137.23	0.00	0.00	93,986,000.00	356,137.23	0.00
1M-AH	30711XQU1	04/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B		05/24/2018	4.54711 %	93,986,000.00	356,137.23	0.00	0.00	93,986,000.00	356,137.23	0.00
1M-BH	30711XQV9	04/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C		05/24/2018	4.54711 %	93,986,000.00	356,137.23	0.00	0.00	93,986,000.00	356,137.23	0.00
1M-CH	30711XQX5	04/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2		05/24/2018	4.54711 %	281,958,000.00	1,068,411.70	0.00	0.00	281,958,000.00	1,068,411.70	0.00
1M-2H	30711XQW7	04/30/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1		05/24/2018	6.04711 %	78,322,000.00	394,684.79	0.00	0.00	78,322,000.00	394,684.79	0.00
1B-1H		04/30/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		04/30/2018	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	05/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	05/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	05/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	05/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	05/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	05/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	05/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	05/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	05/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	05/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	05/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	05/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	05/24/2018	2.74711 %	93,986,000.00	215,158.23	0.00	0.00	93,986,000.00	215,158.23	0.00
1E-A2	30711XRA4	05/24/2018	3.14711 %	93,986,000.00	246,486.90	0.00	0.00	93,986,000.00	246,486.90	0.00
1E-A3	30711XRC0	05/24/2018	3.54711 %	93,986,000.00	277,815.57	0.00	0.00	93,986,000.00	277,815.57	0.00
1E-A4	30711XRE6	05/24/2018	3.94711 %	93,986,000.00	309,144.23	0.00	0.00	93,986,000.00	309,144.23	0.00
1E-B1	30711XRG1	05/24/2018	2.74711 %	93,986,000.00	215,158.23	0.00	0.00	93,986,000.00	215,158.23	0.00
1E-B2	30711XRJ5	05/24/2018	3.14711 %	93,986,000.00	246,486.90	0.00	0.00	93,986,000.00	246,486.90	0.00
1E-B3	30711XRL0	05/24/2018	3.54711 %	93,986,000.00	277,815.57	0.00	0.00	93,986,000.00	277,815.57	0.00
1E-B4	30711XRN6	05/24/2018	3.94711 %	93,986,000.00	309,144.23	0.00	0.00	93,986,000.00	309,144.23	0.00
1E-C1	30711XRQ9	05/24/2018	2.74711 %	93,986,000.00	215,158.23	0.00	0.00	93,986,000.00	215,158.23	0.00
1E-C2	30711XRS5	05/24/2018	3.14711 %	93,986,000.00	246,486.90	0.00	0.00	93,986,000.00	246,486.90	0.00
1E-C3	30711XRU0	05/24/2018	3.54711 %	93,986,000.00	277,815.57	0.00	0.00	93,986,000.00	277,815.57	0.00
1E-C4	30711XRW6	05/24/2018	3.94711 %	93,986,000.00	309,144.23	0.00	0.00	93,986,000.00	309,144.23	0.00
1E-D1	30711XRY2	05/24/2018	2.74711 %	187,972,000.00	430,316.47	0.00	0.00	187,972,000.00	430,316.47	0.00
1E-D2	30711XRZ9	05/24/2018	3.14711 %	187,972,000.00	492,973.80	0.00	0.00	187,972,000.00	492,973.80	0.00
1E-D3	30711XSA3	05/24/2018	3.54711 %	187,972,000.00	555,631.13	0.00	0.00	187,972,000.00	555,631.13	0.00
1E-D4	30711XSB1	05/24/2018	3.94711 %	187,972,000.00	618,288.47	0.00	0.00	187,972,000.00	618,288.47	0.00
1E-D5	30711XSC9	05/24/2018	4.54711 %	187,972,000.00	712,274.47	0.00	0.00	187,972,000.00	712,274.47	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	05/24/2018	2.74711 %	187,972,000.00	430,316.47	0.00	0.00	187,972,000.00	430,316.47	0.00
1E-F2	30711XSE5	05/24/2018	3.14711 %	187,972,000.00	492,973.80	0.00	0.00	187,972,000.00	492,973.80	0.00
1E-F3	30711XSF2	05/24/2018	3.54711 %	187,972,000.00	555,631.13	0.00	0.00	187,972,000.00	555,631.13	0.00
1E-F4	30711XSG0	05/24/2018	3.94711 %	187,972,000.00	618,288.47	0.00	0.00	187,972,000.00	618,288.47	0.00
1E-F5	30711XSH8	05/24/2018	4.54711 %	187,972,000.00	712,274.47	0.00	0.00	187,972,000.00	712,274.47	0.00
1X-1	30711XSJ4	05/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	05/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	05/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	05/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	05/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	05/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	05/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	05/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		04/30/2018	0.00000 %	13,817,074,658.06	0.00	107,313,135.58	0.00	13,709,761,522.48	107,313,135.58	0.00
2M-1	30711XSS4	05/24/2018	2.64711 %	110,715,018.66	244,229.03	4,799,381.55	0.00	105,915,637.12	5,043,610.58	0.00
2M-1H		04/30/2018	0.00000 %	5,827,662.71	0.00	252,623.15	0.00	5,575,039.56	252,623.15	0.00
2M-2A	30711XST2	05/24/2018	4.69711 %	119,342,000.00	467,135.42	0.00	0.00	119,342,000.00	467,135.42	0.00
2M-AH		04/30/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	05/24/2018	4.69711 %	120,816,000.00	472,905.03	0.00	0.00	120,816,000.00	472,905.03	0.00
2M-BH		04/30/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	05/24/2018	4.69711 %	120,816,000.00	472,905.03	0.00	0.00	120,816,000.00	472,905.03	0.00
2M-CH		04/30/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	05/24/2018	4.69711 %	360,974,000.00	1,412,945.49	0.00	0.00	360,974,000.00	1,412,945.49	0.00
2M-2H		04/30/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	05/24/2018	6.34711 %	73,668,000.00	389,649.08	0.00	0.00	73,668,000.00	389,649.08	0.00
2B-1H		04/30/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		04/30/2018	0.00000 %	77,545,765.00	0.00	0.00	41.91	77,545,723.09	0.00	41.91
2A-I1	30711XSZ8	05/24/2018	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	05/24/2018	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	05/24/2018	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	05/24/2018	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	05/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	05/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	05/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	05/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	05/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	05/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	05/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	05/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	05/24/2018	2.89711 %	119,342,000.00	288,122.42	0.00	0.00	119,342,000.00	288,122.42	0.00
2E-A2	30711XTA2	05/24/2018	3.29711 %	119,342,000.00	327,903.08	0.00	0.00	119,342,000.00	327,903.08	0.00
2E-A3	30711XTC8	05/24/2018	3.69711 %	119,342,000.00	367,683.75	0.00	0.00	119,342,000.00	367,683.75	0.00
2E-A4	30711XTE4	05/24/2018	4.09711 %	119,342,000.00	407,464.42	0.00	0.00	119,342,000.00	407,464.42	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	05/24/2018	2.89711 %	120,816,000.00	291,681.03	0.00	0.00	120,816,000.00	291,681.03	0.00
2E-B2	30711XTJ3	05/24/2018	3.29711 %	120,816,000.00	331,953.03	0.00	0.00	120,816,000.00	331,953.03	0.00
2E-B3	30711XTL8	05/24/2018	3.69711 %	120,816,000.00	372,225.03	0.00	0.00	120,816,000.00	372,225.03	0.00
2E-B4	30711XTN4	05/24/2018	4.09711 %	120,816,000.00	412,497.03	0.00	0.00	120,816,000.00	412,497.03	0.00
2E-C1	30711XTQ7	05/24/2018	2.89711 %	120,816,000.00	291,681.03	0.00	0.00	120,816,000.00	291,681.03	0.00
2E-C2	30711XTS3	05/24/2018	3.29711 %	120,816,000.00	331,953.03	0.00	0.00	120,816,000.00	331,953.03	0.00
2E-C3	30711XTU8	05/24/2018	3.69711 %	120,816,000.00	372,225.03	0.00	0.00	120,816,000.00	372,225.03	0.00
2E-C4	30711XTW4	05/24/2018	4.09711 %	120,816,000.00	412,497.03	0.00	0.00	120,816,000.00	412,497.03	0.00
2E-D1	30711XTY0	05/24/2018	2.89711 %	240,158,000.00	579,803.45	0.00	0.00	240,158,000.00	579,803.45	0.00
2E-D2	30711XTZ7	05/24/2018	3.29711 %	240,158,000.00	659,856.12	0.00	0.00	240,158,000.00	659,856.12	0.00
2E-D3	30711XUA0	05/24/2018	3.69711 %	240,158,000.00	739,908.79	0.00	0.00	240,158,000.00	739,908.79	0.00
2E-D4	30711XUB8	05/24/2018	4.09711 %	240,158,000.00	819,961.45	0.00	0.00	240,158,000.00	819,961.45	0.00
2E-D5	30711XUC6	05/24/2018	4.69711 %	240,158,000.00	940,040.45	0.00	0.00	240,158,000.00	940,040.45	0.00
2E-F1	30711XUD4	05/24/2018	2.89711 %	241,632,000.00	583,362.07	0.00	0.00	241,632,000.00	583,362.07	0.00
2E-F2	30711XUE2	05/24/2018	3.29711 %	241,632,000.00	663,906.07	0.00	0.00	241,632,000.00	663,906.07	0.00
2E-F3	30711XUF9	05/24/2018	3.69711 %	241,632,000.00	744,450.07	0.00	0.00	241,632,000.00	744,450.07	0.00
2E-F4	30711XUG7	05/24/2018	4.09711 %	241,632,000.00	824,994.07	0.00	0.00	241,632,000.00	824,994.07	0.00
2E-F5	30711XUH5	05/24/2018	4.69711 %	241,632,000.00	945,810.07	0.00	0.00	241,632,000.00	945,810.07	0.00
2X-1	30711XUJ1	05/24/2018	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	05/24/2018	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	05/24/2018	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	05/24/2018	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	05/24/2018	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	05/24/2018	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	05/24/2018	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	05/24/2018	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				37,268,770,013.09	32,716,615.92	248,010,750.09	41.91	37,020,759,221.10	280,727,366.01	41.91

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	14,682,923,101.62	24,099,007.25	106,392,069.38	0.00	0.00	130,491,076.63	14,552,432,024.98	0.91741939	130,491,076.63
1M-1	156,644,000.00	112,384,904.87	904,333.98	3,992,445.12	0.00	0.00	4,896,779.11	107,488,125.77	0.68619370	4,896,779.11
1M-1H	8,245,344.00	5,915,657.17	47,601.85	210,152.21	0.00	0.00	257,754.07	5,657,903.10	0.68619370	257,754.07
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,444,672.00	0.00	0.00	0.00	0.00	0.00	82,444,672.00	1.00000000	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	13,817,074,658.06	21,402,580.36	85,910,555.22	0.00	0.00	107,313,135.58	13,709,761,522.48	0.92321539	107,313,135.58
2M-1	117,869,000.00	110,715,018.66	958,866.79	3,840,514.75	0.00	0.00	4,799,381.55	105,915,637.12	0.89858773	4,799,381.55
2M-1H	6,204,224.00	5,827,662.71	50,471.49	202,151.66	0.00	0.00	252,623.15	5,575,039.56	0.89858773	252,623.15
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	41.91	41.91	77,545,723.09	0.99999946	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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www.ctslink.com
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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
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	37,268,770,013.09	47,462,861.72	200,547,888.34	0.00	41.91	248,010,792.00	37,020,759,221.10	0.93639851	248,010,750.09

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Securities Administration Services
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Frederick, MD 21701-4747
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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
1A-H	15,862,354,897.00	925.64585756	1.51925785	6.70720521	0.00000000	0.00000000	8.22646306	917.41939450	0.91741939	8.22646306
1M-1	156,644,000.00	717.45425851	5.77317982	25.48737979	0.00000000	0.00000000	31.26055968	686.19369890	0.68619370	31.26055968
1M-1H	8,245,344.00	717.45425903	5.77317938	25.48737930	0.00000000	0.00000000	31.26055990	686.19369913	0.68619370	31.26055990
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
Credit-Linked Notes
Series 2017-C06**

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	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	930.44185873	1.44124984	5.78521711	0.00000000	0.00000000	7.22646695	923.21539178	0.92321539	7.22646695
2M-1	117,869,000.00	939.30565849	8.13502100	32.58290772	0.00000000	0.00000000	40.71792880	898.58772977	0.89858773	40.71792880
2M-1H	6,204,224.00	939.30565853	8.13502059	32.58290803	0.00000000	0.00000000	40.71792862	898.58772991	0.89858773	40.71792862
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	0.00054046	0.00054046	999.99945954	0.99999946	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

**Connecticut Avenue Securities
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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.

**Connecticut Avenue Securities
Credit-Linked Notes
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 %	14,682,923,101.62	0.00	0.00	0.00	0.00	0.00	0.00	14,552,432,024.98
1M-1	04/25/18 - 05/24/18	30	2.64711 %	112,384,904.87	247,912.67	0.00	0.00	0.00	247,912.67	0.00	107,488,125.77
1M-1H	N/A	N/A	0.00000 %	5,915,657.17	0.00	0.00	0.00	0.00	0.00	0.00	5,657,903.10
1M-2A	04/25/18 - 05/24/18	30	4.54711 %	93,986,000.00	356,137.23	0.00	0.00	0.00	356,137.23	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	04/25/18 - 05/24/18	30	4.54711 %	93,986,000.00	356,137.23	0.00	0.00	0.00	356,137.23	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	04/25/18 - 05/24/18	30	4.54711 %	93,986,000.00	356,137.23	0.00	0.00	0.00	356,137.23	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	04/25/18 - 05/24/18	30	4.54711 %	281,958,000.00	1,068,411.70	0.00	0.00	0.00	1,068,411.70	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	04/25/18 - 05/24/18	30	6.04711 %	78,322,000.00	394,684.79	0.00	0.00	0.00	394,684.79	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	30	2.74711 %	93,986,000.00	215,158.23	0.00	0.00	0.00	215,158.23	0.00	93,986,000.00
1E-A2	04/25/18 - 05/24/18	30	3.14711 %	93,986,000.00	246,486.90	0.00	0.00	0.00	246,486.90	0.00	93,986,000.00
1E-A3	04/25/18 - 05/24/18	30	3.54711 %	93,986,000.00	277,815.57	0.00	0.00	0.00	277,815.57	0.00	93,986,000.00
1E-A4	04/25/18 - 05/24/18	30	3.94711 %	93,986,000.00	309,144.23	0.00	0.00	0.00	309,144.23	0.00	93,986,000.00
1E-B1	04/25/18 - 05/24/18	30	2.74711 %	93,986,000.00	215,158.23	0.00	0.00	0.00	215,158.23	0.00	93,986,000.00
1E-B2	04/25/18 - 05/24/18	30	3.14711 %	93,986,000.00	246,486.90	0.00	0.00	0.00	246,486.90	0.00	93,986,000.00
1E-B3	04/25/18 - 05/24/18	30	3.54711 %	93,986,000.00	277,815.57	0.00	0.00	0.00	277,815.57	0.00	93,986,000.00
1E-B4	04/25/18 - 05/24/18	30	3.94711 %	93,986,000.00	309,144.23	0.00	0.00	0.00	309,144.23	0.00	93,986,000.00
1E-C1	04/25/18 - 05/24/18	30	2.74711 %	93,986,000.00	215,158.23	0.00	0.00	0.00	215,158.23	0.00	93,986,000.00
1E-C2	04/25/18 - 05/24/18	30	3.14711 %	93,986,000.00	246,486.90	0.00	0.00	0.00	246,486.90	0.00	93,986,000.00
1E-C3	04/25/18 - 05/24/18	30	3.54711 %	93,986,000.00	277,815.57	0.00	0.00	0.00	277,815.57	0.00	93,986,000.00
1E-C4	04/25/18 - 05/24/18	30	3.94711 %	93,986,000.00	309,144.23	0.00	0.00	0.00	309,144.23	0.00	93,986,000.00
1E-D1	04/25/18 - 05/24/18	30	2.74711 %	187,972,000.00	430,316.47	0.00	0.00	0.00	430,316.47	0.00	187,972,000.00
1E-D2	04/25/18 - 05/24/18	30	3.14711 %	187,972,000.00	492,973.80	0.00	0.00	0.00	492,973.80	0.00	187,972,000.00
1E-D3	04/25/18 - 05/24/18	30	3.54711 %	187,972,000.00	555,631.13	0.00	0.00	0.00	555,631.13	0.00	187,972,000.00
1E-D4	04/25/18 - 05/24/18	30	3.94711 %	187,972,000.00	618,288.47	0.00	0.00	0.00	618,288.47	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	04/25/18 - 05/24/18	30	4.54711 %	187,972,000.00	712,274.47	0.00	0.00	0.00	712,274.47	0.00	187,972,000.00
1E-F1	04/25/18 - 05/24/18	30	2.74711 %	187,972,000.00	430,316.47	0.00	0.00	0.00	430,316.47	0.00	187,972,000.00
1E-F2	04/25/18 - 05/24/18	30	3.14711 %	187,972,000.00	492,973.80	0.00	0.00	0.00	492,973.80	0.00	187,972,000.00
1E-F3	04/25/18 - 05/24/18	30	3.54711 %	187,972,000.00	555,631.13	0.00	0.00	0.00	555,631.13	0.00	187,972,000.00
1E-F4	04/25/18 - 05/24/18	30	3.94711 %	187,972,000.00	618,288.47	0.00	0.00	0.00	618,288.47	0.00	187,972,000.00
1E-F5	04/25/18 - 05/24/18	30	4.54711 %	187,972,000.00	712,274.47	0.00	0.00	0.00	712,274.47	0.00	187,972,000.00
1X-1	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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 %	13,817,074,658.06	0.00	0.00	0.00	0.00	0.00	0.00	13,709,761,522.48
2M-1	04/25/18 - 05/24/18	30	2.64711 %	110,715,018.66	244,229.03	0.00	0.00	0.00	244,229.03	0.00	105,915,637.12
2M-1H	N/A	N/A	0.00000 %	5,827,662.71	0.00	0.00	0.00	0.00	0.00	0.00	5,575,039.56
2M-2A	04/25/18 - 05/24/18	30	4.69711 %	119,342,000.00	467,135.42	0.00	0.00	0.00	467,135.42	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	04/25/18 - 05/24/18	30	4.69711 %	120,816,000.00	472,905.03	0.00	0.00	0.00	472,905.03	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	04/25/18 - 05/24/18	30	4.69711 %	120,816,000.00	472,905.03	0.00	0.00	0.00	472,905.03	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	04/25/18 - 05/24/18	30	4.69711 %	360,974,000.00	1,412,945.49	0.00	0.00	0.00	1,412,945.49	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	04/25/18 - 05/24/18	30	6.34711 %	73,668,000.00	389,649.08	0.00	0.00	0.00	389,649.08	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	77,545,723.09
2A-I1	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	30	2.89711 %	119,342,000.00	288,122.42	0.00	0.00	0.00	288,122.42	0.00	119,342,000.00
2E-A2	04/25/18 - 05/24/18	30	3.29711 %	119,342,000.00	327,903.08	0.00	0.00	0.00	327,903.08	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	04/25/18 - 05/24/18	30	3.69711 %	119,342,000.00	367,683.75	0.00	0.00	0.00	367,683.75	0.00	119,342,000.00
2E-A4	04/25/18 - 05/24/18	30	4.09711 %	119,342,000.00	407,464.42	0.00	0.00	0.00	407,464.42	0.00	119,342,000.00
2E-B1	04/25/18 - 05/24/18	30	2.89711 %	120,816,000.00	291,681.03	0.00	0.00	0.00	291,681.03	0.00	120,816,000.00
2E-B2	04/25/18 - 05/24/18	30	3.29711 %	120,816,000.00	331,953.03	0.00	0.00	0.00	331,953.03	0.00	120,816,000.00
2E-B3	04/25/18 - 05/24/18	30	3.69711 %	120,816,000.00	372,225.03	0.00	0.00	0.00	372,225.03	0.00	120,816,000.00
2E-B4	04/25/18 - 05/24/18	30	4.09711 %	120,816,000.00	412,497.03	0.00	0.00	0.00	412,497.03	0.00	120,816,000.00
2E-C1	04/25/18 - 05/24/18	30	2.89711 %	120,816,000.00	291,681.03	0.00	0.00	0.00	291,681.03	0.00	120,816,000.00
2E-C2	04/25/18 - 05/24/18	30	3.29711 %	120,816,000.00	331,953.03	0.00	0.00	0.00	331,953.03	0.00	120,816,000.00
2E-C3	04/25/18 - 05/24/18	30	3.69711 %	120,816,000.00	372,225.03	0.00	0.00	0.00	372,225.03	0.00	120,816,000.00
2E-C4	04/25/18 - 05/24/18	30	4.09711 %	120,816,000.00	412,497.03	0.00	0.00	0.00	412,497.03	0.00	120,816,000.00
2E-D1	04/25/18 - 05/24/18	30	2.89711 %	240,158,000.00	579,803.45	0.00	0.00	0.00	579,803.45	0.00	240,158,000.00
2E-D2	04/25/18 - 05/24/18	30	3.29711 %	240,158,000.00	659,856.12	0.00	0.00	0.00	659,856.12	0.00	240,158,000.00
2E-D3	04/25/18 - 05/24/18	30	3.69711 %	240,158,000.00	739,908.79	0.00	0.00	0.00	739,908.79	0.00	240,158,000.00
2E-D4	04/25/18 - 05/24/18	30	4.09711 %	240,158,000.00	819,961.45	0.00	0.00	0.00	819,961.45	0.00	240,158,000.00
2E-D5	04/25/18 - 05/24/18	30	4.69711 %	240,158,000.00	940,040.45	0.00	0.00	0.00	940,040.45	0.00	240,158,000.00
2E-F1	04/25/18 - 05/24/18	30	2.89711 %	241,632,000.00	583,362.07	0.00	0.00	0.00	583,362.07	0.00	241,632,000.00
2E-F2	04/25/18 - 05/24/18	30	3.29711 %	241,632,000.00	663,906.07	0.00	0.00	0.00	663,906.07	0.00	241,632,000.00
2E-F3	04/25/18 - 05/24/18	30	3.69711 %	241,632,000.00	744,450.07	0.00	0.00	0.00	744,450.07	0.00	241,632,000.00
2E-F4	04/25/18 - 05/24/18	30	4.09711 %	241,632,000.00	824,994.07	0.00	0.00	0.00	824,994.07	0.00	241,632,000.00
2E-F5	04/25/18 - 05/24/18	30	4.69711 %	241,632,000.00	945,810.07	0.00	0.00	0.00	945,810.07	0.00	241,632,000.00
2X-1	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	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	04/25/18 - 05/24/18	30	0.60000 %	241,632,000.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00	241,632,000.00
Totals					32,716,615.92	0.00	0.00	0.00	32,716,615.92	0.00	

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

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	925.64585756	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	917.41939450
1M-1	156,644,000.00	2.64711 %	717.45425851	1.58265028	0.00000000	0.00000000	0.00000000	1.58265028	0.00000000	686.19369890
1M-1H	8,245,344.00	0.00000 %	717.45425903	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	686.19369913
1M-2A	93,986,000.00	4.54711 %	1000.00000000	3.78925829	0.00000000	0.00000000	0.00000000	3.78925829	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	4.54711 %	1000.00000000	3.78925829	0.00000000	0.00000000	0.00000000	3.78925829	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	4.54711 %	1000.00000000	3.78925829	0.00000000	0.00000000	0.00000000	3.78925829	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	4.54711 %	1000.00000000	3.78925833	0.00000000	0.00000000	0.00000000	3.78925833	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	6.04711 %	1000.00000000	5.03925832	0.00000000	0.00000000	0.00000000	5.03925832	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	2.74711 %	1000.00000000	2.28925829	0.00000000	0.00000000	0.00000000	2.28925829	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.14711 %	1000.00000000	2.62259166	0.00000000	0.00000000	0.00000000	2.62259166	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.54711 %	1000.00000000	2.95592503	0.00000000	0.00000000	0.00000000	2.95592503	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.94711 %	1000.00000000	3.28925829	0.00000000	0.00000000	0.00000000	3.28925829	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.74711 %	1000.00000000	2.28925829	0.00000000	0.00000000	0.00000000	2.28925829	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.14711 %	1000.00000000	2.62259166	0.00000000	0.00000000	0.00000000	2.62259166	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.54711 %	1000.00000000	2.95592503	0.00000000	0.00000000	0.00000000	2.95592503	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.94711 %	1000.00000000	3.28925829	0.00000000	0.00000000	0.00000000	3.28925829	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.74711 %	1000.00000000	2.28925829	0.00000000	0.00000000	0.00000000	2.28925829	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.14711 %	1000.00000000	2.62259166	0.00000000	0.00000000	0.00000000	2.62259166	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.54711 %	1000.00000000	2.95592503	0.00000000	0.00000000	0.00000000	2.95592503	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.94711 %	1000.00000000	3.28925829	0.00000000	0.00000000	0.00000000	3.28925829	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.74711 %	1000.00000000	2.28925835	0.00000000	0.00000000	0.00000000	2.28925835	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.14711 %	1000.00000000	2.62259166	0.00000000	0.00000000	0.00000000	2.62259166	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.54711 %	1000.00000000	2.95592498	0.00000000	0.00000000	0.00000000	2.95592498	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.94711 %	1000.00000000	3.28925835	0.00000000	0.00000000	0.00000000	3.28925835	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	4.54711 %	1000.00000000	3.78925835	0.00000000	0.00000000	0.00000000	3.78925835	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.74711 %	1000.00000000	2.28925835	0.00000000	0.00000000	0.00000000	2.28925835	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.14711 %	1000.00000000	2.62259166	0.00000000	0.00000000	0.00000000	2.62259166	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.54711 %	1000.00000000	2.95592498	0.00000000	0.00000000	0.00000000	2.95592498	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.94711 %	1000.00000000	3.28925835	0.00000000	0.00000000	0.00000000	3.28925835	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.54711 %	1000.00000000	3.78925835	0.00000000	0.00000000	0.00000000	3.78925835	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 %	930.44185873	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	923.21539178
2M-1	117,869,000.00	2.64711 %	939.30565849	2.07203786	0.00000000	0.00000000	0.00000000	2.07203786	0.00000000	898.58772977
2M-1H	6,204,224.00	0.00000 %	939.30565853	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	898.58772991
2M-2A	119,342,000.00	4.69711 %	1000.00000000	3.91425835	0.00000000	0.00000000	0.00000000	3.91425835	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	4.69711 %	1000.00000000	3.91425829	0.00000000	0.00000000	0.00000000	3.91425829	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	4.69711 %	1000.00000000	3.91425829	0.00000000	0.00000000	0.00000000	3.91425829	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	4.69711 %	1000.00000000	3.91425834	0.00000000	0.00000000	0.00000000	3.91425834	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	6.34711 %	1000.00000000	5.28925829	0.00000000	0.00000000	0.00000000	5.28925829	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	999.99945954
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.89711 %	1000.00000000	2.41425835	0.00000000	0.00000000	0.00000000	2.41425835	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.29711 %	1000.00000000	2.74759163	0.00000000	0.00000000	0.00000000	2.74759163	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	3.69711 %	1000.00000000	3.08092499	0.00000000	0.00000000	0.00000000	3.08092499	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.09711 %	1000.00000000	3.41425835	0.00000000	0.00000000	0.00000000	3.41425835	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.89711 %	1000.00000000	2.41425829	0.00000000	0.00000000	0.00000000	2.41425829	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.29711 %	1000.00000000	2.74759163	0.00000000	0.00000000	0.00000000	2.74759163	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.69711 %	1000.00000000	3.08092496	0.00000000	0.00000000	0.00000000	3.08092496	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.09711 %	1000.00000000	3.41425829	0.00000000	0.00000000	0.00000000	3.41425829	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.89711 %	1000.00000000	2.41425829	0.00000000	0.00000000	0.00000000	2.41425829	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.29711 %	1000.00000000	2.74759163	0.00000000	0.00000000	0.00000000	2.74759163	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.69711 %	1000.00000000	3.08092496	0.00000000	0.00000000	0.00000000	3.08092496	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.09711 %	1000.00000000	3.41425829	0.00000000	0.00000000	0.00000000	3.41425829	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.89711 %	1000.00000000	2.41425832	0.00000000	0.00000000	0.00000000	2.41425832	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.29711 %	1000.00000000	2.74759167	0.00000000	0.00000000	0.00000000	2.74759167	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.69711 %	1000.00000000	3.08092502	0.00000000	0.00000000	0.00000000	3.08092502	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.09711 %	1000.00000000	3.41425832	0.00000000	0.00000000	0.00000000	3.41425832	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.69711 %	1000.00000000	3.91425832	0.00000000	0.00000000	0.00000000	3.91425832	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.89711 %	1000.00000000	2.41425833	0.00000000	0.00000000	0.00000000	2.41425833	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.29711 %	1000.00000000	2.74759167	0.00000000	0.00000000	0.00000000	2.74759167	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.69711 %	1000.00000000	3.08092500	0.00000000	0.00000000	0.00000000	3.08092500	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.09711 %	1000.00000000	3.41425833	0.00000000	0.00000000	0.00000000	3.41425833	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.69711 %	1000.00000000	3.91425833	0.00000000	0.00000000	0.00000000	3.91425833	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	13,038,083.87
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	435,076.21
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>13,473,160.08</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,453,993.42
Total Withdrawals (Pool Distribution Amount)	<u>13,473,160.08</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-May-2018

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.897110%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	135,645,609.81
Total Principal Reduction Cumulative	1,361,666,187.16
Scheduled Principal Current	25,050,943.09
Scheduled Principal Cumulative	216,525,991.79
Unscheduled Principal Current	110,594,666.72
Unscheduled Principal Cumulative	1,145,140,195.37
Senior Reduction Amount	130,491,076.63
Subordinate Reduction Amount	5,154,533.18
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	13.54
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	112,365,182.19
Total Principal Reduction Cumulative	1,152,835,098.74
Scheduled Principal Current	22,411,918.65
Scheduled Principal Cumulative	195,286,320.30
Unscheduled Principal Current	89,953,221.63
Unscheduled Principal Cumulative	957,548,736.53
Senior Reduction Amount	107,313,135.58
Subordinate Reduction Amount	5,052,004.70
Calculated Tranche Write-Down Amount	41.91
Calculated Tranche Write-Up Amount	0.00
Modification Loss	107.82
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	65584
Period Reference Pool Removal Loan Count	435
Period Ending Loan Count	65149
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	15,127,268,217.50
Period PIF Loan Count Current	435
PIF Loan Count Cumulative	4172
Period PIF Loan UPB Current	103,389,186.63
PIF Loan UPB Cumulative	1,065,176,045.87
Period Partial Prepayment Amount	7,456,300.23
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	46
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	10,922,998.75
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	3
Total Active Modified Loan UPB	659,767.92
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	63501
Period Reference Pool Removal Loan Count	354
Period Ending Loan Count	63147
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,356,317,937.54
Period PIF Loan Count Current	351
PIF Loan Count Cumulative	3311
Period PIF Loan UPB Current	83,194,491.49
PIF Loan UPB Cumulative	897,247,192.82
Period Partial Prepayment Amount	6,310,651.82
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	30
Repurchased Prior Credit Event UPB Curr	435,076.21
Repurchased Prior Credit Event UPB Cum	6,633,846.68
Credit Event Amount Current	187,610.26
Credit Event Amount Cumulative	187,610.26
Total Active Modified Loan Count	14
Total Active Modified Loan UPB	3,383,997.03
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	95.496422%
Subordinate Percentage	4.503578%
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	41.91	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-May-2018

5/8/2018

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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	243	55,029,452.71	0.372991%	0.363777%
60 Days	66	15,009,428.08	0.101306%	0.099221%
90 Days	67	14,974,986.73	0.102841%	0.098993%
120 Days	59	12,385,585.72	0.090562%	0.081876%
150 Days	38	8,050,613.91	0.058328%	0.053219%
180+ Days	52	11,150,035.71	0.079817%	0.073708%
	525	116,600,102.86	0.805845%	0.770794%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	333	73,821,975.70	0.527341%	0.514212%
60 Days	94	22,044,022.16	0.148859%	0.153549%
90 Days	108	25,793,861.03	0.171030%	0.179669%
120 Days	77	18,547,488.62	0.121938%	0.129194%
150 Days	63	16,305,341.88	0.099767%	0.113576%
180+ Days	61	14,543,909.91	0.096600%	0.101307%
	736	171,056,599.30	1.165534%	1.191507%

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

SDA	
Current Month	0.056%
3 Month Average	0.019%
12 Month Average	N/A

CDR	
Current Month	0.016%
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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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	2	479,247.15	13.54	0.003	13.54	0.00
2	6	1,394,686.91	107.82	0.008	107.82	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43782465	268,767.98	5.43	0.002	5.43	0.00
1	43747774	210,479.17	8.11	0.004	8.11	0.00
2	43873267	422,735.96	16.22	0.004	16.22	0.00
2	43843495	282,103.58	4.77	0.002	4.77	0.00
2	43843418	223,377.99	8.59	0.004	8.59	0.00
2	43830545	206,998.60	8.05	0.004	8.05	0.00
2	43828736	148,508.84	68.69	0.046	68.69	0.00
2	43812860	110,961.94	1.50	0.001	1.50	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-May-2018

5/8/2018

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	187,610.26	41.91	0.022

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
43819872	187,610.26	41.91	0.022

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-May-2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	187,610.26	41.91	0.022

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43819872	187,610.26	41.91	0.022

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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	41.91	0.000 %	0	0.00	0.00	0.000 %	1	41.91	41.91	0.000 %
Total	1	41.91	41.91	0.000 %	0	0.00	0.00	0.000 %	1	41.91	41.91	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	41.91	41.91

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

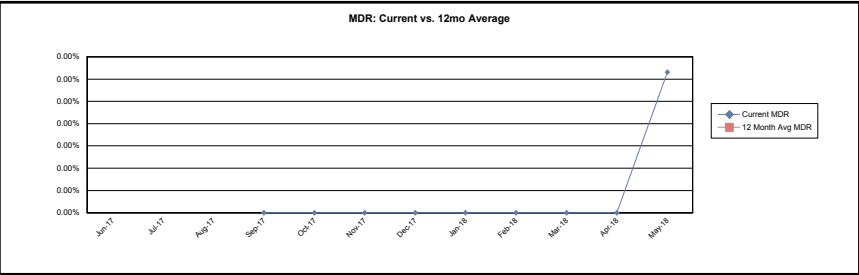
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Realized Loss Report - Collateral

Summary

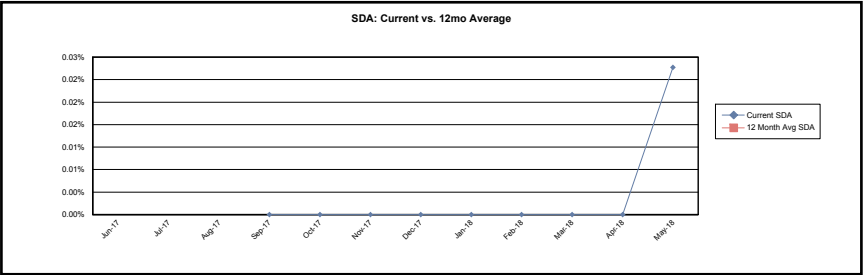
MDR

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



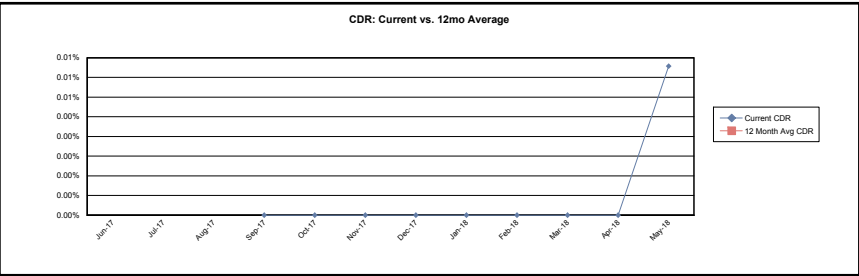
SDA

Current Month	0.026 %
3 Month Average	0.009 %
12 Month Average	0.000 %



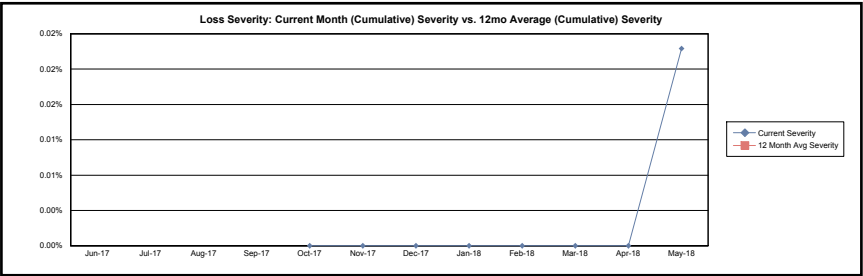
CDR

Current Month	0.008 %
3 Month Average	0.003 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	0.022 %
3 Month Average (Cumulative)	0.007 %
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**

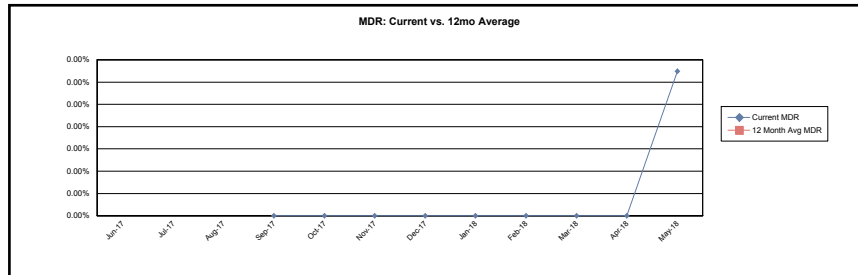
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Realized Loss Report - Collateral

Group 2

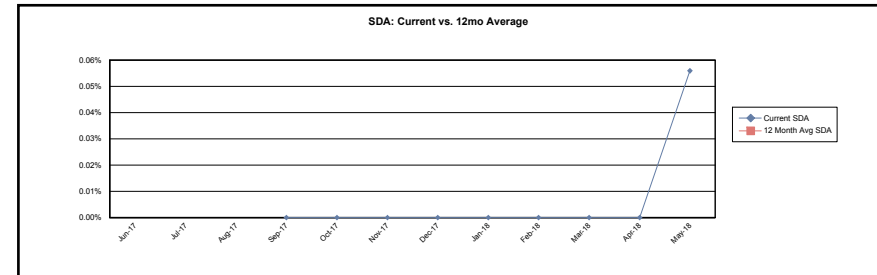
MDR

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



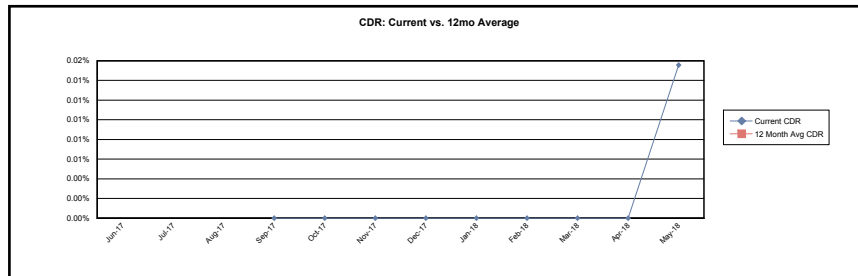
SDA

Current Month 0.056 %
3 Month Average 0.019 %
12 Month Average 0.000 %



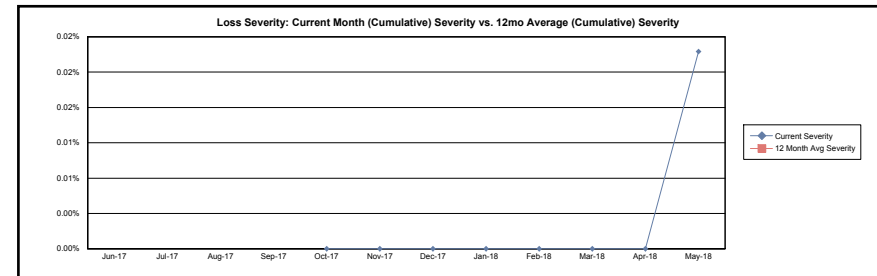
CDR

Current Month 0.016 %
3 Month Average 0.005 %
12 Month Average 0.000 %



Loss Severity

Current Month (Cumulative) 0.022 %
3 Month Average (Cumulative) 0.007 %
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	0.676 %
3 Month Average	0.665 %
12 Month Average	0.000 %

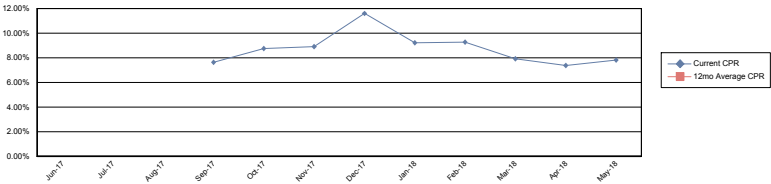
CPR

Current Month	7.813 %
3 Month Average	7.698 %
12 Month Average	0.000 %

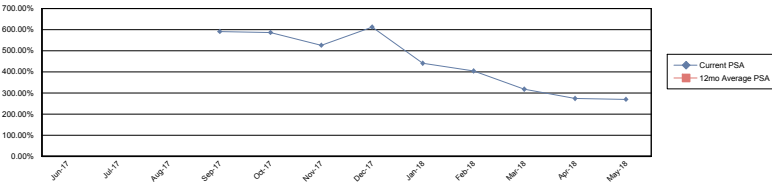
PSA

Current Month	269.988 %
3 Month Average	286.956 %
12 Month Average	0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month	0.726 %
3 Month Average	0.681 %
12 Month Average	0.000 %

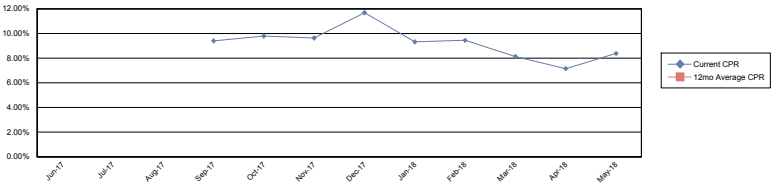
CPR

Current Month	8.370 %
3 Month Average	7.876 %
12 Month Average	0.000 %

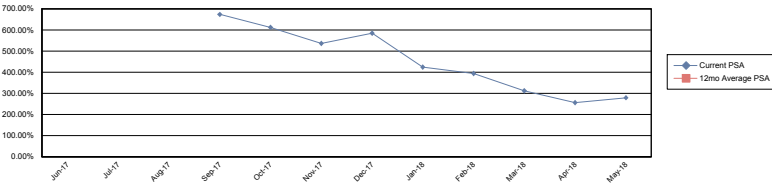
PSA

Current Month	279.067 %
3 Month Average	282.161 %
12 Month Average	0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Connecticut Avenue Securities
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Prepayment Rates

Group 2

SMM

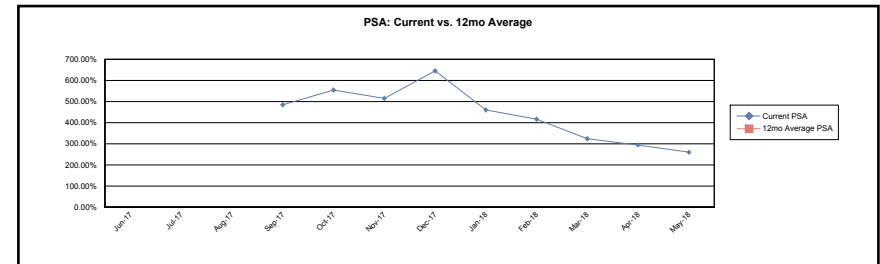
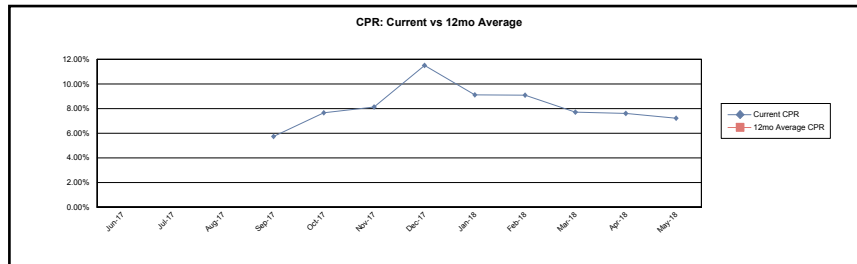
Current Month 0.623 %
3 Month Average 0.648 %
12 Month Average 0.000 %

CPR

Current Month 7.221 %
3 Month Average 7.508 %
12 Month Average 0.000 %

PSA

Current Month 259.533 %
3 Month Average 292.412 %
12 Month Average 0.000 %



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043810587	343,250.71	0.00	0.000%	343,250.71
0043850805	91,825.50	0.00	0.000%	91,825.50
Totals	435,076.21	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: 4/27/2018

Incoming Certificates:

Class	Prior Value	Issued Value
2M-2A	5,198,859	8,538,031
2M-2B	0.00	3,380,414
2M-2C	0.00	3,380,414

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2	345,249,000	335,149,000

Effective Exchange Date: 5/4/2018

Incoming Certificates:

Class	Prior Value	Issued Value
1M-2A	5,110,000	18,289,089
1M-2B	0.00	13,179,089
1M-2C	0.00	13,179,089

Outgoing Certificates:

Class	Prior Value	Issued Value
1M-2	266,628,000	227,090,733