

**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

11-Jan-2018 02:29:06 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		12/29/2017	0.00000 %	15,217,191,705.39	0.00	146,072,181.89	0.00	15,071,119,523.50	146,072,181.89	0.00
1M-1	30711XQS6	01/24/2018	2.30213 %	132,433,749.62	254,066.42	5,481,472.20	0.00	126,952,277.43	5,735,538.62	0.00
1M-1H		12/29/2017	0.00000 %	6,970,977.65	0.00	288,530.83	0.00	6,682,446.82	288,530.83	0.00
1M-2A	30711XQT4	01/24/2018	4.20213 %	93,986,000.00	329,117.83	0.00	0.00	93,986,000.00	329,117.83	0.00
1M-AH		12/29/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	01/24/2018	4.20213 %	93,986,000.00	329,117.83	0.00	0.00	93,986,000.00	329,117.83	0.00
1M-BH		12/29/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	01/24/2018	4.20213 %	93,986,000.00	329,117.83	0.00	0.00	93,986,000.00	329,117.83	0.00
1M-CH		12/29/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	01/24/2018	4.20213 %	281,958,000.00	987,353.48	0.00	0.00	281,958,000.00	987,353.48	0.00
1M-2H		12/29/2017	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	01/24/2018	5.70213 %	78,322,000.00	372,168.52	0.00	0.00	78,322,000.00	372,168.52	0.00
1B-1H		12/29/2017	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		12/29/2017	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	01/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	01/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	01/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	01/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	01/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	01/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	01/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	01/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	01/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	01/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	01/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	01/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	01/24/2018	2.40213 %	93,986,000.00	188,138.83	0.00	0.00	93,986,000.00	188,138.83	0.00
1E-A2	30711XRA4	01/24/2018	2.80213 %	93,986,000.00	219,467.49	0.00	0.00	93,986,000.00	219,467.49	0.00
1E-A3	30711XRC0	01/24/2018	3.20213 %	93,986,000.00	250,796.16	0.00	0.00	93,986,000.00	250,796.16	0.00
1E-A4	30711XRE6	01/24/2018	3.60213 %	93,986,000.00	282,124.83	0.00	0.00	93,986,000.00	282,124.83	0.00
1E-B1	30711XRG1	01/24/2018	2.40213 %	93,986,000.00	188,138.83	0.00	0.00	93,986,000.00	188,138.83	0.00
1E-B2	30711XRJ5	01/24/2018	2.80213 %	93,986,000.00	219,467.49	0.00	0.00	93,986,000.00	219,467.49	0.00
1E-B3	30711XRL0	01/24/2018	3.20213 %	93,986,000.00	250,796.16	0.00	0.00	93,986,000.00	250,796.16	0.00
1E-B4	30711XRN6	01/24/2018	3.60213 %	93,986,000.00	282,124.83	0.00	0.00	93,986,000.00	282,124.83	0.00
1E-C1	30711XRQ9	01/24/2018	2.40213 %	93,986,000.00	188,138.83	0.00	0.00	93,986,000.00	188,138.83	0.00
1E-C2	30711XRS5	01/24/2018	2.80213 %	93,986,000.00	219,467.49	0.00	0.00	93,986,000.00	219,467.49	0.00
1E-C3	30711XRU0	01/24/2018	3.20213 %	93,986,000.00	250,796.16	0.00	0.00	93,986,000.00	250,796.16	0.00
1E-C4	30711XRW6	01/24/2018	3.60213 %	93,986,000.00	282,124.83	0.00	0.00	93,986,000.00	282,124.83	0.00
1E-D1	30711XRY2	01/24/2018	2.40213 %	187,972,000.00	376,277.65	0.00	0.00	187,972,000.00	376,277.65	0.00
1E-D2	30711XRZ9	01/24/2018	2.80213 %	187,972,000.00	438,934.98	0.00	0.00	187,972,000.00	438,934.98	0.00
1E-D3	30711XSA3	01/24/2018	3.20213 %	187,972,000.00	501,592.32	0.00	0.00	187,972,000.00	501,592.32	0.00
1E-D4	30711XSB1	01/24/2018	3.60213 %	187,972,000.00	564,249.65	0.00	0.00	187,972,000.00	564,249.65	0.00
1E-D5	30711XSC9	01/24/2018	4.20213 %	187,972,000.00	658,235.65	0.00	0.00	187,972,000.00	658,235.65	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	01/24/2018	2.40213 %	187,972,000.00	376,277.65	0.00	0.00	187,972,000.00	376,277.65	0.00
1E-F2	30711XSE5	01/24/2018	2.80213 %	187,972,000.00	438,934.98	0.00	0.00	187,972,000.00	438,934.98	0.00
1E-F3	30711XSF2	01/24/2018	3.20213 %	187,972,000.00	501,592.32	0.00	0.00	187,972,000.00	501,592.32	0.00
1E-F4	30711XSG0	01/24/2018	3.60213 %	187,972,000.00	564,249.65	0.00	0.00	187,972,000.00	564,249.65	0.00
1E-F5	30711XSH8	01/24/2018	4.20213 %	187,972,000.00	658,235.65	0.00	0.00	187,972,000.00	658,235.65	0.00
1X-1	30711XSJ4	01/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	01/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	01/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	01/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	01/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	01/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	01/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	01/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		12/29/2017	0.00000 %	14,328,403,950.32	0.00	138,963,004.40	0.00	14,189,440,945.92	138,963,004.40	0.00
2M-1	30711XSS4	01/24/2018	2.30213 %	114,327,536.87	219,330.71	881,283.52	0.00	113,446,253.35	1,100,614.23	0.00
2M-1H		12/29/2017	0.00000 %	6,017,813.40	0.00	46,387.77	0.00	5,971,425.63	46,387.77	0.00
2M-2A	30711XST2	01/24/2018	4.35213 %	119,342,000.00	432,826.58	0.00	0.00	119,342,000.00	432,826.58	0.00
2M-AH		12/29/2017	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	01/24/2018	4.35213 %	120,816,000.00	438,172.45	0.00	0.00	120,816,000.00	438,172.45	0.00
2M-BH		12/29/2017	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	01/24/2018	4.35213 %	120,816,000.00	438,172.45	0.00	0.00	120,816,000.00	438,172.45	0.00
2M-CH		12/29/2017	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	01/24/2018	4.35213 %	360,974,000.00	1,309,171.48	0.00	0.00	360,974,000.00	1,309,171.48	0.00
2M-2H		12/29/2017	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	01/24/2018	6.00213 %	73,668,000.00	368,470.76	0.00	0.00	73,668,000.00	368,470.76	0.00
2B-1H		12/29/2017	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		12/29/2017	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	01/24/2018	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	01/24/2018	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	01/24/2018	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	01/24/2018	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	01/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	01/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	01/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	01/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	01/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	01/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	01/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	01/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	01/24/2018	2.55213 %	119,342,000.00	253,813.58	0.00	0.00	119,342,000.00	253,813.58	0.00
2E-A2	30711XTA2	01/24/2018	2.95213 %	119,342,000.00	293,594.25	0.00	0.00	119,342,000.00	293,594.25	0.00
2E-A3	30711XTC8	01/24/2018	3.35213 %	119,342,000.00	333,374.92	0.00	0.00	119,342,000.00	333,374.92	0.00
2E-A4	30711XTE4	01/24/2018	3.75213 %	119,342,000.00	373,155.58	0.00	0.00	119,342,000.00	373,155.58	0.00

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

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

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Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
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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	01/24/2018	2.55213 %	120,816,000.00	256,948.45	0.00	0.00	120,816,000.00	256,948.45	0.00
2E-B2	30711XTJ3	01/24/2018	2.95213 %	120,816,000.00	297,220.45	0.00	0.00	120,816,000.00	297,220.45	0.00
2E-B3	30711XTL8	01/24/2018	3.35213 %	120,816,000.00	337,492.45	0.00	0.00	120,816,000.00	337,492.45	0.00
2E-B4	30711XTN4	01/24/2018	3.75213 %	120,816,000.00	377,764.45	0.00	0.00	120,816,000.00	377,764.45	0.00
2E-C1	30711XTQ7	01/24/2018	2.55213 %	120,816,000.00	256,948.45	0.00	0.00	120,816,000.00	256,948.45	0.00
2E-C2	30711XTS3	01/24/2018	2.95213 %	120,816,000.00	297,220.45	0.00	0.00	120,816,000.00	297,220.45	0.00
2E-C3	30711XTU8	01/24/2018	3.35213 %	120,816,000.00	337,492.45	0.00	0.00	120,816,000.00	337,492.45	0.00
2E-C4	30711XTW4	01/24/2018	3.75213 %	120,816,000.00	377,764.45	0.00	0.00	120,816,000.00	377,764.45	0.00
2E-D1	30711XTY0	01/24/2018	2.55213 %	240,158,000.00	510,762.03	0.00	0.00	240,158,000.00	510,762.03	0.00
2E-D2	30711XTZ7	01/24/2018	2.95213 %	240,158,000.00	590,814.70	0.00	0.00	240,158,000.00	590,814.70	0.00
2E-D3	30711XUA0	01/24/2018	3.35213 %	240,158,000.00	670,867.36	0.00	0.00	240,158,000.00	670,867.36	0.00
2E-D4	30711XUB8	01/24/2018	3.75213 %	240,158,000.00	750,920.03	0.00	0.00	240,158,000.00	750,920.03	0.00
2E-D5	30711XUC6	01/24/2018	4.35213 %	240,158,000.00	870,999.03	0.00	0.00	240,158,000.00	870,999.03	0.00
2E-F1	30711XUD4	01/24/2018	2.55213 %	241,632,000.00	513,896.90	0.00	0.00	241,632,000.00	513,896.90	0.00
2E-F2	30711XUE2	01/24/2018	2.95213 %	241,632,000.00	594,440.90	0.00	0.00	241,632,000.00	594,440.90	0.00
2E-F3	30711XUF9	01/24/2018	3.35213 %	241,632,000.00	674,984.90	0.00	0.00	241,632,000.00	674,984.90	0.00
2E-F4	30711XUG7	01/24/2018	3.75213 %	241,632,000.00	755,528.90	0.00	0.00	241,632,000.00	755,528.90	0.00
2E-F5	30711XUH5	01/24/2018	4.35213 %	241,632,000.00	876,344.90	0.00	0.00	241,632,000.00	876,344.90	0.00
2X-1	30711XUJ1	01/24/2018	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	01/24/2018	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	01/24/2018	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	01/24/2018	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	01/24/2018	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	01/24/2018	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	01/24/2018	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	01/24/2018	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				38,339,274,743.25	30,312,262.35	291,732,860.61	0.00	38,047,541,882.65	322,045,122.96	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.

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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	15,217,191,705.39	22,735,951.25	123,336,230.64	0.00	0.00	146,072,181.89	15,071,119,523.50	0.95011867	146,072,181.89
1M-1	156,644,000.00	132,433,749.62	853,184.25	4,628,287.95	0.00	0.00	5,481,472.20	126,952,277.43	0.81045094	5,481,472.20
1M-1H	8,245,344.00	6,970,977.65	44,909.46	243,621.37	0.00	0.00	288,530.83	6,682,446.82	0.81045094	288,530.83
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-Jan-2018 02:29:06 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	14,328,403,950.32	20,280,474.94	118,682,529.46	0.00	0.00	138,963,004.40	14,189,440,945.92	0.95551701	138,963,004.40
2M-1	117,869,000.00	114,327,536.87	881,283.52	0.00	0.00	0.00	881,283.52	113,446,253.35	0.96247744	881,283.52
2M-1H	6,204,224.00	6,017,813.40	46,387.77	0.00	0.00	0.00	46,387.77	5,971,425.63	0.96247744	46,387.77
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**

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	38,339,274,743.25	44,842,191.19	246,890,669.42	0.00	0.00	291,732,860.61	38,047,541,882.65	0.96236983	291,732,860.61

**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

11-Jan-2018 02:29:06 PM

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	959.32740152	1.43332761	7.77540481	0.00000000	0.00000000	9.20873243	950.11866910	0.95011867	9.20873243
1M-1	156,644,000.00	845.44412566	5.44664494	29.54653833	0.00000000	0.00000000	34.99318327	810.45094246	0.81045094	34.99318327
1M-1H	8,245,344.00	845.44412580	5.44664480	29.54653802	0.00000000	0.00000000	34.99318282	810.45094298	0.81045094	34.99318282
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	964.87477516	1.36568726	7.99208197	0.00000000	0.00000000	9.35776923	955.51700593	0.95551701	9.35776923
2M-1	117,869,000.00	969.95424471	7.47680493	0.00000000	0.00000000	0.00000000	7.47680493	962.47743978	0.96247744	7.47680493
2M-1H	6,204,224.00	969.95424408	7.47680451	0.00000000	0.00000000	0.00000000	7.47680451	962.47743956	0.96247744	7.47680451
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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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	240,158,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F1	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	15,217,191,705.39	0.00	0.00	0.00	0.00	0.00	0.00	15,071,119,523.50
1M-1	12/26/17 - 01/24/18	30	2.30213 %	132,433,749.62	254,066.42	0.00	0.00	0.00	254,066.42	0.00	126,952,277.43
1M-1H	N/A	N/A	0.00000 %	6,970,977.65	0.00	0.00	0.00	0.00	0.00	0.00	6,682,446.82
1M-2A	12/26/17 - 01/24/18	30	4.20213 %	93,986,000.00	329,117.83	0.00	0.00	0.00	329,117.83	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	12/26/17 - 01/24/18	30	4.20213 %	93,986,000.00	329,117.83	0.00	0.00	0.00	329,117.83	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	12/26/17 - 01/24/18	30	4.20213 %	93,986,000.00	329,117.83	0.00	0.00	0.00	329,117.83	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	12/26/17 - 01/24/18	30	4.20213 %	281,958,000.00	987,353.48	0.00	0.00	0.00	987,353.48	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	12/26/17 - 01/24/18	30	5.70213 %	78,322,000.00	372,168.52	0.00	0.00	0.00	372,168.52	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	30	2.40213 %	93,986,000.00	188,138.83	0.00	0.00	0.00	188,138.83	0.00	93,986,000.00
1E-A2	12/26/17 - 01/24/18	30	2.80213 %	93,986,000.00	219,467.49	0.00	0.00	0.00	219,467.49	0.00	93,986,000.00
1E-A3	12/26/17 - 01/24/18	30	3.20213 %	93,986,000.00	250,796.16	0.00	0.00	0.00	250,796.16	0.00	93,986,000.00
1E-A4	12/26/17 - 01/24/18	30	3.60213 %	93,986,000.00	282,124.83	0.00	0.00	0.00	282,124.83	0.00	93,986,000.00
1E-B1	12/26/17 - 01/24/18	30	2.40213 %	93,986,000.00	188,138.83	0.00	0.00	0.00	188,138.83	0.00	93,986,000.00
1E-B2	12/26/17 - 01/24/18	30	2.80213 %	93,986,000.00	219,467.49	0.00	0.00	0.00	219,467.49	0.00	93,986,000.00
1E-B3	12/26/17 - 01/24/18	30	3.20213 %	93,986,000.00	250,796.16	0.00	0.00	0.00	250,796.16	0.00	93,986,000.00
1E-B4	12/26/17 - 01/24/18	30	3.60213 %	93,986,000.00	282,124.83	0.00	0.00	0.00	282,124.83	0.00	93,986,000.00
1E-C1	12/26/17 - 01/24/18	30	2.40213 %	93,986,000.00	188,138.83	0.00	0.00	0.00	188,138.83	0.00	93,986,000.00
1E-C2	12/26/17 - 01/24/18	30	2.80213 %	93,986,000.00	219,467.49	0.00	0.00	0.00	219,467.49	0.00	93,986,000.00
1E-C3	12/26/17 - 01/24/18	30	3.20213 %	93,986,000.00	250,796.16	0.00	0.00	0.00	250,796.16	0.00	93,986,000.00
1E-C4	12/26/17 - 01/24/18	30	3.60213 %	93,986,000.00	282,124.83	0.00	0.00	0.00	282,124.83	0.00	93,986,000.00
1E-D1	12/26/17 - 01/24/18	30	2.40213 %	187,972,000.00	376,277.65	0.00	0.00	0.00	376,277.65	0.00	187,972,000.00
1E-D2	12/26/17 - 01/24/18	30	2.80213 %	187,972,000.00	438,934.98	0.00	0.00	0.00	438,934.98	0.00	187,972,000.00
1E-D3	12/26/17 - 01/24/18	30	3.20213 %	187,972,000.00	501,592.32	0.00	0.00	0.00	501,592.32	0.00	187,972,000.00
1E-D4	12/26/17 - 01/24/18	30	3.60213 %	187,972,000.00	564,249.65	0.00	0.00	0.00	564,249.65	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	12/26/17 - 01/24/18	30	4.20213 %	187,972,000.00	658,235.65	0.00	0.00	0.00	658,235.65	0.00	187,972,000.00
1E-F1	12/26/17 - 01/24/18	30	2.40213 %	187,972,000.00	376,277.65	0.00	0.00	0.00	376,277.65	0.00	187,972,000.00
1E-F2	12/26/17 - 01/24/18	30	2.80213 %	187,972,000.00	438,934.98	0.00	0.00	0.00	438,934.98	0.00	187,972,000.00
1E-F3	12/26/17 - 01/24/18	30	3.20213 %	187,972,000.00	501,592.32	0.00	0.00	0.00	501,592.32	0.00	187,972,000.00
1E-F4	12/26/17 - 01/24/18	30	3.60213 %	187,972,000.00	564,249.65	0.00	0.00	0.00	564,249.65	0.00	187,972,000.00
1E-F5	12/26/17 - 01/24/18	30	4.20213 %	187,972,000.00	658,235.65	0.00	0.00	0.00	658,235.65	0.00	187,972,000.00
1X-1	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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 %	14,328,403,950.32	0.00	0.00	0.00	0.00	0.00	0.00	14,189,440,945.92
2M-1	12/26/17 - 01/24/18	30	2.30213 %	114,327,536.87	219,330.71	0.00	0.00	0.00	219,330.71	0.00	113,446,253.35
2M-1H	N/A	N/A	0.00000 %	6,017,813.40	0.00	0.00	0.00	0.00	0.00	0.00	5,971,425.63
2M-2A	12/26/17 - 01/24/18	30	4.35213 %	119,342,000.00	432,826.58	0.00	0.00	0.00	432,826.58	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	12/26/17 - 01/24/18	30	4.35213 %	120,816,000.00	438,172.45	0.00	0.00	0.00	438,172.45	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	12/26/17 - 01/24/18	30	4.35213 %	120,816,000.00	438,172.45	0.00	0.00	0.00	438,172.45	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	12/26/17 - 01/24/18	30	4.35213 %	360,974,000.00	1,309,171.48	0.00	0.00	0.00	1,309,171.48	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	12/26/17 - 01/24/18	30	6.00213 %	73,668,000.00	368,470.76	0.00	0.00	0.00	368,470.76	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	30	2.55213 %	119,342,000.00	253,813.58	0.00	0.00	0.00	253,813.58	0.00	119,342,000.00
2E-A2	12/26/17 - 01/24/18	30	2.95213 %	119,342,000.00	293,594.25	0.00	0.00	0.00	293,594.25	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	12/26/17 - 01/24/18	30	3.35213 %	119,342,000.00	333,374.92	0.00	0.00	0.00	333,374.92	0.00	119,342,000.00
2E-A4	12/26/17 - 01/24/18	30	3.75213 %	119,342,000.00	373,155.58	0.00	0.00	0.00	373,155.58	0.00	119,342,000.00
2E-B1	12/26/17 - 01/24/18	30	2.55213 %	120,816,000.00	256,948.45	0.00	0.00	0.00	256,948.45	0.00	120,816,000.00
2E-B2	12/26/17 - 01/24/18	30	2.95213 %	120,816,000.00	297,220.45	0.00	0.00	0.00	297,220.45	0.00	120,816,000.00
2E-B3	12/26/17 - 01/24/18	30	3.35213 %	120,816,000.00	337,492.45	0.00	0.00	0.00	337,492.45	0.00	120,816,000.00
2E-B4	12/26/17 - 01/24/18	30	3.75213 %	120,816,000.00	377,764.45	0.00	0.00	0.00	377,764.45	0.00	120,816,000.00
2E-C1	12/26/17 - 01/24/18	30	2.55213 %	120,816,000.00	256,948.45	0.00	0.00	0.00	256,948.45	0.00	120,816,000.00
2E-C2	12/26/17 - 01/24/18	30	2.95213 %	120,816,000.00	297,220.45	0.00	0.00	0.00	297,220.45	0.00	120,816,000.00
2E-C3	12/26/17 - 01/24/18	30	3.35213 %	120,816,000.00	337,492.45	0.00	0.00	0.00	337,492.45	0.00	120,816,000.00
2E-C4	12/26/17 - 01/24/18	30	3.75213 %	120,816,000.00	377,764.45	0.00	0.00	0.00	377,764.45	0.00	120,816,000.00
2E-D1	12/26/17 - 01/24/18	30	2.55213 %	240,158,000.00	510,762.03	0.00	0.00	0.00	510,762.03	0.00	240,158,000.00
2E-D2	12/26/17 - 01/24/18	30	2.95213 %	240,158,000.00	590,814.70	0.00	0.00	0.00	590,814.70	0.00	240,158,000.00
2E-D3	12/26/17 - 01/24/18	30	3.35213 %	240,158,000.00	670,867.36	0.00	0.00	0.00	670,867.36	0.00	240,158,000.00
2E-D4	12/26/17 - 01/24/18	30	3.75213 %	240,158,000.00	750,920.03	0.00	0.00	0.00	750,920.03	0.00	240,158,000.00
2E-D5	12/26/17 - 01/24/18	30	4.35213 %	240,158,000.00	870,999.03	0.00	0.00	0.00	870,999.03	0.00	240,158,000.00
2E-F1	12/26/17 - 01/24/18	30	2.55213 %	241,632,000.00	513,896.90	0.00	0.00	0.00	513,896.90	0.00	241,632,000.00
2E-F2	12/26/17 - 01/24/18	30	2.95213 %	241,632,000.00	594,440.90	0.00	0.00	0.00	594,440.90	0.00	241,632,000.00
2E-F3	12/26/17 - 01/24/18	30	3.35213 %	241,632,000.00	674,984.90	0.00	0.00	0.00	674,984.90	0.00	241,632,000.00
2E-F4	12/26/17 - 01/24/18	30	3.75213 %	241,632,000.00	755,528.90	0.00	0.00	0.00	755,528.90	0.00	241,632,000.00
2E-F5	12/26/17 - 01/24/18	30	4.35213 %	241,632,000.00	876,344.90	0.00	0.00	0.00	876,344.90	0.00	241,632,000.00
2X-1	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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	12/26/17 - 01/24/18	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					30,312,262.35	0.00	0.00	0.00	30,312,262.35	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 %	959.32740152	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	950.11866910
1M-1	156,644,000.00	2.30213 %	845.44412566	1.62193522	0.00000000	0.00000000	0.00000000	1.62193522	0.00000000	810.45094246
1M-1H	8,245,344.00	0.00000 %	845.44412580	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	810.45094298
1M-2A	93,986,000.00	4.20213 %	1000.00000000	3.50177505	0.00000000	0.00000000	0.00000000	3.50177505	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	4.20213 %	1000.00000000	3.50177505	0.00000000	0.00000000	0.00000000	3.50177505	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	4.20213 %	1000.00000000	3.50177505	0.00000000	0.00000000	0.00000000	3.50177505	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	4.20213 %	1000.00000000	3.50177502	0.00000000	0.00000000	0.00000000	3.50177502	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	5.70213 %	1000.00000000	4.75177498	0.00000000	0.00000000	0.00000000	4.75177498	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	2.40213 %	1000.00000000	2.00177505	0.00000000	0.00000000	0.00000000	2.00177505	0.00000000	1000.00000000
1E-A2	93,986,000.00	2.80213 %	1000.00000000	2.33510831	0.00000000	0.00000000	0.00000000	2.33510831	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.20213 %	1000.00000000	2.66844168	0.00000000	0.00000000	0.00000000	2.66844168	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.60213 %	1000.00000000	3.00177505	0.00000000	0.00000000	0.00000000	3.00177505	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.40213 %	1000.00000000	2.00177505	0.00000000	0.00000000	0.00000000	2.00177505	0.00000000	1000.00000000
1E-B2	93,986,000.00	2.80213 %	1000.00000000	2.33510831	0.00000000	0.00000000	0.00000000	2.33510831	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.20213 %	1000.00000000	2.66844168	0.00000000	0.00000000	0.00000000	2.66844168	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.60213 %	1000.00000000	3.00177505	0.00000000	0.00000000	0.00000000	3.00177505	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.40213 %	1000.00000000	2.00177505	0.00000000	0.00000000	0.00000000	2.00177505	0.00000000	1000.00000000
1E-C2	93,986,000.00	2.80213 %	1000.00000000	2.33510831	0.00000000	0.00000000	0.00000000	2.33510831	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.20213 %	1000.00000000	2.66844168	0.00000000	0.00000000	0.00000000	2.66844168	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.60213 %	1000.00000000	3.00177505	0.00000000	0.00000000	0.00000000	3.00177505	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.40213 %	1000.00000000	2.00177500	0.00000000	0.00000000	0.00000000	2.00177500	0.00000000	1000.00000000
1E-D2	187,972,000.00	2.80213 %	1000.00000000	2.33510831	0.00000000	0.00000000	0.00000000	2.33510831	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.20213 %	1000.00000000	2.66844168	0.00000000	0.00000000	0.00000000	2.66844168	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.60213 %	1000.00000000	3.00177500	0.00000000	0.00000000	0.00000000	3.00177500	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	4.20213 %	1000.00000000	3.50177500	0.00000000	0.00000000	0.00000000	3.50177500	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.40213 %	1000.00000000	2.00177500	0.00000000	0.00000000	0.00000000	2.00177500	0.00000000	1000.00000000
1E-F2	187,972,000.00	2.80213 %	1000.00000000	2.33510831	0.00000000	0.00000000	0.00000000	2.33510831	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.20213 %	1000.00000000	2.66844168	0.00000000	0.00000000	0.00000000	2.66844168	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.60213 %	1000.00000000	3.00177500	0.00000000	0.00000000	0.00000000	3.00177500	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.20213 %	1000.00000000	3.50177500	0.00000000	0.00000000	0.00000000	3.50177500	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 %	964.87477516	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	955.51700593
2M-1	117,869,000.00	2.30213 %	969.95424471	1.86080063	0.00000000	0.00000000	0.00000000	1.86080063	0.00000000	962.47743978
2M-1H	6,204,224.00	0.00000 %	969.95424408	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	962.47743956
2M-2A	119,342,000.00	4.35213 %	1000.00000000	3.62677498	0.00000000	0.00000000	0.00000000	3.62677498	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	4.35213 %	1000.00000000	3.62677501	0.00000000	0.00000000	0.00000000	3.62677501	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	4.35213 %	1000.00000000	3.62677501	0.00000000	0.00000000	0.00000000	3.62677501	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	4.35213 %	1000.00000000	3.62677500	0.00000000	0.00000000	0.00000000	3.62677500	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	6.00213 %	1000.00000000	5.00177499	0.00000000	0.00000000	0.00000000	5.00177499	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.55213 %	1000.00000000	2.12677498	0.00000000	0.00000000	0.00000000	2.12677498	0.00000000	1000.00000000
2E-A2	119,342,000.00	2.95213 %	1000.00000000	2.46010834	0.00000000	0.00000000	0.00000000	2.46010834	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	3.35213 %	1000.00000000	2.79344171	0.00000000	0.00000000	0.00000000	2.79344171	0.00000000	1000.00000000
2E-A4	119,342,000.00	3.75213 %	1000.00000000	3.12677498	0.00000000	0.00000000	0.00000000	3.12677498	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.55213 %	1000.00000000	2.12677501	0.00000000	0.00000000	0.00000000	2.12677501	0.00000000	1000.00000000
2E-B2	120,816,000.00	2.95213 %	1000.00000000	2.46010835	0.00000000	0.00000000	0.00000000	2.46010835	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.35213 %	1000.00000000	2.79344168	0.00000000	0.00000000	0.00000000	2.79344168	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.75213 %	1000.00000000	3.12677501	0.00000000	0.00000000	0.00000000	3.12677501	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.55213 %	1000.00000000	2.12677501	0.00000000	0.00000000	0.00000000	2.12677501	0.00000000	1000.00000000
2E-C2	120,816,000.00	2.95213 %	1000.00000000	2.46010835	0.00000000	0.00000000	0.00000000	2.46010835	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.35213 %	1000.00000000	2.79344168	0.00000000	0.00000000	0.00000000	2.79344168	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.75213 %	1000.00000000	3.12677501	0.00000000	0.00000000	0.00000000	3.12677501	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.55213 %	1000.00000000	2.12677500	0.00000000	0.00000000	0.00000000	2.12677500	0.00000000	1000.00000000
2E-D2	240,158,000.00	2.95213 %	1000.00000000	2.46010835	0.00000000	0.00000000	0.00000000	2.46010835	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.35213 %	1000.00000000	2.79344165	0.00000000	0.00000000	0.00000000	2.79344165	0.00000000	1000.00000000
2E-D4	240,158,000.00	3.75213 %	1000.00000000	3.12677500	0.00000000	0.00000000	0.00000000	3.12677500	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.35213 %	1000.00000000	3.62677500	0.00000000	0.00000000	0.00000000	3.62677500	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.55213 %	1000.00000000	2.12677501	0.00000000	0.00000000	0.00000000	2.12677501	0.00000000	1000.00000000
2E-F2	241,632,000.00	2.95213 %	1000.00000000	2.46010835	0.00000000	0.00000000	0.00000000	2.46010835	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.35213 %	1000.00000000	2.79344168	0.00000000	0.00000000	0.00000000	2.79344168	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.75213 %	1000.00000000	3.12677501	0.00000000	0.00000000	0.00000000	3.12677501	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.35213 %	1000.00000000	3.62677501	0.00000000	0.00000000	0.00000000	3.62677501	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	6,851,967.91
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	3,040,515.84
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>9,892,483.75</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,873,317.09
Total Withdrawals (Pool Distribution Amount)	<u>9,892,483.75</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.552130%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	151,842,184.92
Total Principal Reduction Cumulative	822,489,993.27
Scheduled Principal Current	23,634,044.96
Scheduled Principal Cumulative	120,021,606.59
Unscheduled Principal Current	128,208,139.96
Unscheduled Principal Cumulative	702,468,386.68
Senior Reduction Amount	146,072,181.89
Subordinate Reduction Amount	5,770,003.03
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
<u>Group 2</u>	
Total Principal Reduction Current	139,890,675.69
Total Principal Reduction Cumulative	665,228,631.08
Scheduled Principal Current	21,208,146.23
Scheduled Principal Cumulative	108,150,773.38
Unscheduled Principal Current	118,682,529.46
Unscheduled Principal Cumulative	557,077,857.70
Senior Reduction Amount	138,963,004.40
Subordinate Reduction Amount	927,671.29
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	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	67339
Period Reference Pool Removal Loan Count	496
Period Ending Loan Count	66843
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	15,666,444,411.39
Period PIF Loan Count Current	490
PIF Loan Count Cumulative	2499
Period PIF Loan UPB Current	120,236,668.34
PIF Loan UPB Cumulative	656,131,834.58
Period Partial Prepayment Amount	6,934,628.61
Repurchase Prior CE Loan Count Current	6
Repurchase Prior CE Loan Count Cum	25
Repurchased Prior Credit Event UPB Curr	1,297,686.98
Repurchased Prior Credit Event UPB Cum	6,248,667.25
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	65044
Period Reference Pool Removal Loan Count	422
Period Ending Loan Count	64622
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,843,924,405.20
Period PIF Loan Count Current	415
PIF Loan Count Cumulative	1853
Period PIF Loan UPB Current	112,620,424.01
PIF Loan UPB Cumulative	520,975,397.25
Period Partial Prepayment Amount	4,551,283.16
Repurchase Prior CE Loan Count Current	7
Repurchase Prior CE Loan Count Cum	14
Repurchased Prior Credit Event UPB Curr	1,742,828.86
Repurchased Prior Credit Event UPB Cum	3,295,527.40
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
Structural Reporting	
Group 1	
Senior Percentage	96.200000%
Subordinate Percentage	3.800000%
Minimum Credit Enhancement Test Pass?	YES
Group 2	
Senior Percentage	95.625873%
Subordinate Percentage	4.374127%
Minimum Credit Enhancement Test Pass?	NO

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	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	369	82,995,715.54	0.552040%	0.529767%
60 Days	210	45,168,072.83	0.314169%	0.288311%
90 Days	70	14,864,840.80	0.104723%	0.094883%
120 Days	6	1,245,323.98	0.008976%	0.007949%
150 Days	2	866,155.10	0.002992%	0.005529%
180+ Days	1	99,407.84	0.001496%	0.000635%
	658	145,239,516.09	0.984396%	0.927074%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	420	91,754,372.56	0.649933%	0.618127%
60 Days	310	74,414,068.78	0.479713%	0.501310%
90 Days	87	21,224,026.36	0.134629%	0.142981%
120 Days	9	2,676,413.42	0.013927%	0.018030%
150 Days	7	1,209,666.99	0.010832%	0.008149%
180+ Days	0	0.00	0.000000%	0.000000%
	833	191,278,548.11	1.289035%	1.288598%

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**Group 1
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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**Group 2
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Series 2017-C06**

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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

Credit-Linked Notes

Distribution Date: 25-Jan-2018

1/11/2018

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

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Cumulative Realized Loss Detail

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

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

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
No Losses this Period										

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

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

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

Group 2 - No Realized Loss Information to report this period.

Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 0.803 %
3 Month Average 0.866 %
12 Month Average 0.000 %

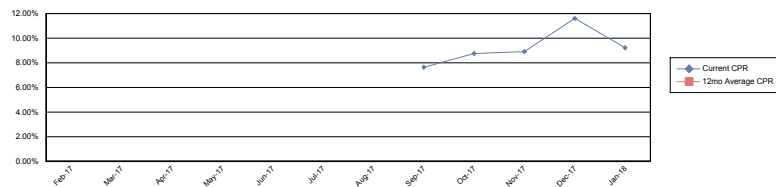
CPR

Current Month 9.218 %
3 Month Average 9.903 %
12 Month Average 0.000 %

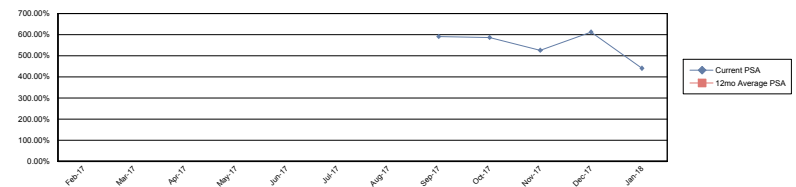
PSA

Current Month 440.416 %
3 Month Average 526.235 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.812 %
3 Month Average 0.894 %
12 Month Average 0.000 %

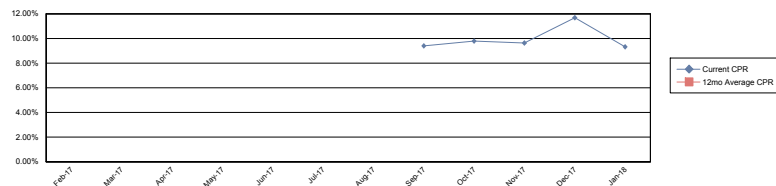
CPR

Current Month 9.317 %
3 Month Average 10.207 %
12 Month Average 0.000 %

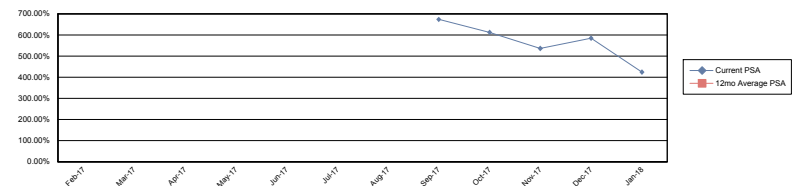
PSA

Current Month 423.787 %
3 Month Average 514.514 %
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 0.793 %
3 Month Average 0.837 %
12 Month Average 0.000 %

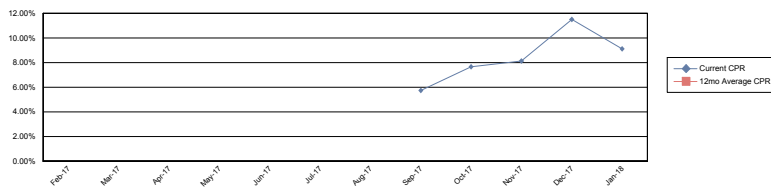
CPR

Current Month 9.114 %
3 Month Average 9.581 %
12 Month Average 0.000 %

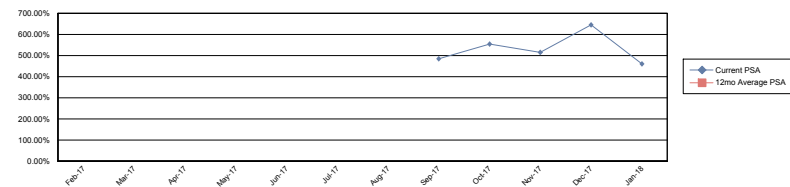
PSA

Current Month 459.879 %
3 Month Average 539.841 %
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: 25-Jan-2018

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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
0043750633	234,940.06	0.00	0.000%	234,940.06
0043761269	112,444.40	0.00	0.000%	112,444.40
0043761921	317,083.31	0.00	0.000%	317,083.31
0043776101	205,384.10	0.00	0.000%	205,384.10
0043787763	185,303.13	0.00	0.000%	185,303.13
0043809838	242,531.98	0.00	0.000%	242,531.98
0043817603	131,171.70	0.00	0.000%	131,171.70
0043823933	65,183.79	0.00	0.000%	65,183.79
0043831370	392,637.54	0.00	0.000%	392,637.54
0043854373	114,182.51	0.00	0.000%	114,182.51
0043863607	409,397.54	0.00	0.000%	409,397.54
0043870064	418,519.89	0.00	0.000%	418,519.89
0043874625	211,735.89	0.00	0.000%	211,735.89
Totals	3,040,515.84	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.