

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H	30711XQS6	07/31/2018	0.00000 %	14,288,398,255.11	0.00	135,294,662.51	0.00	14,153,103,592.59	135,294,662.51	0.00
1M-1		08/24/2018	2.81363 %	97,580,053.27	251,674.65	5,075,616.47	0.00	92,504,436.80	5,327,291.12	0.00
1M-1H		07/31/2018	0.00000 %	5,136,367.22	0.00	267,167.61	0.00	4,869,199.61	267,167.61	0.00
1M-2A	30711XQT4	08/24/2018	4.71363 %	93,986,000.00	406,097.29	0.00	0.00	93,986,000.00	406,097.29	0.00
1M-AH		07/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B		08/24/2018	4.71363 %	93,986,000.00	406,097.29	0.00	0.00	93,986,000.00	406,097.29	0.00
1M-BH	30711XQU1	07/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C		08/24/2018	4.71363 %	93,986,000.00	406,097.29	0.00	0.00	93,986,000.00	406,097.29	0.00
1M-CH		07/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	08/24/2018	4.71363 %	281,958,000.00	1,218,291.88	0.00	0.00	281,958,000.00	1,218,291.88	0.00
1M-2H		07/31/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1		08/24/2018	6.21363 %	78,322,000.00	446,108.60	0.00	0.00	78,322,000.00	446,108.60	0.00
1B-1H	30711XQW7	07/31/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		07/31/2018	0.00000 %	82,444,672.00	0.00	0.00	23,684.85	82,420,987.15	0.00	23,684.85
1A-I1		08/24/2018	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1A-I2	30711XRB2	08/24/2018	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1A-I3	30711XRD8	08/24/2018	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1A-I4	30711XRF3	08/24/2018	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1B-I1	30711XRH9	08/24/2018	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1B-I2	30711XRK2	08/24/2018	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1B-I3	30711XRM8	08/24/2018	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1B-I4	30711XRP1	08/24/2018	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1C-I1	30711XRR7	08/24/2018	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1C-I2	30711XRT3	08/24/2018	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1C-I3	30711XRV8	08/24/2018	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1C-I4	30711XRX4	08/24/2018	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1E-A1	30711XQY3	08/24/2018	2.91363 %	93,986,000.00	251,020.39	0.00	0.00	93,986,000.00	251,020.39	0.00
1E-A2	30711XRA4	08/24/2018	3.31363 %	93,986,000.00	285,481.93	0.00	0.00	93,986,000.00	285,481.93	0.00
1E-A3	30711XRC0	08/24/2018	3.71363 %	93,986,000.00	319,943.46	0.00	0.00	93,986,000.00	319,943.46	0.00
1E-A4	30711XRE6	08/24/2018	4.11363 %	93,986,000.00	354,404.99	0.00	0.00	93,986,000.00	354,404.99	0.00
1E-B1	30711XRG1	08/24/2018	2.91363 %	93,986,000.00	251,020.39	0.00	0.00	93,986,000.00	251,020.39	0.00
1E-B2	30711XRJ5	08/24/2018	3.31363 %	93,986,000.00	285,481.93	0.00	0.00	93,986,000.00	285,481.93	0.00
1E-B3	30711XRL0	08/24/2018	3.71363 %	93,986,000.00	319,943.46	0.00	0.00	93,986,000.00	319,943.46	0.00
1E-B4	30711XRN6	08/24/2018	4.11363 %	93,986,000.00	354,404.99	0.00	0.00	93,986,000.00	354,404.99	0.00
1E-C1	30711XRQ9	08/24/2018	2.91363 %	93,986,000.00	251,020.39	0.00	0.00	93,986,000.00	251,020.39	0.00
1E-C2	30711XRS5	08/24/2018	3.31363 %	93,986,000.00	285,481.93	0.00	0.00	93,986,000.00	285,481.93	0.00
1E-C3	30711XRU0	08/24/2018	3.71363 %	93,986,000.00	319,943.46	0.00	0.00	93,986,000.00	319,943.46	0.00
1E-C4	30711XRW6	08/24/2018	4.11363 %	93,986,000.00	354,404.99	0.00	0.00	93,986,000.00	354,404.99	0.00
1E-D1	30711XRY2	08/24/2018	2.91363 %	187,972,000.00	502,040.79	0.00	0.00	187,972,000.00	502,040.79	0.00
1E-D2	30711XRZ9	08/24/2018	3.31363 %	187,972,000.00	570,963.85	0.00	0.00	187,972,000.00	570,963.85	0.00
1E-D3	30711XSA3	08/24/2018	3.71363 %	187,972,000.00	639,886.92	0.00	0.00	187,972,000.00	639,886.92	0.00
1E-D4	30711XSB1	08/24/2018	4.11363 %	187,972,000.00	708,809.99	0.00	0.00	187,972,000.00	708,809.99	0.00
1E-D5	30711XSC9	08/24/2018	4.71363 %	187,972,000.00	812,194.59	0.00	0.00	187,972,000.00	812,194.59	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	08/24/2018	2.91363 %	187,972,000.00	502,040.79	0.00	0.00	187,972,000.00	502,040.79	0.00
1E-F2	30711XSE5	08/24/2018	3.31363 %	187,972,000.00	570,963.85	0.00	0.00	187,972,000.00	570,963.85	0.00
1E-F3	30711XSF2	08/24/2018	3.71363 %	187,972,000.00	639,886.92	0.00	0.00	187,972,000.00	639,886.92	0.00
1E-F4	30711XSG0	08/24/2018	4.11363 %	187,972,000.00	708,809.99	0.00	0.00	187,972,000.00	708,809.99	0.00
1E-F5	30711XSH8	08/24/2018	4.71363 %	187,972,000.00	812,194.59	0.00	0.00	187,972,000.00	812,194.59	0.00
1X-1	30711XSJ4	08/24/2018	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1X-2	30711XSK1	08/24/2018	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1X-3	30711XSL9	08/24/2018	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1X-4	30711XSM7	08/24/2018	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
1Y-1	30711XSN5	08/24/2018	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1Y-2	30711XSP0	08/24/2018	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1Y-3	30711XSQ8	08/24/2018	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1Y-4	30711XSR6	08/24/2018	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
2A-H		07/31/2018	0.00000 %	13,490,327,094.11	0.00	106,654,823.33	0.00	13,383,672,270.78	106,654,823.33	0.00
2M-1	30711XSS4	08/24/2018	2.81363 %	96,084,425.94	247,817.19	4,778,336.54	0.00	91,306,089.40	5,026,153.73	0.00
2M-1H		07/31/2018	0.00000 %	5,057,557.98	0.00	251,515.41	0.00	4,806,042.57	251,515.41	0.00
2M-2A	30711XST2	08/24/2018	4.86363 %	119,342,000.00	532,065.72	0.00	0.00	119,342,000.00	532,065.72	0.00
2M-AH		07/31/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	08/24/2018	4.86363 %	120,816,000.00	538,637.30	0.00	0.00	120,816,000.00	538,637.30	0.00
2M-BH		07/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	08/24/2018	4.86363 %	120,816,000.00	538,637.30	0.00	0.00	120,816,000.00	538,637.30	0.00
2M-CH		07/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	08/24/2018	4.86363 %	360,974,000.00	1,609,340.31	0.00	0.00	360,974,000.00	1,609,340.31	0.00
2M-2H		07/31/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	08/24/2018	6.51363 %	73,668,000.00	439,858.92	0.00	0.00	73,668,000.00	439,858.92	0.00
2B-1H		07/31/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		07/31/2018	0.00000 %	77,543,152.59	0.00	0.00	0.00	77,543,152.59	0.00	2,612.41
2A-I1	30711XSZ8	08/24/2018	1.80000 %	0.00	196,914.30	0.00	0.00	0.00	196,914.30	0.00
2A-I2	30711XTB0	08/24/2018	1.40000 %	0.00	153,155.57	0.00	0.00	0.00	153,155.57	0.00
2A-I3	30711XTD6	08/24/2018	1.00000 %	0.00	109,396.83	0.00	0.00	0.00	109,396.83	0.00
2A-I4	30711XTF1	08/24/2018	0.60000 %	0.00	65,638.10	0.00	0.00	0.00	65,638.10	0.00
2B-I1	30711XTH7	08/24/2018	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2B-I2	30711XTK0	08/24/2018	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2B-I3	30711XTM6	08/24/2018	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2B-I4	30711XTP9	08/24/2018	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2C-I1	30711XTR5	08/24/2018	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2C-I2	30711XTT1	08/24/2018	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2C-I3	30711XTV6	08/24/2018	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2C-I4	30711XTX2	08/24/2018	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2E-A1	30711XSY1	08/24/2018	3.06363 %	119,342,000.00	335,151.42	0.00	0.00	119,342,000.00	335,151.42	0.00
2E-A2	30711XTA2	08/24/2018	3.46363 %	119,342,000.00	378,910.15	0.00	0.00	119,342,000.00	378,910.15	0.00
2E-A3	30711XTC8	08/24/2018	3.86363 %	119,342,000.00	422,668.89	0.00	0.00	119,342,000.00	422,668.89	0.00
2E-A4	30711XTE4	08/24/2018	4.26363 %	119,342,000.00	466,427.62	0.00	0.00	119,342,000.00	466,427.62	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	08/24/2018	3.06363 %	120,816,000.00	339,290.90	0.00	0.00	120,816,000.00	339,290.90	0.00
2E-B2	30711XTJ3	08/24/2018	3.46363 %	120,816,000.00	383,590.10	0.00	0.00	120,816,000.00	383,590.10	0.00
2E-B3	30711XTL8	08/24/2018	3.86363 %	120,816,000.00	427,889.30	0.00	0.00	120,816,000.00	427,889.30	0.00
2E-B4	30711XTN4	08/24/2018	4.26363 %	120,816,000.00	472,188.50	0.00	0.00	120,816,000.00	472,188.50	0.00
2E-C1	30711XTQ7	08/24/2018	3.06363 %	120,816,000.00	339,290.90	0.00	0.00	120,816,000.00	339,290.90	0.00
2E-C2	30711XTS3	08/24/2018	3.46363 %	120,816,000.00	383,590.10	0.00	0.00	120,816,000.00	383,590.10	0.00
2E-C3	30711XTU8	08/24/2018	3.86363 %	120,816,000.00	427,889.30	0.00	0.00	120,816,000.00	427,889.30	0.00
2E-C4	30711XTW4	08/24/2018	4.26363 %	120,816,000.00	472,188.50	0.00	0.00	120,816,000.00	472,188.50	0.00
2E-D1	30711XTY0	08/24/2018	3.06363 %	240,158,000.00	674,442.32	0.00	0.00	240,158,000.00	674,442.32	0.00
2E-D2	30711XTZ7	08/24/2018	3.46363 %	240,158,000.00	762,500.25	0.00	0.00	240,158,000.00	762,500.25	0.00
2E-D3	30711XUA0	08/24/2018	3.86363 %	240,158,000.00	850,558.18	0.00	0.00	240,158,000.00	850,558.18	0.00
2E-D4	30711XUB8	08/24/2018	4.26363 %	240,158,000.00	938,616.12	0.00	0.00	240,158,000.00	938,616.12	0.00
2E-D5	30711XUC6	08/24/2018	4.86363 %	240,158,000.00	1,070,703.02	0.00	0.00	240,158,000.00	1,070,703.02	0.00
2E-F1	30711XUD4	08/24/2018	3.06363 %	241,632,000.00	678,581.79	0.00	0.00	241,632,000.00	678,581.79	0.00
2E-F2	30711XUE2	08/24/2018	3.46363 %	241,632,000.00	767,180.19	0.00	0.00	241,632,000.00	767,180.19	0.00
2E-F3	30711XUF9	08/24/2018	3.86363 %	241,632,000.00	855,778.59	0.00	0.00	241,632,000.00	855,778.59	0.00
2E-F4	30711XUG7	08/24/2018	4.26363 %	241,632,000.00	944,376.99	0.00	0.00	241,632,000.00	944,376.99	0.00
2E-F5	30711XUH5	08/24/2018	4.86363 %	241,632,000.00	1,077,274.59	0.00	0.00	241,632,000.00	1,077,274.59	0.00
2X-1	30711XUJ1	08/24/2018	1.80000 %	0.00	396,260.70	0.00	0.00	0.00	396,260.70	0.00
2X-2	30711XUK8	08/24/2018	1.40000 %	0.00	308,202.77	0.00	0.00	0.00	308,202.77	0.00
2X-3	30711XUL6	08/24/2018	1.00000 %	0.00	220,144.83	0.00	0.00	0.00	220,144.83	0.00
2X-4	30711XUM4	08/24/2018	0.60000 %	0.00	132,086.90	0.00	0.00	0.00	132,086.90	0.00
2Y-1	30711XUN2	08/24/2018	1.80000 %	0.00	398,692.80	0.00	0.00	0.00	398,692.80	0.00
2Y-2	30711XUP7	08/24/2018	1.40000 %	0.00	310,094.40	0.00	0.00	0.00	310,094.40	0.00
2Y-3	30711XUQ5	08/24/2018	1.00000 %	0.00	221,496.00	0.00	0.00	0.00	221,496.00	0.00
2Y-4	30711XUR3	08/24/2018	0.60000 %	0.00	132,897.60	0.00	0.00	0.00	132,897.60	0.00
Totals				36,516,510,151.22	37,213,086.45	252,322,121.87	23,684.85	36,264,164,344.49	289,535,208.32	26,297.26

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	14,288,398,255.11	23,061,480.66	112,233,181.85	0.00	0.00	135,294,662.51	14,153,103,592.59	0.89224479	135,294,662.51
1M-1	156,644,000.00	97,580,053.27	865,399.99	4,210,216.48	0.00	0.00	5,075,616.47	92,504,436.80	0.59053929	5,075,616.47
1M-1H	8,245,344.00	5,136,367.22	45,552.47	221,615.15	0.00	0.00	267,167.61	4,869,199.61	0.59053929	267,167.61
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	23,684.85	23,684.85	82,420,987.15	0.99971272	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**

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

Principal Distribution 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	13,490,327,094.11	20,452,882.16	86,201,941.17	0.00	0.00	106,654,823.33	13,383,672,270.78	0.90125654	106,654,823.33
2M-1	117,869,000.00	96,084,425.94	916,327.56	3,862,008.98	0.00	0.00	4,778,336.54	91,306,089.40	0.77464040	4,778,336.54
2M-1H	6,204,224.00	5,057,557.98	48,232.37	203,283.04	0.00	0.00	251,515.41	4,806,042.57	0.77464040	251,515.41
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,543,152.59	0.00	0.00	0.00	0.00	0.00	77,543,152.59	0.99996631	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

**Connecticut Avenue Securities
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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	36,516,510,151.22	45,389,875.21	206,932,246.67	0.00	23,684.85	252,345,806.72	36,264,164,344.49	0.91726130	252,322,121.87

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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

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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	900.77408732	1.45384975	7.07544262	0.00000000	0.00000000	8.52929236	892.24479496	0.89224479	8.52929236
1M-1	156,644,000.00	622.94153156	5.52462903	26.87761089	0.00000000	0.00000000	32.40223992	590.53929164	0.59053929	32.40223992
1M-1H	8,245,344.00	622.94153161	5.52462942	26.87761117	0.00000000	0.00000000	32.40223937	590.53929224	0.59053929	32.40223937
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	0.28728175	0.28728175	999.71271825	0.99971272	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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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	908.43867656	1.37729716	5.80483904	0.00000000	0.00000000	7.18213620	901.25654036	0.90125654	7.18213620
2M-1	117,869,000.00	815.17978383	7.77411839	32.76526466	0.00000000	0.00000000	40.53938304	774.64040078	0.77464040	40.53938304
2M-1H	6,204,224.00	815.17978397	7.77411808	32.76526444	0.00000000	0.00000000	40.53938252	774.64040144	0.77464040	40.53938252
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	999.96631138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.96631138	0.99996631	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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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 %	14,288,398,255.11	0.00	0.00	0.00	0.00	0.00	0.00	14,153,103,592.59
1M-1	07/25/18 - 08/26/18	33	2.81363 %	97,580,053.27	251,674.65	0.00	0.00	0.00	251,674.65	0.00	92,504,436.80
1M-1H	N/A	N/A	0.00000 %	5,136,367.22	0.00	0.00	0.00	0.00	0.00	0.00	4,869,199.61
1M-2A	07/25/18 - 08/26/18	33	4.71363 %	93,986,000.00	406,097.29	0.00	0.00	0.00	406,097.29	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	07/25/18 - 08/26/18	33	4.71363 %	93,986,000.00	406,097.29	0.00	0.00	0.00	406,097.29	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	07/25/18 - 08/26/18	33	4.71363 %	93,986,000.00	406,097.29	0.00	0.00	0.00	406,097.29	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	07/25/18 - 08/26/18	33	4.71363 %	281,958,000.00	1,218,291.88	0.00	0.00	0.00	1,218,291.88	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	07/25/18 - 08/26/18	33	6.21363 %	78,322,000.00	446,108.60	0.00	0.00	0.00	446,108.60	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	82,420,987.15
1A-I1	07/25/18 - 08/26/18	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1A-I2	07/25/18 - 08/26/18	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1A-I3	07/25/18 - 08/26/18	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1A-I4	07/25/18 - 08/26/18	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1B-I1	07/25/18 - 08/26/18	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1B-I2	07/25/18 - 08/26/18	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1B-I3	07/25/18 - 08/26/18	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1B-I4	07/25/18 - 08/26/18	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1C-I1	07/25/18 - 08/26/18	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1C-I2	07/25/18 - 08/26/18	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1C-I3	07/25/18 - 08/26/18	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1C-I4	07/25/18 - 08/26/18	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1E-A1	07/25/18 - 08/26/18	33	2.91363 %	93,986,000.00	251,020.39	0.00	0.00	0.00	251,020.39	0.00	93,986,000.00
1E-A2	07/25/18 - 08/26/18	33	3.31363 %	93,986,000.00	285,481.93	0.00	0.00	0.00	285,481.93	0.00	93,986,000.00
1E-A3	07/25/18 - 08/26/18	33	3.71363 %	93,986,000.00	319,943.46	0.00	0.00	0.00	319,943.46	0.00	93,986,000.00
1E-A4	07/25/18 - 08/26/18	33	4.11363 %	93,986,000.00	354,404.99	0.00	0.00	0.00	354,404.99	0.00	93,986,000.00
1E-B1	07/25/18 - 08/26/18	33	2.91363 %	93,986,000.00	251,020.39	0.00	0.00	0.00	251,020.39	0.00	93,986,000.00
1E-B2	07/25/18 - 08/26/18	33	3.31363 %	93,986,000.00	285,481.93	0.00	0.00	0.00	285,481.93	0.00	93,986,000.00
1E-B3	07/25/18 - 08/26/18	33	3.71363 %	93,986,000.00	319,943.46	0.00	0.00	0.00	319,943.46	0.00	93,986,000.00
1E-B4	07/25/18 - 08/26/18	33	4.11363 %	93,986,000.00	354,404.99	0.00	0.00	0.00	354,404.99	0.00	93,986,000.00
1E-C1	07/25/18 - 08/26/18	33	2.91363 %	93,986,000.00	251,020.39	0.00	0.00	0.00	251,020.39	0.00	93,986,000.00
1E-C2	07/25/18 - 08/26/18	33	3.31363 %	93,986,000.00	285,481.93	0.00	0.00	0.00	285,481.93	0.00	93,986,000.00
1E-C3	07/25/18 - 08/26/18	33	3.71363 %	93,986,000.00	319,943.46	0.00	0.00	0.00	319,943.46	0.00	93,986,000.00
1E-C4	07/25/18 - 08/26/18	33	4.11363 %	93,986,000.00	354,404.99	0.00	0.00	0.00	354,404.99	0.00	93,986,000.00
1E-D1	07/25/18 - 08/26/18	33	2.91363 %	187,972,000.00	502,040.79	0.00	0.00	0.00	502,040.79	0.00	187,972,000.00
1E-D2	07/25/18 - 08/26/18	33	3.31363 %	187,972,000.00	570,963.85	0.00	0.00	0.00	570,963.85	0.00	187,972,000.00
1E-D3	07/25/18 - 08/26/18	33	3.71363 %	187,972,000.00	639,886.92	0.00	0.00	0.00	639,886.92	0.00	187,972,000.00
1E-D4	07/25/18 - 08/26/18	33	4.11363 %	187,972,000.00	708,809.99	0.00	0.00	0.00	708,809.99	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	07/25/18 - 08/26/18	33	4.71363 %	187,972,000.00	812,194.59	0.00	0.00	0.00	812,194.59	0.00	187,972,000.00
1E-F1	07/25/18 - 08/26/18	33	2.91363 %	187,972,000.00	502,040.79	0.00	0.00	0.00	502,040.79	0.00	187,972,000.00
1E-F2	07/25/18 - 08/26/18	33	3.31363 %	187,972,000.00	570,963.85	0.00	0.00	0.00	570,963.85	0.00	187,972,000.00
1E-F3	07/25/18 - 08/26/18	33	3.71363 %	187,972,000.00	639,886.92	0.00	0.00	0.00	639,886.92	0.00	187,972,000.00
1E-F4	07/25/18 - 08/26/18	33	4.11363 %	187,972,000.00	708,809.99	0.00	0.00	0.00	708,809.99	0.00	187,972,000.00
1E-F5	07/25/18 - 08/26/18	33	4.71363 %	187,972,000.00	812,194.59	0.00	0.00	0.00	812,194.59	0.00	187,972,000.00
1X-1	07/25/18 - 08/26/18	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1X-2	07/25/18 - 08/26/18	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1X-3	07/25/18 - 08/26/18	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1X-4	07/25/18 - 08/26/18	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
1Y-1	07/25/18 - 08/26/18	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1Y-2	07/25/18 - 08/26/18	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1Y-3	07/25/18 - 08/26/18	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1Y-4	07/25/18 - 08/26/18	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	13,490,327,094.11	0.00	0.00	0.00	0.00	0.00	0.00	13,383,672,270.78
2M-1	07/25/18 - 08/26/18	33	2.81363 %	96,084,425.94	247,817.19	0.00	0.00	0.00	247,817.19	0.00	91,306,089.40
2M-1H	N/A	N/A	0.00000 %	5,057,557.98	0.00	0.00	0.00	0.00	0.00	0.00	4,806,042.57
2M-2A	07/25/18 - 08/26/18	33	4.86363 %	119,342,000.00	532,065.72	0.00	0.00	0.00	532,065.72	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	07/25/18 - 08/26/18	33	4.86363 %	120,816,000.00	538,637.30	0.00	0.00	0.00	538,637.30	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	07/25/18 - 08/26/18	33	4.86363 %	120,816,000.00	538,637.30	0.00	0.00	0.00	538,637.30	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	07/25/18 - 08/26/18	33	4.86363 %	360,974,000.00	1,609,340.31	0.00	0.00	0.00	1,609,340.31	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	07/25/18 - 08/26/18	33	6.51363 %	73,668,000.00	439,858.92	0.00	0.00	0.00	439,858.92	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,543,152.59	0.00	0.00	0.00	0.00	0.00	0.00	77,543,152.59
2A-I1	07/25/18 - 08/26/18	33	1.80000 %	119,342,000.00	196,914.30	0.00	0.00	0.00	196,914.30	0.00	119,342,000.00
2A-I2	07/25/18 - 08/26/18	33	1.40000 %	119,342,000.00	153,155.57	0.00	0.00	0.00	153,155.57	0.00	119,342,000.00
2A-I3	07/25/18 - 08/26/18	33	1.00000 %	119,342,000.00	109,396.83	0.00	0.00	0.00	109,396.83	0.00	119,342,000.00
2A-I4	07/25/18 - 08/26/18	33	0.60000 %	119,342,000.00	65,638.10	0.00	0.00	0.00	65,638.10	0.00	119,342,000.00
2B-I1	07/25/18 - 08/26/18	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2B-I2	07/25/18 - 08/26/18	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2B-I3	07/25/18 - 08/26/18	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2B-I4	07/25/18 - 08/26/18	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2C-I1	07/25/18 - 08/26/18	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2C-I2	07/25/18 - 08/26/18	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2C-I3	07/25/18 - 08/26/18	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2C-I4	07/25/18 - 08/26/18	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2E-A1	07/25/18 - 08/26/18	33	3.06363 %	119,342,000.00	335,151.42	0.00	0.00	0.00	335,151.42	0.00	119,342,000.00
2E-A2	07/25/18 - 08/26/18	33	3.46363 %	119,342,000.00	378,910.15	0.00	0.00	0.00	378,910.15	0.00	119,342,000.00

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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

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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	07/25/18 - 08/26/18	33	3.86363 %	119,342,000.00	422,668.89	0.00	0.00	0.00	422,668.89	0.00	119,342,000.00
2E-A4	07/25/18 - 08/26/18	33	4.26363 %	119,342,000.00	466,427.62	0.00	0.00	0.00	466,427.62	0.00	119,342,000.00
2E-B1	07/25/18 - 08/26/18	33	3.06363 %	120,816,000.00	339,290.90	0.00	0.00	0.00	339,290.90	0.00	120,816,000.00
2E-B2	07/25/18 - 08/26/18	33	3.46363 %	120,816,000.00	383,590.10	0.00	0.00	0.00	383,590.10	0.00	120,816,000.00
2E-B3	07/25/18 - 08/26/18	33	3.86363 %	120,816,000.00	427,889.30	0.00	0.00	0.00	427,889.30	0.00	120,816,000.00
2E-B4	07/25/18 - 08/26/18	33	4.26363 %	120,816,000.00	472,188.50	0.00	0.00	0.00	472,188.50	0.00	120,816,000.00
2E-C1	07/25/18 - 08/26/18	33	3.06363 %	120,816,000.00	339,290.90	0.00	0.00	0.00	339,290.90	0.00	120,816,000.00
2E-C2	07/25/18 - 08/26/18	33	3.46363 %	120,816,000.00	383,590.10	0.00	0.00	0.00	383,590.10	0.00	120,816,000.00
2E-C3	07/25/18 - 08/26/18	33	3.86363 %	120,816,000.00	427,889.30	0.00	0.00	0.00	427,889.30	0.00	120,816,000.00
2E-C4	07/25/18 - 08/26/18	33	4.26363 %	120,816,000.00	472,188.50	0.00	0.00	0.00	472,188.50	0.00	120,816,000.00
2E-D1	07/25/18 - 08/26/18	33	3.06363 %	240,158,000.00	674,442.32	0.00	0.00	0.00	674,442.32	0.00	240,158,000.00
2E-D2	07/25/18 - 08/26/18	33	3.46363 %	240,158,000.00	762,500.25	0.00	0.00	0.00	762,500.25	0.00	240,158,000.00
2E-D3	07/25/18 - 08/26/18	33	3.86363 %	240,158,000.00	850,558.18	0.00	0.00	0.00	850,558.18	0.00	240,158,000.00
2E-D4	07/25/18 - 08/26/18	33	4.26363 %	240,158,000.00	938,616.12	0.00	0.00	0.00	938,616.12	0.00	240,158,000.00
2E-D5	07/25/18 - 08/26/18	33	4.86363 %	240,158,000.00	1,070,703.02	0.00	0.00	0.00	1,070,703.02	0.00	240,158,000.00
2E-F1	07/25/18 - 08/26/18	33	3.06363 %	241,632,000.00	678,581.79	0.00	0.00	0.00	678,581.79	0.00	241,632,000.00
2E-F2	07/25/18 - 08/26/18	33	3.46363 %	241,632,000.00	767,180.19	0.00	0.00	0.00	767,180.19	0.00	241,632,000.00
2E-F3	07/25/18 - 08/26/18	33	3.86363 %	241,632,000.00	855,778.59	0.00	0.00	0.00	855,778.59	0.00	241,632,000.00
2E-F4	07/25/18 - 08/26/18	33	4.26363 %	241,632,000.00	944,376.99	0.00	0.00	0.00	944,376.99	0.00	241,632,000.00
2E-F5	07/25/18 - 08/26/18	33	4.86363 %	241,632,000.00	1,077,274.59	0.00	0.00	0.00	1,077,274.59	0.00	241,632,000.00
2X-1	07/25/18 - 08/26/18	33	1.80000 %	240,158,000.00	396,260.70	0.00	0.00	0.00	396,260.70	0.00	240,158,000.00
2X-2	07/25/18 - 08/26/18	33	1.40000 %	240,158,000.00	308,202.77	0.00	0.00	0.00	308,202.77	0.00	240,158,000.00
2X-3	07/25/18 - 08/26/18	33	1.00000 %	240,158,000.00	220,144.83	0.00	0.00	0.00	220,144.83	0.00	240,158,000.00
2X-4	07/25/18 - 08/26/18	33	0.60000 %	240,158,000.00	132,086.90	0.00	0.00	0.00	132,086.90	0.00	240,158,000.00
2Y-1	07/25/18 - 08/26/18	33	1.80000 %	241,632,000.00	398,692.80	0.00	0.00	0.00	398,692.80	0.00	241,632,000.00
2Y-2	07/25/18 - 08/26/18	33	1.40000 %	241,632,000.00	310,094.40	0.00	0.00	0.00	310,094.40	0.00	241,632,000.00
2Y-3	07/25/18 - 08/26/18	33	1.00000 %	241,632,000.00	221,496.00	0.00	0.00	0.00	221,496.00	0.00	241,632,000.00
2Y-4	07/25/18 - 08/26/18	33	0.60000 %	241,632,000.00	132,897.60	0.00	0.00	0.00	132,897.60	0.00	241,632,000.00
Totals					37,213,086.45	0.00	0.00	0.00	37,213,086.45	0.00	

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

**Connecticut Avenue Securities
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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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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 %	900.77408732	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	892.24479496
1M-1	156,644,000.00	2.81363 %	622.94153156	1.60666639	0.00000000	0.00000000	0.00000000	1.60666639	0.00000000	590.53929164
1M-1H	8,245,344.00	0.00000 %	622.94153161	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	590.53929224
1M-2A	93,986,000.00	4.71363 %	1000.00000000	4.32082746	0.00000000	0.00000000	0.00000000	4.32082746	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	4.71363 %	1000.00000000	4.32082746	0.00000000	0.00000000	0.00000000	4.32082746	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	4.71363 %	1000.00000000	4.32082746	0.00000000	0.00000000	0.00000000	4.32082746	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	4.71363 %	1000.00000000	4.32082750	0.00000000	0.00000000	0.00000000	4.32082750	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	6.21363 %	1000.00000000	5.69582748	0.00000000	0.00000000	0.00000000	5.69582748	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	999.71271825
1A-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.91363 %	1000.00000000	2.67082746	0.00000000	0.00000000	0.00000000	2.67082746	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.31363 %	1000.00000000	3.03749420	0.00000000	0.00000000	0.00000000	3.03749420	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.71363 %	1000.00000000	3.40416083	0.00000000	0.00000000	0.00000000	3.40416083	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.11363 %	1000.00000000	3.77082746	0.00000000	0.00000000	0.00000000	3.77082746	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.91363 %	1000.00000000	2.67082746	0.00000000	0.00000000	0.00000000	2.67082746	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.31363 %	1000.00000000	3.03749420	0.00000000	0.00000000	0.00000000	3.03749420	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.71363 %	1000.00000000	3.40416083	0.00000000	0.00000000	0.00000000	3.40416083	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.11363 %	1000.00000000	3.77082746	0.00000000	0.00000000	0.00000000	3.77082746	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.91363 %	1000.00000000	2.67082746	0.00000000	0.00000000	0.00000000	2.67082746	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.31363 %	1000.00000000	3.03749420	0.00000000	0.00000000	0.00000000	3.03749420	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.71363 %	1000.00000000	3.40416083	0.00000000	0.00000000	0.00000000	3.40416083	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.11363 %	1000.00000000	3.77082746	0.00000000	0.00000000	0.00000000	3.77082746	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.91363 %	1000.00000000	2.67082752	0.00000000	0.00000000	0.00000000	2.67082752	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.31363 %	1000.00000000	3.03749415	0.00000000	0.00000000	0.00000000	3.03749415	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.71363 %	1000.00000000	3.40416083	0.00000000	0.00000000	0.00000000	3.40416083	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.11363 %	1000.00000000	3.77082752	0.00000000	0.00000000	0.00000000	3.77082752	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	4.71363 %	1000.00000000	4.32082752	0.00000000	0.00000000	0.00000000	4.32082752	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.91363 %	1000.00000000	2.67082752	0.00000000	0.00000000	0.00000000	2.67082752	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.31363 %	1000.00000000	3.03749415	0.00000000	0.00000000	0.00000000	3.03749415	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.71363 %	1000.00000000	3.40416083	0.00000000	0.00000000	0.00000000	3.40416083	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.11363 %	1000.00000000	3.77082752	0.00000000	0.00000000	0.00000000	3.77082752	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.71363 %	1000.00000000	4.32082752	0.00000000	0.00000000	0.00000000	4.32082752	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	908.43867656	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	901.25654036
2M-1	117,869,000.00	2.81363 %	815.17978383	2.10247979	0.00000000	0.00000000	0.00000000	2.10247979	0.00000000	774.64040078
2M-1H	6,204,224.00	0.00000 %	815.17978397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	774.64040144
2M-2A	119,342,000.00	4.86363 %	1000.00000000	4.45832750	0.00000000	0.00000000	0.00000000	4.45832750	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	4.86363 %	1000.00000000	4.45832754	0.00000000	0.00000000	0.00000000	4.45832754	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	4.86363 %	1000.00000000	4.45832754	0.00000000	0.00000000	0.00000000	4.45832754	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	4.86363 %	1000.00000000	4.45832750	0.00000000	0.00000000	0.00000000	4.45832750	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	6.51363 %	1000.00000000	5.97082750	0.00000000	0.00000000	0.00000000	5.97082750	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 %	999.96631138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.96631138
2A-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.06363 %	1000.00000000	2.80832750	0.00000000	0.00000000	0.00000000	2.80832750	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.46363 %	1000.00000000	3.17499413	0.00000000	0.00000000	0.00000000	3.17499413	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	3.86363 %	1000.00000000	3.54166086	0.00000000	0.00000000	0.00000000	3.54166086	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.26363 %	1000.00000000	3.90832750	0.00000000	0.00000000	0.00000000	3.90832750	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.06363 %	1000.00000000	2.80832754	0.00000000	0.00000000	0.00000000	2.80832754	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.46363 %	1000.00000000	3.17499421	0.00000000	0.00000000	0.00000000	3.17499421	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.86363 %	1000.00000000	3.54166087	0.00000000	0.00000000	0.00000000	3.54166087	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.26363 %	1000.00000000	3.90832754	0.00000000	0.00000000	0.00000000	3.90832754	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.06363 %	1000.00000000	2.80832754	0.00000000	0.00000000	0.00000000	2.80832754	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.46363 %	1000.00000000	3.17499421	0.00000000	0.00000000	0.00000000	3.17499421	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.86363 %	1000.00000000	3.54166087	0.00000000	0.00000000	0.00000000	3.54166087	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.26363 %	1000.00000000	3.90832754	0.00000000	0.00000000	0.00000000	3.90832754	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.06363 %	1000.00000000	2.80832752	0.00000000	0.00000000	0.00000000	2.80832752	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.46363 %	1000.00000000	3.17499417	0.00000000	0.00000000	0.00000000	3.17499417	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.86363 %	1000.00000000	3.54166082	0.00000000	0.00000000	0.00000000	3.54166082	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.26363 %	1000.00000000	3.90832752	0.00000000	0.00000000	0.00000000	3.90832752	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.86363 %	1000.00000000	4.45832752	0.00000000	0.00000000	0.00000000	4.45832752	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.06363 %	1000.00000000	2.80832750	0.00000000	0.00000000	0.00000000	2.80832750	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.46363 %	1000.00000000	3.17499416	0.00000000	0.00000000	0.00000000	3.17499416	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.86363 %	1000.00000000	3.54166083	0.00000000	0.00000000	0.00000000	3.54166083	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.26363 %	1000.00000000	3.90832750	0.00000000	0.00000000	0.00000000	3.90832750	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.86363 %	1000.00000000	4.45832750	0.00000000	0.00000000	0.00000000	4.45832750	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	13,830,502.13
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	255,709.09
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>14,086,211.22</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,067,044.56
Total Withdrawals (Pool Distribution Amount)	<u>14,086,211.22</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	2.063630%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	140,661,131.44
Total Principal Reduction Cumulative	1,776,790,696.84
Scheduled Principal Current	23,972,433.12
Scheduled Principal Cumulative	287,206,549.11
Unscheduled Principal Current	116,665,013.47
Unscheduled Principal Cumulative	1,489,560,462.88
Senior Reduction Amount	135,294,662.51
Subordinate Reduction Amount	5,342,784.08
Calculated Tranche Write-Down Amount	23,684.85
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,174.61
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	111,684,675.28
Total Principal Reduction Cumulative	1,494,305,465.64
Scheduled Principal Current	21,417,442.09
Scheduled Principal Cumulative	259,077,050.10
Unscheduled Principal Current	90,267,233.19
Unscheduled Principal Cumulative	1,235,228,373.63
Senior Reduction Amount	106,654,823.33
Subordinate Reduction Amount	5,029,851.95
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	5,799.52
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,570.50
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	64215
Period Reference Pool Removal Loan Count	504
Period Ending Loan Count	63711
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,712,143,707.82
Period PIF Loan Count Current	503
PIF Loan Count Cumulative	5607
Period PIF Loan UPB Current	110,299,285.68
PIF Loan UPB Cumulative	1,388,528,166.71
Period Partial Prepayment Amount	6,598,017.16
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	48
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	11,816,169.41
Credit Event Amount Current	61,550.35
Credit Event Amount Cumulative	61,550.35
Total Active Modified Loan Count	92
Total Active Modified Loan UPB	19,755,244.73
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	62375
Period Reference Pool Removal Loan Count	376
Period Ending Loan Count	61999
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,014,847,570.64
Period PIF Loan Count Current	375
PIF Loan Count Cumulative	4455
Period PIF Loan UPB Current	84,716,132.76
PIF Loan UPB Cumulative	1,159,601,180.91
Period Partial Prepayment Amount	5,484,640.45
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	34
Repurchased Prior Credit Event UPB Curr	255,709.09
Repurchased Prior Credit Event UPB Cum	7,948,114.88
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	187,610.26
Total Active Modified Loan Count	145
Total Active Modified Loan UPB	37,324,540.82
Structural Reporting	
Group 1	
Senior Percentage	96.200000%
Subordinate Percentage	3.800000%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496381%
Subordinate Percentage	4.503619%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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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	23,684.85	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	367	81,285,483.46	0.576039%	0.552506%
60 Days	72	14,546,915.46	0.113010%	0.098877%
90 Days	27	5,658,941.84	0.042379%	0.038464%
120 Days	17	4,253,108.37	0.026683%	0.028909%
150 Days	22	4,604,059.47	0.034531%	0.031294%
180+ Days	85	18,902,214.29	0.133415%	0.128480%
	590	129,250,722.89	0.926057%	0.878531%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	441	97,404,453.20	0.711302%	0.695009%
60 Days	91	21,077,847.05	0.146777%	0.150397%
90 Days	46	9,748,698.26	0.074195%	0.069560%
120 Days	57	12,376,503.93	0.091937%	0.088310%
150 Days	44	10,941,712.84	0.070969%	0.078072%
180+ Days	100	24,192,671.42	0.161293%	0.172622%
	779	175,741,886.70	1.256472%	1.253969%

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Group 1
Realized Loss Report - Collateral

Summary

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

SDA	
Current Month	0.014%
3 Month Average	0.005%
12 Month Average	0.001%

CDR	
Current Month	0.005%
3 Month Average	0.002%
12 Month Average	0.000%

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

Distribution Date: 27-Aug-2018

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**Group 2
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	0.000%
12 Month Average	0.005%

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

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

Distribution Date: 27-Aug-2018

8/10/2018

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	12	2,604,183.78	1,174.61	0.045	1,174.61	0.00
2	56	14,222,129.64	5,799.52	0.041	5,799.52	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43808459	368,777.99	115.24	0.031	115.24	0.00
1	43809028	411,818.87	471.88	0.115	471.88	0.00
1	43806483	93,144.33	76.84	0.082	76.84	0.00
1	43801646	140,072.06	102.14	0.073	102.14	0.00
1	43790013	270,258.31	56.30	0.021	56.30	0.00
1	43784048	252,177.99	78.81	0.031	78.81	0.00
1	43781034	127,905.35	65.76	0.051	65.76	0.00
1	43780989	90,274.43	74.48	0.083	74.48	0.00
1	43764167	185,699.81	61.20	0.033	61.20	0.00
1	43747774	209,629.72	8.11	0.004	8.11	0.00
1	43782465	267,458.82	5.43	0.002	5.43	0.00
1	43742085	186,966.10	58.43	0.031	58.43	0.00
2	43828736	148,167.56	68.62	0.046	68.62	0.00
2	43821562	318,741.50	84.52	0.027	84.52	0.00
2	43822741	157,010.88	43.48	0.028	43.48	0.00
2	43823119	332,617.97	242.53	0.073	242.53	0.00
2	43825510	221,956.02	92.48	0.042	92.48	0.00
2	43826363	265,496.77	187.50	0.071	187.50	0.00
2	43827637	288,479.07	30.05	0.010	30.05	0.00
2	43820718	184,264.99	56.67	0.031	56.67	0.00
2	43812860	110,391.06	1.50	0.001	1.50	0.00
2	43826648	94,583.35	40.74	0.043	40.74	0.00
2	43820337	163,166.28	39.07	0.024	39.07	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Aug-2018

8/10/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43819757	197,348.43	174.85	0.089	174.85	0.00
2	43819333	255,798.94	79.94	0.031	79.94	0.00
2	43818038	147,874.30	53.21	0.036	53.21	0.00
2	43830443	379,679.49	151.19	0.040	151.19	0.00
2	43813964	196,205.72	20.44	0.010	20.44	0.00
2	43830458	336,063.43	153.99	0.046	153.99	0.00
2	43811403	225,511.59	56.85	0.025	56.85	0.00
2	43810917	283,995.41	36.39	0.013	36.39	0.00
2	43810652	317,190.39	3.24	0.001	3.24	0.00
2	43810156	216,405.43	90.17	0.042	90.17	0.00
2	43815407	334,079.28	104.40	0.031	104.40	0.00
2	43865594	160,085.77	66.70	0.042	66.70	0.00
2	43829795	208,470.35	260.59	0.125	260.59	0.00
2	43846610	353,453.22	220.91	0.063	220.91	0.00
2	43848224	330,974.23	68.95	0.021	68.95	0.00
2	43850946	366,842.63	5.43	0.001	5.43	0.00
2	43852701	259,096.66	188.92	0.073	188.92	0.00
2	43857123	255,021.36	26.56	0.010	26.56	0.00
2	43844901	314,172.85	147.45	0.047	147.45	0.00
2	43865301	291,018.74	32.06	0.011	32.06	0.00
2	43844880	379,755.78	276.91	0.073	276.91	0.00
2	43867128	385,406.08	160.59	0.042	160.59	0.00
2	43868265	150,668.13	156.95	0.104	156.95	0.00
2	43868277	297,506.50	216.93	0.073	216.93	0.00
2	43869405	373,822.52	194.70	0.052	194.70	0.00
2	43873081	298,712.90	186.70	0.063	186.70	0.00
2	43873267	420,044.27	16.22	0.004	16.22	0.00
2	43862125	322,013.37	203.03	0.063	203.03	0.00
2	43841176	269,731.16	87.71	0.033	87.71	0.00
2	43830504	229,806.79	167.57	0.073	167.57	0.00
2	43830545	205,843.76	8.05	0.004	8.05	0.00
2	43831005	207,407.29	151.23	0.073	151.23	0.00
2	43832708	244,096.47	101.71	0.042	101.71	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Aug-2018

8/10/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43835530	221,562.99	46.16	0.021	46.16	0.00
2	43835997	159,884.08	99.93	0.063	99.93	0.00
2	43846554	120,438.11	4.45	0.004	4.45	0.00
2	43838945	201,597.86	258.96	0.128	258.96	0.00
2	43875350	295,447.14	92.33	0.031	92.33	0.00
2	43841387	150,183.97	66.70	0.044	66.70	0.00
2	43841681	418,943.42	212.28	0.051	212.28	0.00
2	43842682	291,828.83	121.60	0.042	121.60	0.00
2	43843418	222,784.48	8.59	0.004	8.59	0.00
2	43843470	198,251.73	92.37	0.047	92.37	0.00
2	43843495	280,493.69	4.77	0.002	4.77	0.00
2	43836552	161,734.65	33.69	0.021	33.69	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Aug-2018

8/10/2018

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	61,550.35	23,684.85	38.480

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
43800102	61,550.35	23,684.85	38.480

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: 27-Aug-2018

8/10/2018

**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
2	249,160.61	26,297.26	10.554

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43800102	61,550.35	23,684.85	38.480
43819872	187,610.26	2,612.41	1.392

**Connecticut Avenue Securities
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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	1	23,684.85	23,684.85	0.000 %	0	0.00	0.00	0.000 %	1	23,684.85	23,684.85	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	1	23,684.85	23,684.85	0.000 %	0	0.00	0.00	0.000 %	1	23,684.85	23,684.85	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 1	0043800102	62,000.00	4.000 %	IL	74.00	360	23,684.85	07/31/2018	23,684.85	23,684.85

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**

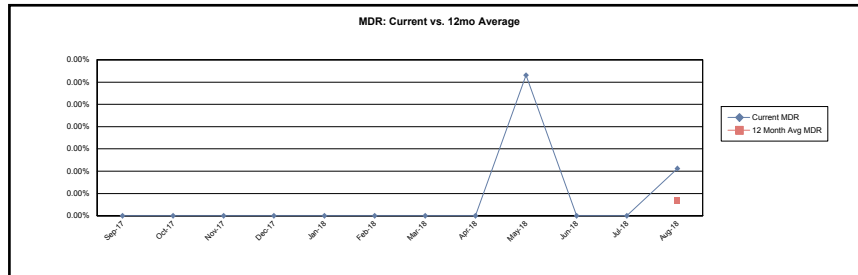
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Realized Loss Report - Collateral

Summary

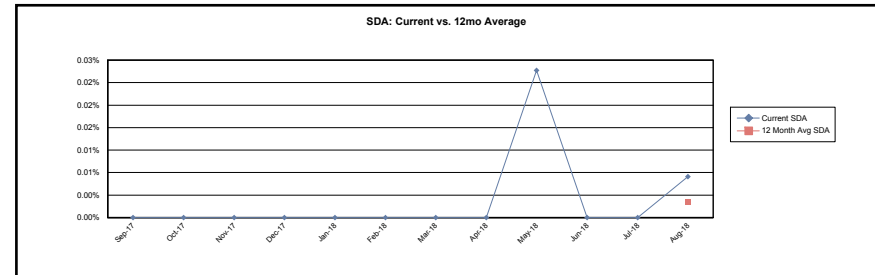
MDR

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



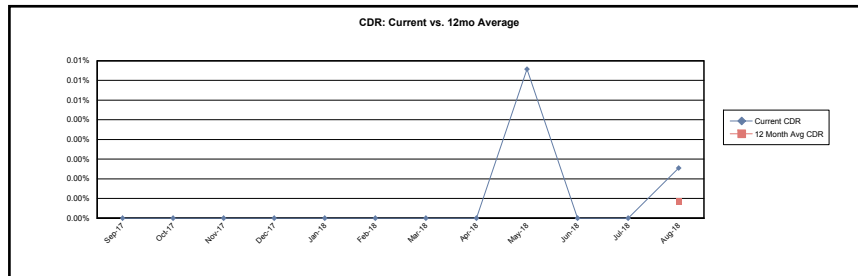
SDA

Current Month	0.007 %
3 Month Average	0.002 %
12 Month Average	0.003 %



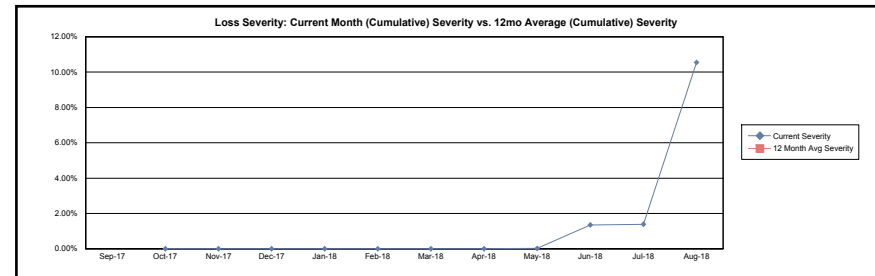
CDR

Current Month	0.003 %
3 Month Average	0.001 %
12 Month Average	0.001 %



Loss Severity

Current Month (Cumulative)	10.554 %
3 Month Average (Cumulative)	4.434 %
12 Month Average (Cumulative)	N/A



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

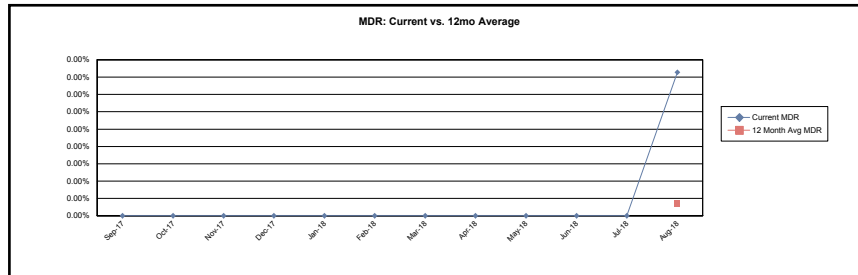
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Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
Frederick, MD 21701-4747
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Realized Loss Report - Collateral

Group 1

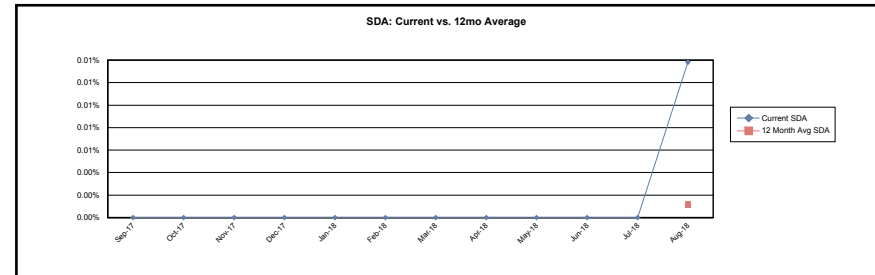
MDR

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



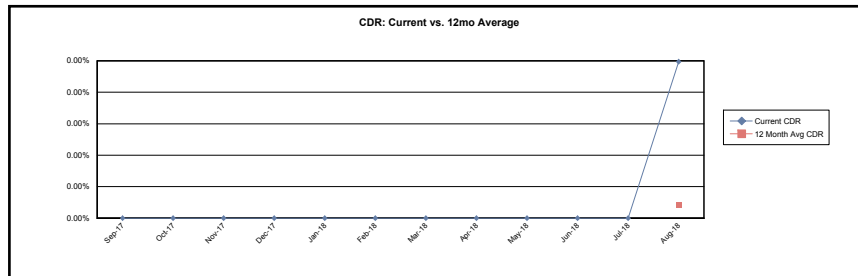
SDA

Current Month	0.014 %
3 Month Average	0.005 %
12 Month Average	0.001 %



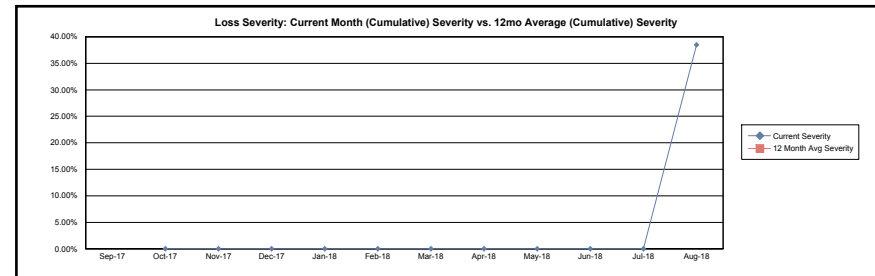
CDR

Current Month	0.005 %
3 Month Average	0.002 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	38.480 %
3 Month Average (Cumulative)	12.827 %
12 Month Average (Cumulative)	N/A



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

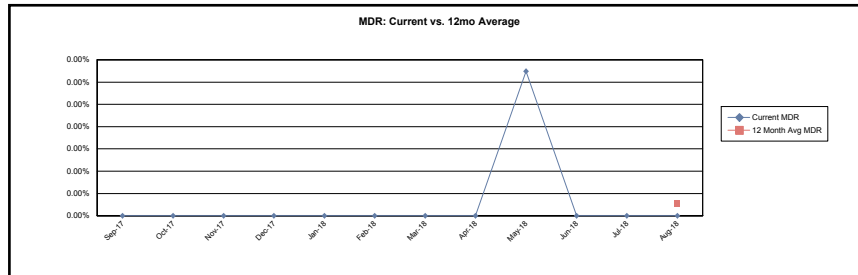
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Realized Loss Report - Collateral

Group 2

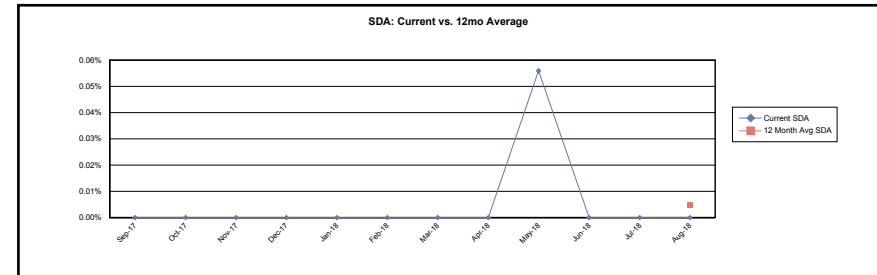
MDR

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



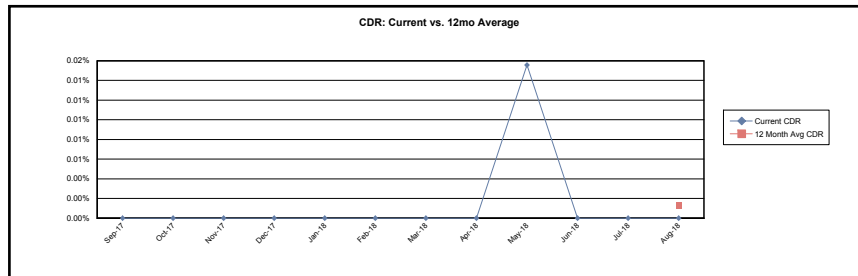
SDA

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



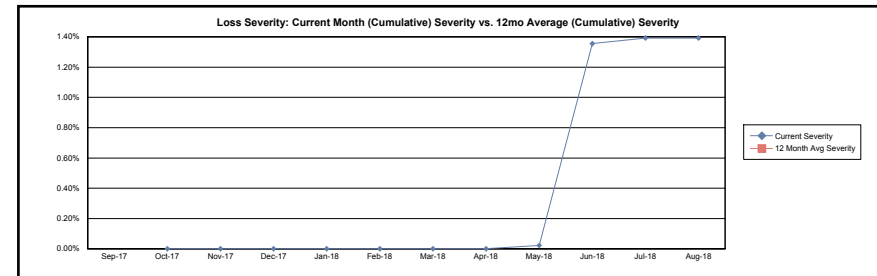
CDR

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



Loss Severity

Current Month (Cumulative) 1.392 %
3 Month Average (Cumulative) 1.380 %
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 0.715 %
3 Month Average 0.711 %
12 Month Average 0.746 %

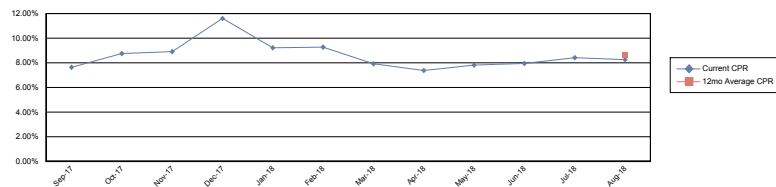
CPR

Current Month 8.254 %
3 Month Average 8.201 %
12 Month Average 8.588 %

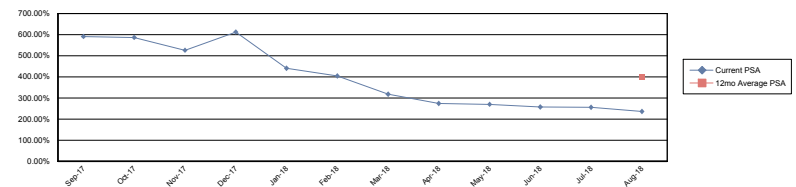
PSA

Current Month 236.254 %
3 Month Average 249.413 %
12 Month Average 397.437 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.787 %
3 Month Average 0.767 %
12 Month Average 0.794 %

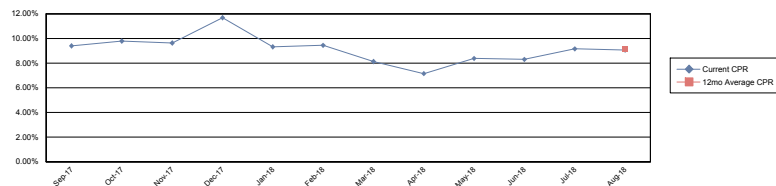
CPR

Current Month 9.045 %
3 Month Average 8.828 %
12 Month Average 9.112 %

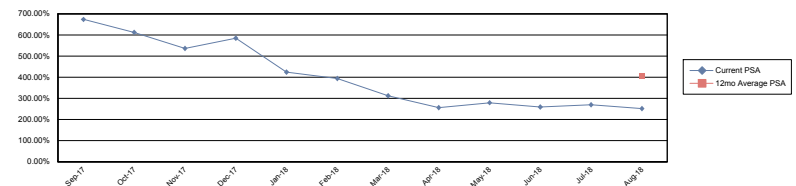
PSA

Current Month 251.273 %
3 Month Average 259.831 %
12 Month Average 404.003 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month	0.640 %
3 Month Average	0.651 %
12 Month Average	0.696 %

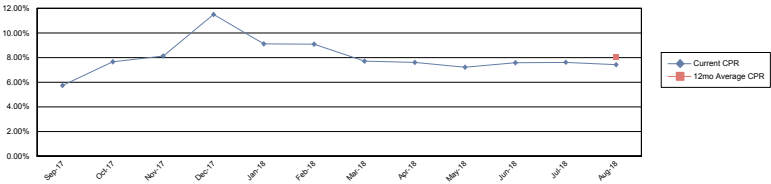
CPR

Current Month	7.415 %
3 Month Average	7.537 %
12 Month Average	8.028 %

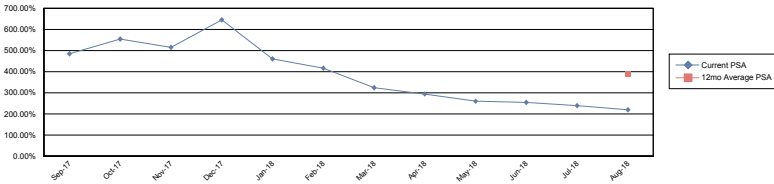
PSA

Current Month	219.236 %
3 Month Average	237.565 %
12 Month Average	388.707 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Aug-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
0043817568	255,709.09	0.00	0.000%	255,709.09
Totals	255,709.09	0.00		

Repurchases Due To Other				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Connecticut Avenue Securities
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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.