

**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

14-Jun-2018 01:27:30 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		05/31/2018	0.00000 %	14,552,432,024.98	0.00	126,566,317.26	0.00	14,425,865,707.72	126,566,317.26	0.00
1M-1	30711XQS6	06/22/2018	2.70969 %	107,488,125.77	250,806.79	4,749,499.46	0.00	102,738,626.31	5,000,306.25	0.00
1M-1H		05/31/2018	0.00000 %	5,657,903.10	0.00	250,001.64	0.00	5,407,901.46	250,001.64	0.00
1M-2A	30711XQT4	06/22/2018	4.60969 %	93,986,000.00	373,073.22	0.00	0.00	93,986,000.00	373,073.22	0.00
1M-AH		05/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	06/22/2018	4.60969 %	93,986,000.00	373,073.22	0.00	0.00	93,986,000.00	373,073.22	0.00
1M-BH		05/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	06/22/2018	4.60969 %	93,986,000.00	373,073.22	0.00	0.00	93,986,000.00	373,073.22	0.00
1M-CH		05/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	06/22/2018	4.60969 %	281,958,000.00	1,119,219.67	0.00	0.00	281,958,000.00	1,119,219.67	0.00
1M-2H		05/31/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	06/22/2018	6.10969 %	78,322,000.00	412,061.59	0.00	0.00	78,322,000.00	412,061.59	0.00
1B-1H		05/31/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		05/31/2018	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	06/22/2018	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1A-I2	30711XRB2	06/22/2018	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1A-I3	30711XRD8	06/22/2018	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1A-I4	30711XRF3	06/22/2018	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1B-I1	30711XRH9	06/22/2018	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	06/22/2018	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	06/22/2018	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	06/22/2018	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	06/22/2018	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	06/22/2018	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	06/22/2018	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	06/22/2018	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	06/22/2018	2.80969 %	93,986,000.00	227,394.92	0.00	0.00	93,986,000.00	227,394.92	0.00
1E-A2	30711XRA4	06/22/2018	3.20969 %	93,986,000.00	259,767.88	0.00	0.00	93,986,000.00	259,767.88	0.00
1E-A3	30711XRC0	06/22/2018	3.60969 %	93,986,000.00	292,140.83	0.00	0.00	93,986,000.00	292,140.83	0.00
1E-A4	30711XRE6	06/22/2018	4.00969 %	93,986,000.00	324,513.79	0.00	0.00	93,986,000.00	324,513.79	0.00
1E-B1	30711XRG1	06/22/2018	2.80969 %	93,986,000.00	227,394.92	0.00	0.00	93,986,000.00	227,394.92	0.00
1E-B2	30711XRJ5	06/22/2018	3.20969 %	93,986,000.00	259,767.88	0.00	0.00	93,986,000.00	259,767.88	0.00
1E-B3	30711XRL0	06/22/2018	3.60969 %	93,986,000.00	292,140.83	0.00	0.00	93,986,000.00	292,140.83	0.00
1E-B4	30711XRN6	06/22/2018	4.00969 %	93,986,000.00	324,513.79	0.00	0.00	93,986,000.00	324,513.79	0.00
1E-C1	30711XRQ9	06/22/2018	2.80969 %	93,986,000.00	227,394.92	0.00	0.00	93,986,000.00	227,394.92	0.00
1E-C2	30711XRS5	06/22/2018	3.20969 %	93,986,000.00	259,767.88	0.00	0.00	93,986,000.00	259,767.88	0.00
1E-C3	30711XRU0	06/22/2018	3.60969 %	93,986,000.00	292,140.83	0.00	0.00	93,986,000.00	292,140.83	0.00
1E-C4	30711XRW6	06/22/2018	4.00969 %	93,986,000.00	324,513.79	0.00	0.00	93,986,000.00	324,513.79	0.00
1E-D1	30711XRY2	06/22/2018	2.80969 %	187,972,000.00	454,789.85	0.00	0.00	187,972,000.00	454,789.85	0.00
1E-D2	30711XRZ9	06/22/2018	3.20969 %	187,972,000.00	519,535.76	0.00	0.00	187,972,000.00	519,535.76	0.00
1E-D3	30711XSA3	06/22/2018	3.60969 %	187,972,000.00	584,281.67	0.00	0.00	187,972,000.00	584,281.67	0.00
1E-D4	30711XSB1	06/22/2018	4.00969 %	187,972,000.00	649,027.58	0.00	0.00	187,972,000.00	649,027.58	0.00
1E-D5	30711XSC9	06/22/2018	4.60969 %	187,972,000.00	746,146.45	0.00	0.00	187,972,000.00	746,146.45	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	06/22/2018	2.80969 %	187,972,000.00	454,789.85	0.00	0.00	187,972,000.00	454,789.85	0.00
1E-F2	30711XSE5	06/22/2018	3.20969 %	187,972,000.00	519,535.76	0.00	0.00	187,972,000.00	519,535.76	0.00
1E-F3	30711XSF2	06/22/2018	3.60969 %	187,972,000.00	584,281.67	0.00	0.00	187,972,000.00	584,281.67	0.00
1E-F4	30711XSG0	06/22/2018	4.00969 %	187,972,000.00	649,027.58	0.00	0.00	187,972,000.00	649,027.58	0.00
1E-F5	30711XSH8	06/22/2018	4.60969 %	187,972,000.00	746,146.45	0.00	0.00	187,972,000.00	746,146.45	0.00
1X-1	30711XSJ4	06/22/2018	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1X-2	30711XSK1	06/22/2018	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1X-3	30711XSL9	06/22/2018	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1X-4	30711XSM7	06/22/2018	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
1Y-1	30711XSN5	06/22/2018	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	06/22/2018	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	06/22/2018	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	06/22/2018	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		05/31/2018	0.00000 %	13,709,761,522.48	0.00	109,711,591.97	0.00	13,600,052,430.51	109,711,591.97	0.00
2M-1	30711XSS4	06/22/2018	2.70969 %	105,915,637.12	247,137.63	4,915,306.15	0.00	101,000,330.96	5,162,443.78	0.00
2M-1H		05/31/2018	0.00000 %	5,575,039.56	0.00	258,725.03	0.00	5,316,314.53	258,725.03	0.00
2M-2A	30711XST2	06/22/2018	4.75969 %	119,342,000.00	489,137.74	0.00	0.00	119,342,000.00	489,137.74	0.00
2M-AH		05/31/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	06/22/2018	4.75969 %	120,816,000.00	495,179.11	0.00	0.00	120,816,000.00	495,179.11	0.00
2M-BH		05/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	06/22/2018	4.75969 %	120,816,000.00	495,179.11	0.00	0.00	120,816,000.00	495,179.11	0.00
2M-CH		05/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	06/22/2018	4.75969 %	360,974,000.00	1,479,495.96	0.00	0.00	360,974,000.00	1,479,495.96	0.00
2M-2H		05/31/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	06/22/2018	6.40969 %	73,668,000.00	406,607.23	0.00	0.00	73,668,000.00	406,607.23	0.00
2B-1H		05/31/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		05/31/2018	0.00000 %	77,545,723.09	0.00	0.00	2,500.00	77,543,223.09	0.00	2,541.91
2A-I1	30711XSZ8	06/22/2018	1.80000 %	0.00	184,980.10	0.00	0.00	0.00	184,980.10	0.00
2A-I2	30711XTB0	06/22/2018	1.40000 %	0.00	143,873.41	0.00	0.00	0.00	143,873.41	0.00
2A-I3	30711XTD6	06/22/2018	1.00000 %	0.00	102,766.72	0.00	0.00	0.00	102,766.72	0.00
2A-I4	30711XTF1	06/22/2018	0.60000 %	0.00	61,660.03	0.00	0.00	0.00	61,660.03	0.00
2B-I1	30711XTH7	06/22/2018	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2B-I2	30711XTK0	06/22/2018	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2B-I3	30711XTM6	06/22/2018	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2B-I4	30711XTP9	06/22/2018	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2C-I1	30711XTR5	06/22/2018	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	06/22/2018	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	06/22/2018	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	06/22/2018	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	06/22/2018	2.95969 %	119,342,000.00	304,157.64	0.00	0.00	119,342,000.00	304,157.64	0.00
2E-A2	30711XTA2	06/22/2018	3.35969 %	119,342,000.00	345,264.33	0.00	0.00	119,342,000.00	345,264.33	0.00
2E-A3	30711XTC8	06/22/2018	3.75969 %	119,342,000.00	386,371.02	0.00	0.00	119,342,000.00	386,371.02	0.00
2E-A4	30711XTE4	06/22/2018	4.15969 %	119,342,000.00	427,477.71	0.00	0.00	119,342,000.00	427,477.71	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	06/22/2018	2.95969 %	120,816,000.00	307,914.31	0.00	0.00	120,816,000.00	307,914.31	0.00
2E-B2	30711XTJ3	06/22/2018	3.35969 %	120,816,000.00	349,528.71	0.00	0.00	120,816,000.00	349,528.71	0.00
2E-B3	30711XTL8	06/22/2018	3.75969 %	120,816,000.00	391,143.11	0.00	0.00	120,816,000.00	391,143.11	0.00
2E-B4	30711XTN4	06/22/2018	4.15969 %	120,816,000.00	432,757.51	0.00	0.00	120,816,000.00	432,757.51	0.00
2E-C1	30711XTQ7	06/22/2018	2.95969 %	120,816,000.00	307,914.31	0.00	0.00	120,816,000.00	307,914.31	0.00
2E-C2	30711XTS3	06/22/2018	3.35969 %	120,816,000.00	349,528.71	0.00	0.00	120,816,000.00	349,528.71	0.00
2E-C3	30711XTU8	06/22/2018	3.75969 %	120,816,000.00	391,143.11	0.00	0.00	120,816,000.00	391,143.11	0.00
2E-C4	30711XTW4	06/22/2018	4.15969 %	120,816,000.00	432,757.51	0.00	0.00	120,816,000.00	432,757.51	0.00
2E-D1	30711XTY0	06/22/2018	2.95969 %	240,158,000.00	612,071.95	0.00	0.00	240,158,000.00	612,071.95	0.00
2E-D2	30711XTZ7	06/22/2018	3.35969 %	240,158,000.00	694,793.04	0.00	0.00	240,158,000.00	694,793.04	0.00
2E-D3	30711XUA0	06/22/2018	3.75969 %	240,158,000.00	777,514.13	0.00	0.00	240,158,000.00	777,514.13	0.00
2E-D4	30711XUB8	06/22/2018	4.15969 %	240,158,000.00	860,235.22	0.00	0.00	240,158,000.00	860,235.22	0.00
2E-D5	30711XUC6	06/22/2018	4.75969 %	240,158,000.00	984,316.85	0.00	0.00	240,158,000.00	984,316.85	0.00
2E-F1	30711XUD4	06/22/2018	2.95969 %	241,632,000.00	615,828.62	0.00	0.00	241,632,000.00	615,828.62	0.00
2E-F2	30711XUE2	06/22/2018	3.35969 %	241,632,000.00	699,057.42	0.00	0.00	241,632,000.00	699,057.42	0.00
2E-F3	30711XUF9	06/22/2018	3.75969 %	241,632,000.00	782,286.22	0.00	0.00	241,632,000.00	782,286.22	0.00
2E-F4	30711XUG7	06/22/2018	4.15969 %	241,632,000.00	865,515.02	0.00	0.00	241,632,000.00	865,515.02	0.00
2E-F5	30711XUH5	06/22/2018	4.75969 %	241,632,000.00	990,358.22	0.00	0.00	241,632,000.00	990,358.22	0.00
2X-1	30711XUJ1	06/22/2018	1.80000 %	0.00	372,244.90	0.00	0.00	0.00	372,244.90	0.00
2X-2	30711XUK8	06/22/2018	1.40000 %	0.00	289,523.81	0.00	0.00	0.00	289,523.81	0.00
2X-3	30711XUL6	06/22/2018	1.00000 %	0.00	206,802.72	0.00	0.00	0.00	206,802.72	0.00
2X-4	30711XUM4	06/22/2018	0.60000 %	0.00	124,081.63	0.00	0.00	0.00	124,081.63	0.00
2Y-1	30711XUN2	06/22/2018	1.80000 %	0.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00
2Y-2	30711XUP7	06/22/2018	1.40000 %	0.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00
2Y-3	30711XUQ5	06/22/2018	1.00000 %	0.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00
2Y-4	30711XUR3	06/22/2018	0.60000 %	0.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00
Totals				37,020,759,221.10	34,243,746.82	246,451,441.51	2,500.00	36,774,307,779.58	280,695,188.33	2,541.91

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	14,552,432,024.98	22,148,616.40	104,417,700.86	0.00	0.00	126,566,317.26	14,425,865,707.72	0.90944036	126,566,317.26
1M-1	156,644,000.00	107,488,125.77	831,144.05	3,918,355.41	0.00	0.00	4,749,499.46	102,738,626.31	0.65587336	4,749,499.46
1M-1H	8,245,344.00	5,657,903.10	43,749.32	206,252.32	0.00	0.00	250,001.64	5,407,901.46	0.65587336	250,001.64
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	13,709,761,522.48	20,077,637.62	89,633,954.35	0.00	0.00	109,711,591.97	13,600,052,430.51	0.91582758	109,711,591.97
2M-1	117,869,000.00	105,915,637.12	899,519.68	4,015,786.48	0.00	0.00	4,915,306.15	101,000,330.96	0.85688630	4,915,306.15
2M-1H	6,204,224.00	5,575,039.56	47,347.66	211,377.37	0.00	0.00	258,725.03	5,316,314.53	0.85688630	258,725.03
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	77,545,723.09	0.00	0.00	0.00	2,500.00	2,500.00	77,543,223.09	0.99996722	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
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Series 2017-C06**

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

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	37,020,759,221.10	44,048,014.73	202,403,426.79	0.00	2,500.00	246,453,941.51	36,774,307,779.58	0.93016480	246,451,441.51

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Securities Administration Services
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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	917.41939450	1.39630065	6.58273639	0.00000000	0.00000000	7.97903704	909.44035746	0.90944036	7.97903704
1M-1	156,644,000.00	686.19369890	5.30594246	25.01439832	0.00000000	0.00000000	30.32034077	655.87335812	0.65587336	30.32034077
1M-1H	8,245,344.00	686.19369913	5.30594236	25.01439843	0.00000000	0.00000000	30.32034079	655.87335835	0.65587336	30.32034079
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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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	923.21539178	1.35202819	6.03595082	0.00000000	0.00000000	7.38797901	915.82758112	0.91582758	7.38797901
2M-1	117,869,000.00	898.58772977	7.63152042	34.06991219	0.00000000	0.00000000	41.70143252	856.88629716	0.85688630	41.70143252
2M-1H	6,204,224.00	898.58772991	7.63152007	34.06991269	0.00000000	0.00000000	41.70143277	856.88629714	0.85688630	41.70143277
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.99945954	0.00000000	0.00000000	0.00000000	0.03223903	0.03223903	999.96722052	0.99996722	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	14,552,432,024.98	0.00	0.00	0.00	0.00	0.00	0.00	14,425,865,707.72
1M-1	05/25/18 - 06/24/18	31	2.70969 %	107,488,125.77	250,806.79	0.00	0.00	0.00	250,806.79	0.00	102,738,626.31
1M-1H	N/A	N/A	0.00000 %	5,657,903.10	0.00	0.00	0.00	0.00	0.00	0.00	5,407,901.46
1M-2A	05/25/18 - 06/24/18	31	4.60969 %	93,986,000.00	373,073.22	0.00	0.00	0.00	373,073.22	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	05/25/18 - 06/24/18	31	4.60969 %	93,986,000.00	373,073.22	0.00	0.00	0.00	373,073.22	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	05/25/18 - 06/24/18	31	4.60969 %	93,986,000.00	373,073.22	0.00	0.00	0.00	373,073.22	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	05/25/18 - 06/24/18	31	4.60969 %	281,958,000.00	1,119,219.67	0.00	0.00	0.00	1,119,219.67	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	05/25/18 - 06/24/18	31	6.10969 %	78,322,000.00	412,061.59	0.00	0.00	0.00	412,061.59	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	05/25/18 - 06/24/18	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1A-I2	05/25/18 - 06/24/18	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1A-I3	05/25/18 - 06/24/18	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1A-I4	05/25/18 - 06/24/18	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1B-I1	05/25/18 - 06/24/18	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1B-I2	05/25/18 - 06/24/18	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1B-I3	05/25/18 - 06/24/18	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1B-I4	05/25/18 - 06/24/18	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1C-I1	05/25/18 - 06/24/18	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1C-I2	05/25/18 - 06/24/18	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1C-I3	05/25/18 - 06/24/18	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1C-I4	05/25/18 - 06/24/18	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1E-A1	05/25/18 - 06/24/18	31	2.80969 %	93,986,000.00	227,394.92	0.00	0.00	0.00	227,394.92	0.00	93,986,000.00
1E-A2	05/25/18 - 06/24/18	31	3.20969 %	93,986,000.00	259,767.88	0.00	0.00	0.00	259,767.88	0.00	93,986,000.00
1E-A3	05/25/18 - 06/24/18	31	3.60969 %	93,986,000.00	292,140.83	0.00	0.00	0.00	292,140.83	0.00	93,986,000.00
1E-A4	05/25/18 - 06/24/18	31	4.00969 %	93,986,000.00	324,513.79	0.00	0.00	0.00	324,513.79	0.00	93,986,000.00
1E-B1	05/25/18 - 06/24/18	31	2.80969 %	93,986,000.00	227,394.92	0.00	0.00	0.00	227,394.92	0.00	93,986,000.00
1E-B2	05/25/18 - 06/24/18	31	3.20969 %	93,986,000.00	259,767.88	0.00	0.00	0.00	259,767.88	0.00	93,986,000.00
1E-B3	05/25/18 - 06/24/18	31	3.60969 %	93,986,000.00	292,140.83	0.00	0.00	0.00	292,140.83	0.00	93,986,000.00
1E-B4	05/25/18 - 06/24/18	31	4.00969 %	93,986,000.00	324,513.79	0.00	0.00	0.00	324,513.79	0.00	93,986,000.00
1E-C1	05/25/18 - 06/24/18	31	2.80969 %	93,986,000.00	227,394.92	0.00	0.00	0.00	227,394.92	0.00	93,986,000.00
1E-C2	05/25/18 - 06/24/18	31	3.20969 %	93,986,000.00	259,767.88	0.00	0.00	0.00	259,767.88	0.00	93,986,000.00
1E-C3	05/25/18 - 06/24/18	31	3.60969 %	93,986,000.00	292,140.83	0.00	0.00	0.00	292,140.83	0.00	93,986,000.00
1E-C4	05/25/18 - 06/24/18	31	4.00969 %	93,986,000.00	324,513.79	0.00	0.00	0.00	324,513.79	0.00	93,986,000.00
1E-D1	05/25/18 - 06/24/18	31	2.80969 %	187,972,000.00	454,789.85	0.00	0.00	0.00	454,789.85	0.00	187,972,000.00
1E-D2	05/25/18 - 06/24/18	31	3.20969 %	187,972,000.00	519,535.76	0.00	0.00	0.00	519,535.76	0.00	187,972,000.00
1E-D3	05/25/18 - 06/24/18	31	3.60969 %	187,972,000.00	584,281.67	0.00	0.00	0.00	584,281.67	0.00	187,972,000.00
1E-D4	05/25/18 - 06/24/18	31	4.00969 %	187,972,000.00	649,027.58	0.00	0.00	0.00	649,027.58	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	05/25/18 - 06/24/18	31	4.60969 %	187,972,000.00	746,146.45	0.00	0.00	0.00	746,146.45	0.00	187,972,000.00
1E-F1	05/25/18 - 06/24/18	31	2.80969 %	187,972,000.00	454,789.85	0.00	0.00	0.00	454,789.85	0.00	187,972,000.00
1E-F2	05/25/18 - 06/24/18	31	3.20969 %	187,972,000.00	519,535.76	0.00	0.00	0.00	519,535.76	0.00	187,972,000.00
1E-F3	05/25/18 - 06/24/18	31	3.60969 %	187,972,000.00	584,281.67	0.00	0.00	0.00	584,281.67	0.00	187,972,000.00
1E-F4	05/25/18 - 06/24/18	31	4.00969 %	187,972,000.00	649,027.58	0.00	0.00	0.00	649,027.58	0.00	187,972,000.00
1E-F5	05/25/18 - 06/24/18	31	4.60969 %	187,972,000.00	746,146.45	0.00	0.00	0.00	746,146.45	0.00	187,972,000.00
1X-1	05/25/18 - 06/24/18	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1X-2	05/25/18 - 06/24/18	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1X-3	05/25/18 - 06/24/18	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1X-4	05/25/18 - 06/24/18	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
1Y-1	05/25/18 - 06/24/18	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1Y-2	05/25/18 - 06/24/18	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1Y-3	05/25/18 - 06/24/18	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1Y-4	05/25/18 - 06/24/18	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	13,709,761,522.48	0.00	0.00	0.00	0.00	0.00	0.00	13,600,052,430.51
2M-1	05/25/18 - 06/24/18	31	2.70969 %	105,915,637.12	247,137.63	0.00	0.00	0.00	247,137.63	0.00	101,000,330.96
2M-1H	N/A	N/A	0.00000 %	5,575,039.56	0.00	0.00	0.00	0.00	0.00	0.00	5,316,314.53
2M-2A	05/25/18 - 06/24/18	31	4.75969 %	119,342,000.00	489,137.74	0.00	0.00	0.00	489,137.74	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	05/25/18 - 06/24/18	31	4.75969 %	120,816,000.00	495,179.11	0.00	0.00	0.00	495,179.11	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	05/25/18 - 06/24/18	31	4.75969 %	120,816,000.00	495,179.11	0.00	0.00	0.00	495,179.11	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	05/25/18 - 06/24/18	31	4.75969 %	360,974,000.00	1,479,495.96	0.00	0.00	0.00	1,479,495.96	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	05/25/18 - 06/24/18	31	6.40969 %	73,668,000.00	406,607.23	0.00	0.00	0.00	406,607.23	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 %	77,545,723.09	0.00	0.00	0.00	0.00	0.00	0.00	77,543,223.09
2A-I1	05/25/18 - 06/24/18	31	1.80000 %	119,342,000.00	184,980.10	0.00	0.00	0.00	184,980.10	0.00	119,342,000.00
2A-I2	05/25/18 - 06/24/18	31	1.40000 %	119,342,000.00	143,873.41	0.00	0.00	0.00	143,873.41	0.00	119,342,000.00
2A-I3	05/25/18 - 06/24/18	31	1.00000 %	119,342,000.00	102,766.72	0.00	0.00	0.00	102,766.72	0.00	119,342,000.00
2A-I4	05/25/18 - 06/24/18	31	0.60000 %	119,342,000.00	61,660.03	0.00	0.00	0.00	61,660.03	0.00	119,342,000.00
2B-I1	05/25/18 - 06/24/18	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2B-I2	05/25/18 - 06/24/18	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2B-I3	05/25/18 - 06/24/18	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2B-I4	05/25/18 - 06/24/18	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2C-I1	05/25/18 - 06/24/18	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	05/25/18 - 06/24/18	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	05/25/18 - 06/24/18	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	05/25/18 - 06/24/18	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	05/25/18 - 06/24/18	31	2.95969 %	119,342,000.00	304,157.64	0.00	0.00	0.00	304,157.64	0.00	119,342,000.00
2E-A2	05/25/18 - 06/24/18	31	3.35969 %	119,342,000.00	345,264.33	0.00	0.00	0.00	345,264.33	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	05/25/18 - 06/24/18	31	3.75969 %	119,342,000.00	386,371.02	0.00	0.00	0.00	386,371.02	0.00	119,342,000.00
2E-A4	05/25/18 - 06/24/18	31	4.15969 %	119,342,000.00	427,477.71	0.00	0.00	0.00	427,477.71	0.00	119,342,000.00
2E-B1	05/25/18 - 06/24/18	31	2.95969 %	120,816,000.00	307,914.31	0.00	0.00	0.00	307,914.31	0.00	120,816,000.00
2E-B2	05/25/18 - 06/24/18	31	3.35969 %	120,816,000.00	349,528.71	0.00	0.00	0.00	349,528.71	0.00	120,816,000.00
2E-B3	05/25/18 - 06/24/18	31	3.75969 %	120,816,000.00	391,143.11	0.00	0.00	0.00	391,143.11	0.00	120,816,000.00
2E-B4	05/25/18 - 06/24/18	31	4.15969 %	120,816,000.00	432,757.51	0.00	0.00	0.00	432,757.51	0.00	120,816,000.00
2E-C1	05/25/18 - 06/24/18	31	2.95969 %	120,816,000.00	307,914.31	0.00	0.00	0.00	307,914.31	0.00	120,816,000.00
2E-C2	05/25/18 - 06/24/18	31	3.35969 %	120,816,000.00	349,528.71	0.00	0.00	0.00	349,528.71	0.00	120,816,000.00
2E-C3	05/25/18 - 06/24/18	31	3.75969 %	120,816,000.00	391,143.11	0.00	0.00	0.00	391,143.11	0.00	120,816,000.00
2E-C4	05/25/18 - 06/24/18	31	4.15969 %	120,816,000.00	432,757.51	0.00	0.00	0.00	432,757.51	0.00	120,816,000.00
2E-D1	05/25/18 - 06/24/18	31	2.95969 %	240,158,000.00	612,071.95	0.00	0.00	0.00	612,071.95	0.00	240,158,000.00
2E-D2	05/25/18 - 06/24/18	31	3.35969 %	240,158,000.00	694,793.04	0.00	0.00	0.00	694,793.04	0.00	240,158,000.00
2E-D3	05/25/18 - 06/24/18	31	3.75969 %	240,158,000.00	777,514.13	0.00	0.00	0.00	777,514.13	0.00	240,158,000.00
2E-D4	05/25/18 - 06/24/18	31	4.15969 %	240,158,000.00	860,235.22	0.00	0.00	0.00	860,235.22	0.00	240,158,000.00
2E-D5	05/25/18 - 06/24/18	31	4.75969 %	240,158,000.00	984,316.85	0.00	0.00	0.00	984,316.85	0.00	240,158,000.00
2E-F1	05/25/18 - 06/24/18	31	2.95969 %	241,632,000.00	615,828.62	0.00	0.00	0.00	615,828.62	0.00	241,632,000.00
2E-F2	05/25/18 - 06/24/18	31	3.35969 %	241,632,000.00	699,057.42	0.00	0.00	0.00	699,057.42	0.00	241,632,000.00
2E-F3	05/25/18 - 06/24/18	31	3.75969 %	241,632,000.00	782,286.22	0.00	0.00	0.00	782,286.22	0.00	241,632,000.00
2E-F4	05/25/18 - 06/24/18	31	4.15969 %	241,632,000.00	865,515.02	0.00	0.00	0.00	865,515.02	0.00	241,632,000.00
2E-F5	05/25/18 - 06/24/18	31	4.75969 %	241,632,000.00	990,358.22	0.00	0.00	0.00	990,358.22	0.00	241,632,000.00
2X-1	05/25/18 - 06/24/18	31	1.80000 %	240,158,000.00	372,244.90	0.00	0.00	0.00	372,244.90	0.00	240,158,000.00
2X-2	05/25/18 - 06/24/18	31	1.40000 %	240,158,000.00	289,523.81	0.00	0.00	0.00	289,523.81	0.00	240,158,000.00
2X-3	05/25/18 - 06/24/18	31	1.00000 %	240,158,000.00	206,802.72	0.00	0.00	0.00	206,802.72	0.00	240,158,000.00
2X-4	05/25/18 - 06/24/18	31	0.60000 %	240,158,000.00	124,081.63	0.00	0.00	0.00	124,081.63	0.00	240,158,000.00
2Y-1	05/25/18 - 06/24/18	31	1.80000 %	241,632,000.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00	241,632,000.00
2Y-2	05/25/18 - 06/24/18	31	1.40000 %	241,632,000.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00	241,632,000.00
2Y-3	05/25/18 - 06/24/18	31	1.00000 %	241,632,000.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00	241,632,000.00
2Y-4	05/25/18 - 06/24/18	31	0.60000 %	241,632,000.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00	241,632,000.00
Totals					34,243,746.82	0.00	0.00	0.00	34,243,746.82	0.00	

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

**Connecticut Avenue Securities
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	917.41939450	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	909.44035746
1M-1	156,644,000.00	2.70969 %	686.19369890	1.60112606	0.00000000	0.00000000	0.00000000	1.60112606	0.00000000	655.87335812
1M-1H	8,245,344.00	0.00000 %	686.19369913	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	655.87335835
1M-2A	93,986,000.00	4.60969 %	1000.00000000	3.96945524	0.00000000	0.00000000	0.00000000	3.96945524	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	4.60969 %	1000.00000000	3.96945524	0.00000000	0.00000000	0.00000000	3.96945524	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	4.60969 %	1000.00000000	3.96945524	0.00000000	0.00000000	0.00000000	3.96945524	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	4.60969 %	1000.00000000	3.96945527	0.00000000	0.00000000	0.00000000	3.96945527	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	6.10969 %	1000.00000000	5.26112191	0.00000000	0.00000000	0.00000000	5.26112191	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	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.80969 %	1000.00000000	2.41945524	0.00000000	0.00000000	0.00000000	2.41945524	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.20969 %	1000.00000000	2.76389973	0.00000000	0.00000000	0.00000000	2.76389973	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.60969 %	1000.00000000	3.10834412	0.00000000	0.00000000	0.00000000	3.10834412	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.00969 %	1000.00000000	3.45278861	0.00000000	0.00000000	0.00000000	3.45278861	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.80969 %	1000.00000000	2.41945524	0.00000000	0.00000000	0.00000000	2.41945524	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.20969 %	1000.00000000	2.76389973	0.00000000	0.00000000	0.00000000	2.76389973	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.60969 %	1000.00000000	3.10834412	0.00000000	0.00000000	0.00000000	3.10834412	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.00969 %	1000.00000000	3.45278861	0.00000000	0.00000000	0.00000000	3.45278861	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.80969 %	1000.00000000	2.41945524	0.00000000	0.00000000	0.00000000	2.41945524	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.20969 %	1000.00000000	2.76389973	0.00000000	0.00000000	0.00000000	2.76389973	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.60969 %	1000.00000000	3.10834412	0.00000000	0.00000000	0.00000000	3.10834412	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.00969 %	1000.00000000	3.45278861	0.00000000	0.00000000	0.00000000	3.45278861	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.80969 %	1000.00000000	2.41945529	0.00000000	0.00000000	0.00000000	2.41945529	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.20969 %	1000.00000000	2.76389973	0.00000000	0.00000000	0.00000000	2.76389973	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.60969 %	1000.00000000	3.10834417	0.00000000	0.00000000	0.00000000	3.10834417	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.00969 %	1000.00000000	3.45278861	0.00000000	0.00000000	0.00000000	3.45278861	0.00000000	1000.00000000

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Interest Distribution Factors Statement

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1E-D5	187,972,000.00	4.60969 %	1000.00000000	3.96945529	0.00000000	0.00000000	0.00000000	3.96945529	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.80969 %	1000.00000000	2.41945529	0.00000000	0.00000000	0.00000000	2.41945529	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.20969 %	1000.00000000	2.76389973	0.00000000	0.00000000	0.00000000	2.76389973	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.60969 %	1000.00000000	3.10834417	0.00000000	0.00000000	0.00000000	3.10834417	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.00969 %	1000.00000000	3.45278861	0.00000000	0.00000000	0.00000000	3.45278861	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.60969 %	1000.00000000	3.96945529	0.00000000	0.00000000	0.00000000	3.96945529	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	923.21539178	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	915.82758112
2M-1	117,869,000.00	2.70969 %	898.58772977	2.09671440	0.00000000	0.00000000	0.00000000	2.09671440	0.00000000	856.88629716
2M-1H	6,204,224.00	0.00000 %	898.58772991	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	856.88629714
2M-2A	119,342,000.00	4.75969 %	1000.00000000	4.09862194	0.00000000	0.00000000	0.00000000	4.09862194	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	4.75969 %	1000.00000000	4.09862195	0.00000000	0.00000000	0.00000000	4.09862195	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	4.75969 %	1000.00000000	4.09862195	0.00000000	0.00000000	0.00000000	4.09862195	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	4.75969 %	1000.00000000	4.09862195	0.00000000	0.00000000	0.00000000	4.09862195	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	6.40969 %	1000.00000000	5.51945526	0.00000000	0.00000000	0.00000000	5.51945526	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	999.99945954	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.96722052
2A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.95969 %	1000.00000000	2.54862194	0.00000000	0.00000000	0.00000000	2.54862194	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.35969 %	1000.00000000	2.89306640	0.00000000	0.00000000	0.00000000	2.89306640	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	3.75969 %	1000.00000000	3.23751085	0.00000000	0.00000000	0.00000000	3.23751085	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.15969 %	1000.00000000	3.58195530	0.00000000	0.00000000	0.00000000	3.58195530	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.95969 %	1000.00000000	2.54862195	0.00000000	0.00000000	0.00000000	2.54862195	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.35969 %	1000.00000000	2.89306640	0.00000000	0.00000000	0.00000000	2.89306640	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.75969 %	1000.00000000	3.23751084	0.00000000	0.00000000	0.00000000	3.23751084	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.15969 %	1000.00000000	3.58195529	0.00000000	0.00000000	0.00000000	3.58195529	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.95969 %	1000.00000000	2.54862195	0.00000000	0.00000000	0.00000000	2.54862195	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.35969 %	1000.00000000	2.89306640	0.00000000	0.00000000	0.00000000	2.89306640	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.75969 %	1000.00000000	3.23751084	0.00000000	0.00000000	0.00000000	3.23751084	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.15969 %	1000.00000000	3.58195529	0.00000000	0.00000000	0.00000000	3.58195529	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.95969 %	1000.00000000	2.54862195	0.00000000	0.00000000	0.00000000	2.54862195	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.35969 %	1000.00000000	2.89306640	0.00000000	0.00000000	0.00000000	2.89306640	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.75969 %	1000.00000000	3.23751085	0.00000000	0.00000000	0.00000000	3.23751085	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.15969 %	1000.00000000	3.58195530	0.00000000	0.00000000	0.00000000	3.58195530	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.75969 %	1000.00000000	4.09862195	0.00000000	0.00000000	0.00000000	4.09862195	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.95969 %	1000.00000000	2.54862195	0.00000000	0.00000000	0.00000000	2.54862195	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.35969 %	1000.00000000	2.89306640	0.00000000	0.00000000	0.00000000	2.89306640	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.75969 %	1000.00000000	3.23751084	0.00000000	0.00000000	0.00000000	3.23751084	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.15969 %	1000.00000000	3.58195529	0.00000000	0.00000000	0.00000000	3.58195529	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.75969 %	1000.00000000	4.09862195	0.00000000	0.00000000	0.00000000	4.09862195	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	12,765,906.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	833,394.71
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>13,599,301.14</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,580,134.48
Total Withdrawals (Pool Distribution Amount)	<u>13,599,301.14</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-Jun-2018

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.959690%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	131,565,818.36
Total Principal Reduction Cumulative	1,493,232,005.52
Scheduled Principal Current	23,023,509.77
Scheduled Principal Cumulative	239,549,501.56
Unscheduled Principal Current	108,542,308.59
Unscheduled Principal Cumulative	1,253,682,503.96
Senior Reduction Amount	126,566,317.26
Subordinate Reduction Amount	4,999,501.10
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	114,885,623.15
Total Principal Reduction Cumulative	1,267,720,721.89
Scheduled Principal Current	21,024,504.96
Scheduled Principal Cumulative	216,310,825.26
Unscheduled Principal Current	93,861,118.19
Unscheduled Principal Cumulative	1,051,409,854.72
Senior Reduction Amount	109,711,591.97
Subordinate Reduction Amount	5,174,031.18
Calculated Tranche Write-Down Amount	2,500.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	985.16
Recovery Principal on Previously Liquidated Loan Current	2,500.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,500.00
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	65149
Period Reference Pool Removal Loan Count	442
Period Ending Loan Count	64707
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,995,702,399.14
Period PIF Loan Count Current	441
PIF Loan Count Cumulative	4613
Period PIF Loan UPB Current	101,061,084.70
PIF Loan UPB Cumulative	1,166,237,130.57
Period Partial Prepayment Amount	7,325,685.46
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	47
Repurchased Prior Credit Event UPB Curr	391,051.78
Repurchased Prior Credit Event UPB Cum	11,314,050.53
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	28
Total Active Modified Loan UPB	6,770,608.45
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	63147
Period Reference Pool Removal Loan Count	377
Period Ending Loan Count	62770
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,241,432,314.39
Period PIF Loan Count Current	376
PIF Loan Count Cumulative	3687
Period PIF Loan UPB Current	88,961,587.95
PIF Loan UPB Cumulative	986,208,780.77
Period Partial Prepayment Amount	4,645,732.92
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	31
Repurchased Prior Credit Event UPB Curr	442,342.93
Repurchased Prior Credit Event UPB Cum	7,076,189.61
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	187,610.26
Total Active Modified Loan Count	53
Total Active Modified Loan UPB	14,485,405.19
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	95.496363%
Subordinate Percentage	4.503637%
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	2,500.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2018

6/12/2018

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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	318	71,975,160.59	0.491446%	0.479972%
60 Days	47	11,456,866.26	0.072635%	0.076401%
90 Days	49	10,910,226.48	0.075726%	0.072756%
120 Days	49	10,524,398.76	0.075726%	0.070183%
150 Days	42	8,642,085.38	0.064908%	0.057630%
180+ Days	66	14,175,255.28	0.101998%	0.094529%
	571	127,683,992.75	0.882439%	0.851471%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	364	79,606,952.08	0.579895%	0.558981%
60 Days	92	19,691,850.51	0.146567%	0.138272%
90 Days	77	17,990,801.38	0.122670%	0.126327%
120 Days	74	17,606,762.89	0.117891%	0.123631%
150 Days	63	15,002,835.09	0.100366%	0.105346%
180+ Days	90	22,637,301.07	0.143381%	0.158954%
	760	172,536,503.02	1.210769%	1.211511%

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**Group 1
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.019%
12 Month Average	N/A

CDR	
Current Month	0.000%
3 Month Average	0.005%
12 Month Average	N/A

Calculation Methodology:

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

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

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

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

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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	478,611.69	13.54	0.003	13.54	0.00
2	14	3,306,289.67	985.16	0.030	985.15	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43782465	268,414.55	5.43	0.002	5.43	0.00
1	43747774	210,197.14	8.11	0.004	8.11	0.00
2	43830545	206,711.60	8.05	0.004	8.05	0.00
2	43812860	110,777.24	1.50	0.001	1.50	0.00
2	43819757	197,744.91	175.18	0.089	175.18	0.00
2	43823119	333,186.33	242.95	0.073	242.95	0.00
2	43826363	265,690.24	141.56	0.053	141.56	0.00
2	43828736	148,281.71	68.64	0.046	68.64	0.00
2	43873267	421,220.63	16.22	0.004	16.22	0.00
2	43835530	222,349.54	46.32	0.021	46.32	0.00
2	43836552	161,984.32	33.75	0.021	33.75	0.00
2	43843418	223,081.82	8.59	0.004	8.59	0.00
2	43843495	282,103.58	4.77	0.002	4.77	0.00
2	43846554	120,767.84	4.45	0.004	4.45	0.00
2	43862125	323,030.28	203.03	0.063	203.03	0.00
2	43827637	289,359.63	30.14	0.010	30.14	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2018

6/12/2018

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	2,500.00	1.333

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	2,500.00	1.333

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-Jun-2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	187,610.26	2,542.91	0.678

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43819872	187,610.26	2,542.91	0.678

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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	2,500.00	0.000 %	0	0.00	0.00	0.000 %	1	41.91	2,500.00	0.000 %
Total	1	41.91	2,500.00	0.000 %	0	0.00	0.00	0.000 %	1	41.91	2,500.00	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	2,500.00	2,541.91

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**

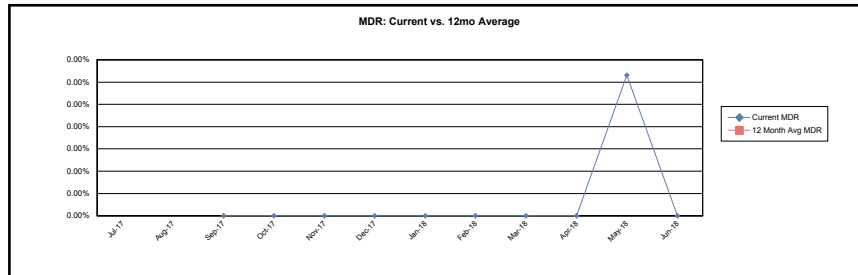
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Realized Loss Report - Collateral

Summary

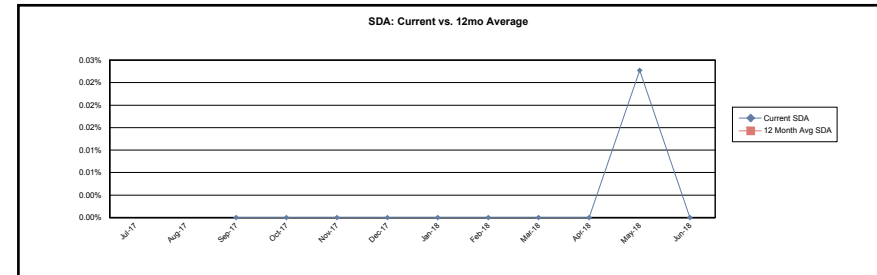
MDR

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



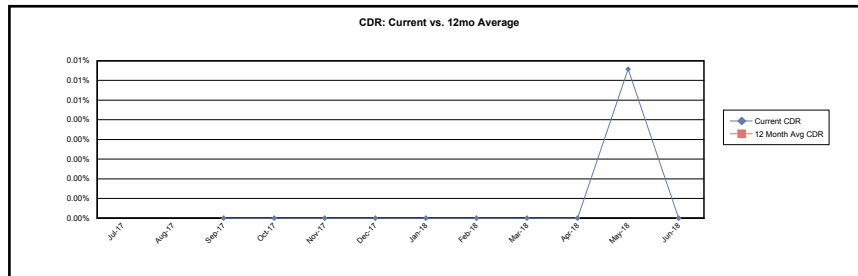
SDA

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



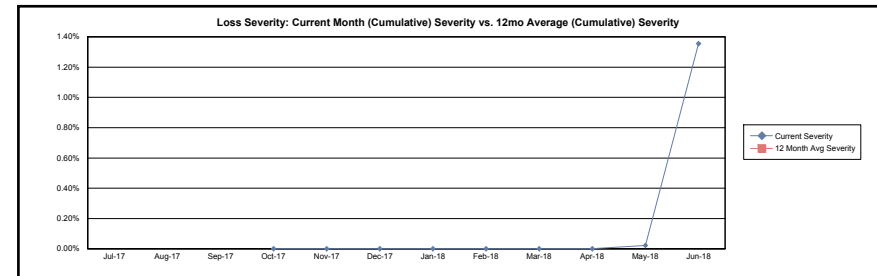
CDR

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



Loss Severity

Current Month (Cumulative)	1.355 %
3 Month Average (Cumulative)	0.459 %
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**

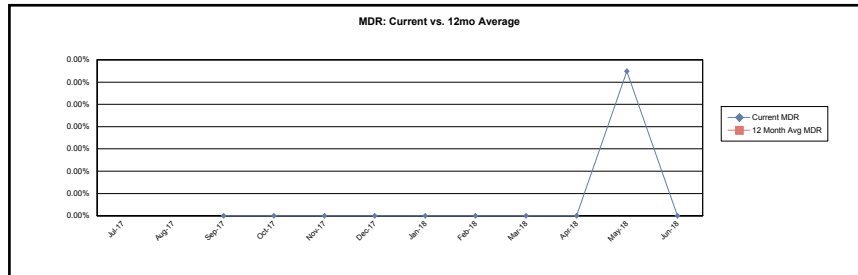
Contact: Customer Service - CTSLink
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Realized Loss Report - Collateral

Group 2

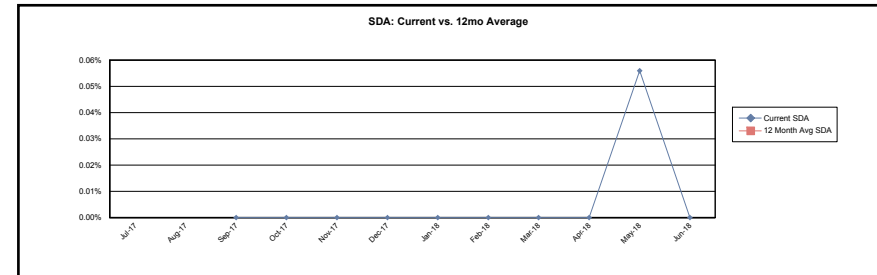
MDR

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



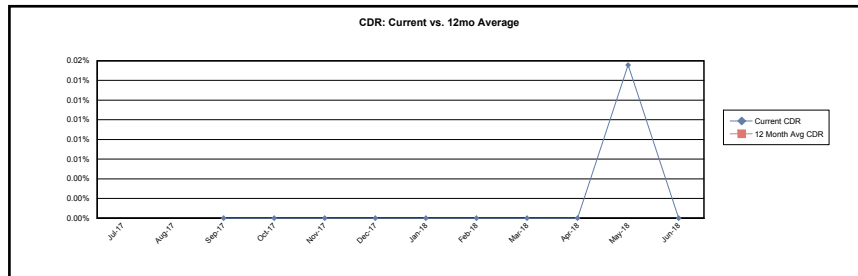
SDA

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



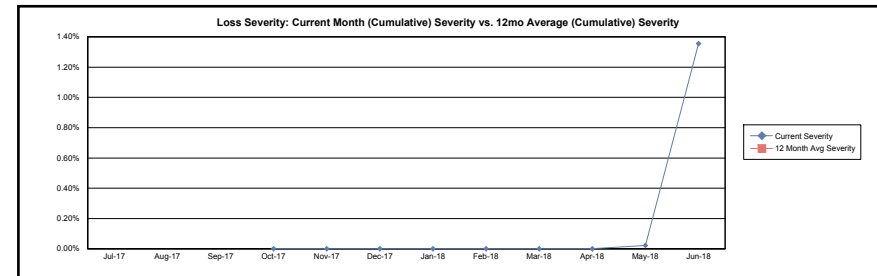
CDR

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



Loss Severity

Current Month (Cumulative) 1.355 %
3 Month Average (Cumulative) 0.459 %
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 0.688 %
3 Month Average 0.666 %
12 Month Average 0.000 %

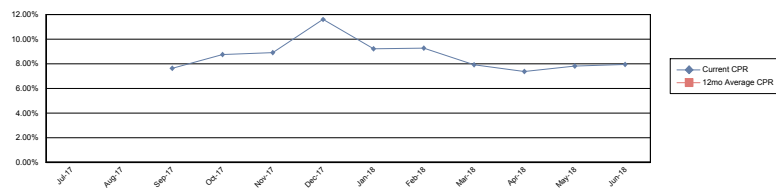
CPR

Current Month 7.945 %
3 Month Average 7.707 %
12 Month Average 0.000 %

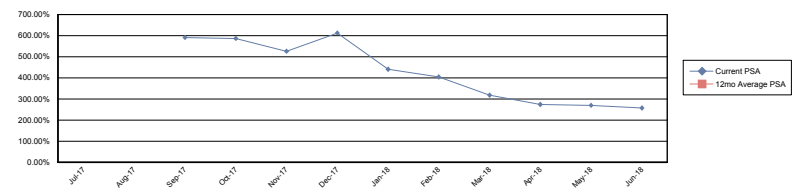
PSA

Current Month 256.824 %
3 Month Average 266.731 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.719 %
3 Month Average 0.687 %
12 Month Average 0.000 %

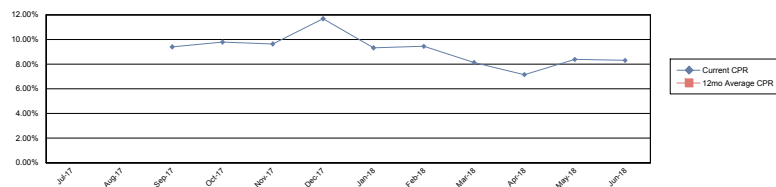
CPR

Current Month 8.291 %
3 Month Average 7.935 %
12 Month Average 0.000 %

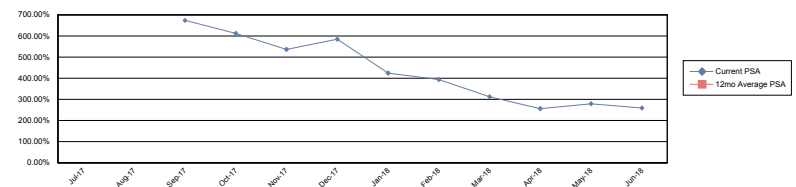
PSA

Current Month 259.137 %
3 Month Average 264.492 %
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

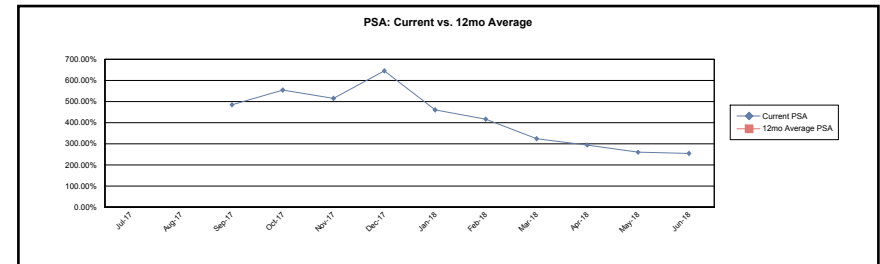
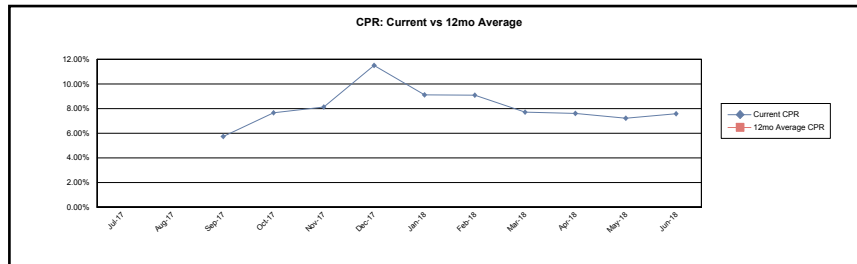
Current Month 0.655 %
3 Month Average 0.644 %
12 Month Average 0.000 %

CPR

Current Month 7.580 %
3 Month Average 7.465 %
12 Month Average 0.000 %

PSA

Current Month 254.161 %
3 Month Average 269.252 %
12 Month Average 0.000 %



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-Jun-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
0043791583	391,051.78	0.00	0.000%	391,051.78
0043848797	442,342.93	0.00	0.000%	442,342.93
Totals	833,394.71	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.