

**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

13-Sep-2018 08:04:52 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		08/31/2018	0.00000 %	14,153,103,592.59	0.00	143,299,112.66	0.00	14,009,804,479.92	143,299,112.66	0.00
1M-1	30711XQS6	09/24/2018	2.81475 %	92,504,436.80	209,748.03	840,054.30	0.00	91,664,382.50	1,049,802.33	0.00
1M-1H		08/31/2018	0.00000 %	4,869,199.61	0.00	44,218.33	0.00	4,824,981.27	44,218.33	0.00
1M-2A	30711XQT4	09/24/2018	4.71475 %	93,986,000.00	356,958.18	0.00	0.00	93,986,000.00	356,958.18	0.00
1M-AH		08/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	09/24/2018	4.71475 %	93,986,000.00	356,958.18	0.00	0.00	93,986,000.00	356,958.18	0.00
1M-BH		08/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	09/24/2018	4.71475 %	93,986,000.00	356,958.18	0.00	0.00	93,986,000.00	356,958.18	0.00
1M-CH		08/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	09/24/2018	4.71475 %	281,958,000.00	1,070,874.53	0.00	0.00	281,958,000.00	1,070,874.53	0.00
1M-2H		08/31/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	09/24/2018	6.21475 %	78,322,000.00	392,105.50	0.00	0.00	78,322,000.00	392,105.50	0.00
1B-1H		08/31/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		08/31/2018	0.00000 %	82,420,987.15	0.00	0.00	0.00	82,420,987.15	0.00	23,684.85
1A-I1	30711XQZ0	09/24/2018	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1A-I2	30711XRB2	09/24/2018	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1A-I3	30711XRD8	09/24/2018	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1A-I4	30711XRF3	09/24/2018	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1B-I1	30711XRH9	09/24/2018	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1B-I2	30711XRK2	09/24/2018	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1B-I3	30711XRM8	09/24/2018	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1B-I4	30711XRP1	09/24/2018	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1C-I1	30711XRR7	09/24/2018	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1C-I2	30711XRT3	09/24/2018	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1C-I3	30711XRV8	09/24/2018	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1C-I4	30711XRX4	09/24/2018	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1E-A1	30711XQY3	09/24/2018	2.91475 %	93,986,000.00	220,678.48	0.00	0.00	93,986,000.00	220,678.48	0.00
1E-A2	30711XRA4	09/24/2018	3.31475 %	93,986,000.00	250,962.85	0.00	0.00	93,986,000.00	250,962.85	0.00
1E-A3	30711XRC0	09/24/2018	3.71475 %	93,986,000.00	281,247.23	0.00	0.00	93,986,000.00	281,247.23	0.00
1E-A4	30711XRE6	09/24/2018	4.11475 %	93,986,000.00	311,531.61	0.00	0.00	93,986,000.00	311,531.61	0.00
1E-B1	30711XRG1	09/24/2018	2.91475 %	93,986,000.00	220,678.48	0.00	0.00	93,986,000.00	220,678.48	0.00
1E-B2	30711XRJ5	09/24/2018	3.31475 %	93,986,000.00	250,962.85	0.00	0.00	93,986,000.00	250,962.85	0.00
1E-B3	30711XRL0	09/24/2018	3.71475 %	93,986,000.00	281,247.23	0.00	0.00	93,986,000.00	281,247.23	0.00
1E-B4	30711XRN6	09/24/2018	4.11475 %	93,986,000.00	311,531.61	0.00	0.00	93,986,000.00	311,531.61	0.00
1E-C1	30711XRQ9	09/24/2018	2.91475 %	93,986,000.00	220,678.48	0.00	0.00	93,986,000.00	220,678.48	0.00
1E-C2	30711XRS5	09/24/2018	3.31475 %	93,986,000.00	250,962.85	0.00	0.00	93,986,000.00	250,962.85	0.00
1E-C3	30711XRU0	09/24/2018	3.71475 %	93,986,000.00	281,247.23	0.00	0.00	93,986,000.00	281,247.23	0.00
1E-C4	30711XRW6	09/24/2018	4.11475 %	93,986,000.00	311,531.61	0.00	0.00	93,986,000.00	311,531.61	0.00
1E-D1	30711XRY2	09/24/2018	2.91475 %	187,972,000.00	441,356.95	0.00	0.00	187,972,000.00	441,356.95	0.00
1E-D2	30711XRZ9	09/24/2018	3.31475 %	187,972,000.00	501,925.71	0.00	0.00	187,972,000.00	501,925.71	0.00
1E-D3	30711XSA3	09/24/2018	3.71475 %	187,972,000.00	562,494.46	0.00	0.00	187,972,000.00	562,494.46	0.00
1E-D4	30711XSB1	09/24/2018	4.11475 %	187,972,000.00	623,063.22	0.00	0.00	187,972,000.00	623,063.22	0.00
1E-D5	30711XSC9	09/24/2018	4.71475 %	187,972,000.00	713,916.35	0.00	0.00	187,972,000.00	713,916.35	0.00

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

13-Sep-2018 08:04:52 PM

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

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	09/24/2018	2.91475 %	187,972,000.00	441,356.95	0.00	0.00	187,972,000.00	441,356.95	0.00
1E-F2	30711XSE5	09/24/2018	3.31475 %	187,972,000.00	501,925.71	0.00	0.00	187,972,000.00	501,925.71	0.00
1E-F3	30711XSF2	09/24/2018	3.71475 %	187,972,000.00	562,494.46	0.00	0.00	187,972,000.00	562,494.46	0.00
1E-F4	30711XSG0	09/24/2018	4.11475 %	187,972,000.00	623,063.22	0.00	0.00	187,972,000.00	623,063.22	0.00
1E-F5	30711XSH8	09/24/2018	4.71475 %	187,972,000.00	713,916.35	0.00	0.00	187,972,000.00	713,916.35	0.00
1X-1	30711XSJ4	09/24/2018	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1X-2	30711XSK1	09/24/2018	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1X-3	30711XSL9	09/24/2018	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1X-4	30711XSM7	09/24/2018	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
1Y-1	30711XSN5	09/24/2018	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1Y-2	30711XSP0	09/24/2018	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1Y-3	30711XSQ8	09/24/2018	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1Y-4	30711XSR6	09/24/2018	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
2A-H		08/31/2018	0.00000 %	13,383,672,270.78	0.00	108,136,001.10	0.00	13,275,536,269.68	108,136,001.10	0.00
2M-1	30711XSS4	09/24/2018	2.81475 %	91,306,089.40	207,030.85	4,844,696.09	0.00	86,461,393.31	5,051,726.94	0.00
2M-1H		08/31/2018	0.00000 %	4,806,042.57	0.00	255,008.35	0.00	4,551,034.21	255,008.35	0.00
2M-2A	30711XST2	09/24/2018	4.86475 %	119,342,000.00	467,680.58	0.00	0.00	119,342,000.00	467,680.58	0.00
2M-AH		08/31/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	09/24/2018	4.86475 %	120,816,000.00	473,456.93	0.00	0.00	120,816,000.00	473,456.93	0.00
2M-BH		08/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	09/24/2018	4.86475 %	120,816,000.00	473,456.93	0.00	0.00	120,816,000.00	473,456.93	0.00
2M-CH		08/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	09/24/2018	4.86475 %	360,974,000.00	1,414,594.44	0.00	0.00	360,974,000.00	1,414,594.44	0.00
2M-2H		08/31/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	09/24/2018	6.51475 %	73,668,000.00	386,609.15	0.00	0.00	73,668,000.00	386,609.15	0.00
2B-1H		08/31/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		08/31/2018	0.00000 %	77,543,152.59	0.00	0.00	0.00	77,543,152.59	0.00	2,612.41
2A-I1	30711XSZ8	09/24/2018	1.80000 %	0.00	173,045.90	0.00	0.00	0.00	173,045.90	0.00
2A-I2	30711XTB0	09/24/2018	1.40000 %	0.00	134,591.26	0.00	0.00	0.00	134,591.26	0.00
2A-I3	30711XTD6	09/24/2018	1.00000 %	0.00	96,136.61	0.00	0.00	0.00	96,136.61	0.00
2A-I4	30711XTF1	09/24/2018	0.60000 %	0.00	57,681.97	0.00	0.00	0.00	57,681.97	0.00
2B-I1	30711XTH7	09/24/2018	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2B-I2	30711XTK0	09/24/2018	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2B-I3	30711XTM6	09/24/2018	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2B-I4	30711XTP9	09/24/2018	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2C-I1	30711XTR5	09/24/2018	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-I2	30711XTT1	09/24/2018	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-I3	30711XTV6	09/24/2018	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-I4	30711XTX2	09/24/2018	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	09/24/2018	3.06475 %	119,342,000.00	294,634.68	0.00	0.00	119,342,000.00	294,634.68	0.00
2E-A2	30711XTA2	09/24/2018	3.46475 %	119,342,000.00	333,089.32	0.00	0.00	119,342,000.00	333,089.32	0.00
2E-A3	30711XTC8	09/24/2018	3.86475 %	119,342,000.00	371,543.97	0.00	0.00	119,342,000.00	371,543.97	0.00
2E-A4	30711XTE4	09/24/2018	4.26475 %	119,342,000.00	409,998.61	0.00	0.00	119,342,000.00	409,998.61	0.00

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

13-Sep-2018 08:04:52 PM

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

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	09/24/2018	3.06475 %	120,816,000.00	298,273.73	0.00	0.00	120,816,000.00	298,273.73	0.00
2E-B2	30711XTJ3	09/24/2018	3.46475 %	120,816,000.00	337,203.33	0.00	0.00	120,816,000.00	337,203.33	0.00
2E-B3	30711XTL8	09/24/2018	3.86475 %	120,816,000.00	376,132.93	0.00	0.00	120,816,000.00	376,132.93	0.00
2E-B4	30711XTN4	09/24/2018	4.26475 %	120,816,000.00	415,062.53	0.00	0.00	120,816,000.00	415,062.53	0.00
2E-C1	30711XTQ7	09/24/2018	3.06475 %	120,816,000.00	298,273.73	0.00	0.00	120,816,000.00	298,273.73	0.00
2E-C2	30711XTS3	09/24/2018	3.46475 %	120,816,000.00	337,203.33	0.00	0.00	120,816,000.00	337,203.33	0.00
2E-C3	30711XTU8	09/24/2018	3.86475 %	120,816,000.00	376,132.93	0.00	0.00	120,816,000.00	376,132.93	0.00
2E-C4	30711XTW4	09/24/2018	4.26475 %	120,816,000.00	415,062.53	0.00	0.00	120,816,000.00	415,062.53	0.00
2E-D1	30711XTY0	09/24/2018	3.06475 %	240,158,000.00	592,908.41	0.00	0.00	240,158,000.00	592,908.41	0.00
2E-D2	30711XTZ7	09/24/2018	3.46475 %	240,158,000.00	670,292.65	0.00	0.00	240,158,000.00	670,292.65	0.00
2E-D3	30711XUA0	09/24/2018	3.86475 %	240,158,000.00	747,676.90	0.00	0.00	240,158,000.00	747,676.90	0.00
2E-D4	30711XUB8	09/24/2018	4.26475 %	240,158,000.00	825,061.14	0.00	0.00	240,158,000.00	825,061.14	0.00
2E-D5	30711XUC6	09/24/2018	4.86475 %	240,158,000.00	941,137.51	0.00	0.00	240,158,000.00	941,137.51	0.00
2E-F1	30711XUD4	09/24/2018	3.06475 %	241,632,000.00	596,547.46	0.00	0.00	241,632,000.00	596,547.46	0.00
2E-F2	30711XUE2	09/24/2018	3.46475 %	241,632,000.00	674,406.66	0.00	0.00	241,632,000.00	674,406.66	0.00
2E-F3	30711XUF9	09/24/2018	3.86475 %	241,632,000.00	752,265.86	0.00	0.00	241,632,000.00	752,265.86	0.00
2E-F4	30711XUG7	09/24/2018	4.26475 %	241,632,000.00	830,125.06	0.00	0.00	241,632,000.00	830,125.06	0.00
2E-F5	30711XUH5	09/24/2018	4.86475 %	241,632,000.00	946,913.86	0.00	0.00	241,632,000.00	946,913.86	0.00
2X-1	30711XUJ1	09/24/2018	1.80000 %	0.00	348,229.10	0.00	0.00	0.00	348,229.10	0.00
2X-2	30711XUK8	09/24/2018	1.40000 %	0.00	270,844.86	0.00	0.00	0.00	270,844.86	0.00
2X-3	30711XUL6	09/24/2018	1.00000 %	0.00	193,460.61	0.00	0.00	0.00	193,460.61	0.00
2X-4	30711XUM4	09/24/2018	0.60000 %	0.00	116,076.37	0.00	0.00	0.00	116,076.37	0.00
2Y-1	30711XUN2	09/24/2018	1.80000 %	0.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00
2Y-2	30711XUP7	09/24/2018	1.40000 %	0.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00
2Y-3	30711XUQ5	09/24/2018	1.00000 %	0.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00
2Y-4	30711XUR3	09/24/2018	0.60000 %	0.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00
Totals				36,264,164,344.49	32,687,727.69	257,419,090.83	0.00	36,006,745,253.63	290,106,818.52	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.

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

13-Sep-2018 08:04:52 PM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	14,153,103,592.59	22,386,948.42	120,912,164.24	0.00	0.00	143,299,112.66	14,009,804,479.92	0.88321088	143,299,112.66
1M-1	156,644,000.00	92,504,436.80	840,054.30	0.00	0.00	0.00	840,054.30	91,664,382.50	0.58517647	840,054.30
1M-1H	8,245,344.00	4,869,199.61	44,218.33	0.00	0.00	0.00	44,218.33	4,824,981.27	0.58517647	44,218.33
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	82,420,987.15	0.00	0.00	0.00	0.00	0.00	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**

13-Sep-2018 08:04:52 PM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	13,383,672,270.78	20,360,116.16	87,775,884.94	0.00	0.00	108,136,001.10	13,275,536,269.68	0.89397466	108,136,001.10
2M-1	117,869,000.00	91,306,089.40	912,171.47	3,932,524.62	0.00	0.00	4,844,696.09	86,461,393.31	0.73353802	4,844,696.09
2M-1H	6,204,224.00	4,806,042.57	48,013.61	206,994.75	0.00	0.00	255,008.35	4,551,034.21	0.73353802	255,008.35
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
Credit-Linked Notes
Series 2017-C06**

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	36,264,164,344.49	44,591,522.29	212,827,568.55	0.00	0.00	257,419,090.83	36,006,745,253.63	0.91075017	257,419,090.83

**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

13-Sep-2018 08:04:52 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	892.24479496	1.41132566	7.62258599	0.00000000	0.00000000	9.03391165	883.21088331	0.88321088	9.03391165
1M-1	156,644,000.00	590.53929164	5.36282462	0.00000000	0.00000000	0.00000000	5.36282462	585.17646702	0.58517647	5.36282462
1M-1H	8,245,344.00	590.53929224	5.36282416	0.00000000	0.00000000	0.00000000	5.36282416	585.17646686	0.58517647	5.36282416
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	999.71271825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	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
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

13-Sep-2018 08:04:52 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	901.25654036	1.37105030	5.91082842	0.00000000	0.00000000	7.28187872	893.97466164	0.89397466	7.28187872
2M-1	117,869,000.00	774.64040078	7.73885814	33.36351899	0.00000000	0.00000000	41.10237713	733.53802365	0.73353802	41.10237713
2M-1H	6,204,224.00	774.64040144	7.73885824	33.36351976	0.00000000	0.00000000	41.10237638	733.53802345	0.73353802	41.10237638
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

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

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

Principal Distribution Factors Statement

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

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

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

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

13-Sep-2018 08:04:52 PM

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 %	14,153,103,592.59	0.00	0.00	0.00	0.00	0.00	0.00	14,009,804,479.92
1M-1	08/27/18 - 09/24/18	29	2.81475 %	92,504,436.80	209,748.03	0.00	0.00	0.00	209,748.03	0.00	91,664,382.50
1M-1H	N/A	N/A	0.00000 %	4,869,199.61	0.00	0.00	0.00	0.00	0.00	0.00	4,824,981.27
1M-2A	08/27/18 - 09/24/18	29	4.71475 %	93,986,000.00	356,958.18	0.00	0.00	0.00	356,958.18	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	08/27/18 - 09/24/18	29	4.71475 %	93,986,000.00	356,958.18	0.00	0.00	0.00	356,958.18	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	08/27/18 - 09/24/18	29	4.71475 %	93,986,000.00	356,958.18	0.00	0.00	0.00	356,958.18	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	08/27/18 - 09/24/18	29	4.71475 %	281,958,000.00	1,070,874.53	0.00	0.00	0.00	1,070,874.53	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	08/27/18 - 09/24/18	29	6.21475 %	78,322,000.00	392,105.50	0.00	0.00	0.00	392,105.50	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 %	82,420,987.15	0.00	0.00	0.00	0.00	0.00	0.00	82,420,987.15
1A-I1	08/27/18 - 09/24/18	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1A-I2	08/27/18 - 09/24/18	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1A-I3	08/27/18 - 09/24/18	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1A-I4	08/27/18 - 09/24/18	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1B-I1	08/27/18 - 09/24/18	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1B-I2	08/27/18 - 09/24/18	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1B-I3	08/27/18 - 09/24/18	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1B-I4	08/27/18 - 09/24/18	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1C-I1	08/27/18 - 09/24/18	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1C-I2	08/27/18 - 09/24/18	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1C-I3	08/27/18 - 09/24/18	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1C-I4	08/27/18 - 09/24/18	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1E-A1	08/27/18 - 09/24/18	29	2.91475 %	93,986,000.00	220,678.48	0.00	0.00	0.00	220,678.48	0.00	93,986,000.00
1E-A2	08/27/18 - 09/24/18	29	3.31475 %	93,986,000.00	250,962.85	0.00	0.00	0.00	250,962.85	0.00	93,986,000.00
1E-A3	08/27/18 - 09/24/18	29	3.71475 %	93,986,000.00	281,247.23	0.00	0.00	0.00	281,247.23	0.00	93,986,000.00
1E-A4	08/27/18 - 09/24/18	29	4.11475 %	93,986,000.00	311,531.61	0.00	0.00	0.00	311,531.61	0.00	93,986,000.00
1E-B1	08/27/18 - 09/24/18	29	2.91475 %	93,986,000.00	220,678.48	0.00	0.00	0.00	220,678.48	0.00	93,986,000.00
1E-B2	08/27/18 - 09/24/18	29	3.31475 %	93,986,000.00	250,962.85	0.00	0.00	0.00	250,962.85	0.00	93,986,000.00
1E-B3	08/27/18 - 09/24/18	29	3.71475 %	93,986,000.00	281,247.23	0.00	0.00	0.00	281,247.23	0.00	93,986,000.00
1E-B4	08/27/18 - 09/24/18	29	4.11475 %	93,986,000.00	311,531.61	0.00	0.00	0.00	311,531.61	0.00	93,986,000.00
1E-C1	08/27/18 - 09/24/18	29	2.91475 %	93,986,000.00	220,678.48	0.00	0.00	0.00	220,678.48	0.00	93,986,000.00
1E-C2	08/27/18 - 09/24/18	29	3.31475 %	93,986,000.00	250,962.85	0.00	0.00	0.00	250,962.85	0.00	93,986,000.00
1E-C3	08/27/18 - 09/24/18	29	3.71475 %	93,986,000.00	281,247.23	0.00	0.00	0.00	281,247.23	0.00	93,986,000.00
1E-C4	08/27/18 - 09/24/18	29	4.11475 %	93,986,000.00	311,531.61	0.00	0.00	0.00	311,531.61	0.00	93,986,000.00
1E-D1	08/27/18 - 09/24/18	29	2.91475 %	187,972,000.00	441,356.95	0.00	0.00	0.00	441,356.95	0.00	187,972,000.00
1E-D2	08/27/18 - 09/24/18	29	3.31475 %	187,972,000.00	501,925.71	0.00	0.00	0.00	501,925.71	0.00	187,972,000.00
1E-D3	08/27/18 - 09/24/18	29	3.71475 %	187,972,000.00	562,494.46	0.00	0.00	0.00	562,494.46	0.00	187,972,000.00
1E-D4	08/27/18 - 09/24/18	29	4.11475 %	187,972,000.00	623,063.22	0.00	0.00	0.00	623,063.22	0.00	187,972,000.00

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

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

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	08/27/18 - 09/24/18	29	4.71475 %	187,972,000.00	713,916.35	0.00	0.00	0.00	713,916.35	0.00	187,972,000.00
1E-F1	08/27/18 - 09/24/18	29	2.91475 %	187,972,000.00	441,356.95	0.00	0.00	0.00	441,356.95	0.00	187,972,000.00
1E-F2	08/27/18 - 09/24/18	29	3.31475 %	187,972,000.00	501,925.71	0.00	0.00	0.00	501,925.71	0.00	187,972,000.00
1E-F3	08/27/18 - 09/24/18	29	3.71475 %	187,972,000.00	562,494.46	0.00	0.00	0.00	562,494.46	0.00	187,972,000.00
1E-F4	08/27/18 - 09/24/18	29	4.11475 %	187,972,000.00	623,063.22	0.00	0.00	0.00	623,063.22	0.00	187,972,000.00
1E-F5	08/27/18 - 09/24/18	29	4.71475 %	187,972,000.00	713,916.35	0.00	0.00	0.00	713,916.35	0.00	187,972,000.00
1X-1	08/27/18 - 09/24/18	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1X-2	08/27/18 - 09/24/18	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1X-3	08/27/18 - 09/24/18	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1X-4	08/27/18 - 09/24/18	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
1Y-1	08/27/18 - 09/24/18	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1Y-2	08/27/18 - 09/24/18	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1Y-3	08/27/18 - 09/24/18	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1Y-4	08/27/18 - 09/24/18	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	13,383,672,270.78	0.00	0.00	0.00	0.00	0.00	0.00	13,275,536,269.68
2M-1	08/27/18 - 09/24/18	29	2.81475 %	91,306,089.40	207,030.85	0.00	0.00	0.00	207,030.85	0.00	86,461,393.31
2M-1H	N/A	N/A	0.00000 %	4,806,042.57	0.00	0.00	0.00	0.00	0.00	0.00	4,551,034.21
2M-2A	08/27/18 - 09/24/18	29	4.86475 %	119,342,000.00	467,680.58	0.00	0.00	0.00	467,680.58	0.00	119,342,000.00
2M-AH	N/A	N/A	0.00000 %	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00
2M-2B	08/27/18 - 09/24/18	29	4.86475 %	120,816,000.00	473,456.93	0.00	0.00	0.00	473,456.93	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	08/27/18 - 09/24/18	29	4.86475 %	120,816,000.00	473,456.93	0.00	0.00	0.00	473,456.93	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	08/27/18 - 09/24/18	29	4.86475 %	360,974,000.00	1,414,594.44	0.00	0.00	0.00	1,414,594.44	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	08/27/18 - 09/24/18	29	6.51475 %	73,668,000.00	386,609.15	0.00	0.00	0.00	386,609.15	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	08/27/18 - 09/24/18	29	1.80000 %	119,342,000.00	173,045.90	0.00	0.00	0.00	173,045.90	0.00	119,342,000.00
2A-I2	08/27/18 - 09/24/18	29	1.40000 %	119,342,000.00	134,591.26	0.00	0.00	0.00	134,591.26	0.00	119,342,000.00
2A-I3	08/27/18 - 09/24/18	29	1.00000 %	119,342,000.00	96,136.61	0.00	0.00	0.00	96,136.61	0.00	119,342,000.00
2A-I4	08/27/18 - 09/24/18	29	0.60000 %	119,342,000.00	57,681.97	0.00	0.00	0.00	57,681.97	0.00	119,342,000.00
2B-I1	08/27/18 - 09/24/18	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2B-I2	08/27/18 - 09/24/18	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2B-I3	08/27/18 - 09/24/18	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2B-I4	08/27/18 - 09/24/18	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2C-I1	08/27/18 - 09/24/18	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2C-I2	08/27/18 - 09/24/18	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2C-I3	08/27/18 - 09/24/18	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2C-I4	08/27/18 - 09/24/18	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2E-A1	08/27/18 - 09/24/18	29	3.06475 %	119,342,000.00	294,634.68	0.00	0.00	0.00	294,634.68	0.00	119,342,000.00
2E-A2	08/27/18 - 09/24/18	29	3.46475 %	119,342,000.00	333,089.32	0.00	0.00	0.00	333,089.32	0.00	119,342,000.00

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

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

13-Sep-2018 08:04:52 PM

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	08/27/18 - 09/24/18	29	3.86475 %	119,342,000.00	371,543.97	0.00	0.00	0.00	371,543.97	0.00	119,342,000.00
2E-A4	08/27/18 - 09/24/18	29	4.26475 %	119,342,000.00	409,998.61	0.00	0.00	0.00	409,998.61	0.00	119,342,000.00
2E-B1	08/27/18 - 09/24/18	29	3.06475 %	120,816,000.00	298,273.73	0.00	0.00	0.00	298,273.73	0.00	120,816,000.00
2E-B2	08/27/18 - 09/24/18	29	3.46475 %	120,816,000.00	337,203.33	0.00	0.00	0.00	337,203.33	0.00	120,816,000.00
2E-B3	08/27/18 - 09/24/18	29	3.86475 %	120,816,000.00	376,132.93	0.00	0.00	0.00	376,132.93	0.00	120,816,000.00
2E-B4	08/27/18 - 09/24/18	29	4.26475 %	120,816,000.00	415,062.53	0.00	0.00	0.00	415,062.53	0.00	120,816,000.00
2E-C1	08/27/18 - 09/24/18	29	3.06475 %	120,816,000.00	298,273.73	0.00	0.00	0.00	298,273.73	0.00	120,816,000.00
2E-C2	08/27/18 - 09/24/18	29	3.46475 %	120,816,000.00	337,203.33	0.00	0.00	0.00	337,203.33	0.00	120,816,000.00
2E-C3	08/27/18 - 09/24/18	29	3.86475 %	120,816,000.00	376,132.93	0.00	0.00	0.00	376,132.93	0.00	120,816,000.00
2E-C4	08/27/18 - 09/24/18	29	4.26475 %	120,816,000.00	415,062.53	0.00	0.00	0.00	415,062.53	0.00	120,816,000.00
2E-D1	08/27/18 - 09/24/18	29	3.06475 %	240,158,000.00	592,908.41	0.00	0.00	0.00	592,908.41	0.00	240,158,000.00
2E-D2	08/27/18 - 09/24/18	29	3.46475 %	240,158,000.00	670,292.65	0.00	0.00	0.00	670,292.65	0.00	240,158,000.00
2E-D3	08/27/18 - 09/24/18	29	3.86475 %	240,158,000.00	747,676.90	0.00	0.00	0.00	747,676.90	0.00	240,158,000.00
2E-D4	08/27/18 - 09/24/18	29	4.26475 %	240,158,000.00	825,061.14	0.00	0.00	0.00	825,061.14	0.00	240,158,000.00
2E-D5	08/27/18 - 09/24/18	29	4.86475 %	240,158,000.00	941,137.51	0.00	0.00	0.00	941,137.51	0.00	240,158,000.00
2E-F1	08/27/18 - 09/24/18	29	3.06475 %	241,632,000.00	596,547.46	0.00	0.00	0.00	596,547.46	0.00	241,632,000.00
2E-F2	08/27/18 - 09/24/18	29	3.46475 %	241,632,000.00	674,406.66	0.00	0.00	0.00	674,406.66	0.00	241,632,000.00
2E-F3	08/27/18 - 09/24/18	29	3.86475 %	241,632,000.00	752,265.86	0.00	0.00	0.00	752,265.86	0.00	241,632,000.00
2E-F4	08/27/18 - 09/24/18	29	4.26475 %	241,632,000.00	830,125.06	0.00	0.00	0.00	830,125.06	0.00	241,632,000.00
2E-F5	08/27/18 - 09/24/18	29	4.86475 %	241,632,000.00	946,913.86	0.00	0.00	0.00	946,913.86	0.00	241,632,000.00
2X-1	08/27/18 - 09/24/18	29	1.80000 %	240,158,000.00	348,229.10	0.00	0.00	0.00	348,229.10	0.00	240,158,000.00
2X-2	08/27/18 - 09/24/18	29	1.40000 %	240,158,000.00	270,844.86	0.00	0.00	0.00	270,844.86	0.00	240,158,000.00
2X-3	08/27/18 - 09/24/18	29	1.00000 %	240,158,000.00	193,460.61	0.00	0.00	0.00	193,460.61	0.00	240,158,000.00
2X-4	08/27/18 - 09/24/18	29	0.60000 %	240,158,000.00	116,076.37	0.00	0.00	0.00	116,076.37	0.00	240,158,000.00
2Y-1	08/27/18 - 09/24/18	29	1.80000 %	241,632,000.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00	241,632,000.00
2Y-2	08/27/18 - 09/24/18	29	1.40000 %	241,632,000.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00	241,632,000.00
2Y-3	08/27/18 - 09/24/18	29	1.00000 %	241,632,000.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00	241,632,000.00
2Y-4	08/27/18 - 09/24/18	29	0.60000 %	241,632,000.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00	241,632,000.00
Totals					32,687,727.69	0.00	0.00	0.00	32,687,727.69	0.00	

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

**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

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 %	892.24479496	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	883.21088331
1M-1	156,644,000.00	2.81475 %	590.53929164	1.33901094	0.00000000	0.00000000	0.00000000	1.33901094	0.00000000	585.17646702
1M-1H	8,245,344.00	0.00000 %	590.53929224	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	585.17646686
1M-2A	93,986,000.00	4.71475 %	1000.00000000	3.79799311	0.00000000	0.00000000	0.00000000	3.79799311	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	4.71475 %	1000.00000000	3.79799311	0.00000000	0.00000000	0.00000000	3.79799311	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	4.71475 %	1000.00000000	3.79799311	0.00000000	0.00000000	0.00000000	3.79799311	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	4.71475 %	1000.00000000	3.79799307	0.00000000	0.00000000	0.00000000	3.79799307	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	6.21475 %	1000.00000000	5.00632645	0.00000000	0.00000000	0.00000000	5.00632645	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 %	999.71271825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.71271825
1A-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.91475 %	1000.00000000	2.34799311	0.00000000	0.00000000	0.00000000	2.34799311	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.31475 %	1000.00000000	2.67021524	0.00000000	0.00000000	0.00000000	2.67021524	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.71475 %	1000.00000000	2.99243749	0.00000000	0.00000000	0.00000000	2.99243749	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.11475 %	1000.00000000	3.31465974	0.00000000	0.00000000	0.00000000	3.31465974	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.91475 %	1000.00000000	2.34799311	0.00000000	0.00000000	0.00000000	2.34799311	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.31475 %	1000.00000000	2.67021524	0.00000000	0.00000000	0.00000000	2.67021524	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.71475 %	1000.00000000	2.99243749	0.00000000	0.00000000	0.00000000	2.99243749	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.11475 %	1000.00000000	3.31465974	0.00000000	0.00000000	0.00000000	3.31465974	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.91475 %	1000.00000000	2.34799311	0.00000000	0.00000000	0.00000000	2.34799311	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.31475 %	1000.00000000	2.67021524	0.00000000	0.00000000	0.00000000	2.67021524	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.71475 %	1000.00000000	2.99243749	0.00000000	0.00000000	0.00000000	2.99243749	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.11475 %	1000.00000000	3.31465974	0.00000000	0.00000000	0.00000000	3.31465974	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.91475 %	1000.00000000	2.34799305	0.00000000	0.00000000	0.00000000	2.34799305	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.31475 %	1000.00000000	2.67021530	0.00000000	0.00000000	0.00000000	2.67021530	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.71475 %	1000.00000000	2.99243749	0.00000000	0.00000000	0.00000000	2.99243749	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.11475 %	1000.00000000	3.31465974	0.00000000	0.00000000	0.00000000	3.31465974	0.00000000	1000.00000000

**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

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	4.71475 %	1000.00000000	3.79799305	0.00000000	0.00000000	0.00000000	3.79799305	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.91475 %	1000.00000000	2.34799305	0.00000000	0.00000000	0.00000000	2.34799305	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.31475 %	1000.00000000	2.67021530	0.00000000	0.00000000	0.00000000	2.67021530	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.71475 %	1000.00000000	2.99243749	0.00000000	0.00000000	0.00000000	2.99243749	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.11475 %	1000.00000000	3.31465974	0.00000000	0.00000000	0.00000000	3.31465974	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.71475 %	1000.00000000	3.79799305	0.00000000	0.00000000	0.00000000	3.79799305	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	901.25654036	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	893.97466164
2M-1	117,869,000.00	2.81475 %	774.64040078	1.75644868	0.00000000	0.00000000	0.00000000	1.75644868	0.00000000	733.53802365
2M-1H	6,204,224.00	0.00000 %	774.64040144	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	733.53802345
2M-2A	119,342,000.00	4.86475 %	1000.00000000	3.91882640	0.00000000	0.00000000	0.00000000	3.91882640	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	4.86475 %	1000.00000000	3.91882640	0.00000000	0.00000000	0.00000000	3.91882640	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	4.86475 %	1000.00000000	3.91882640	0.00000000	0.00000000	0.00000000	3.91882640	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	4.86475 %	1000.00000000	3.91882640	0.00000000	0.00000000	0.00000000	3.91882640	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	6.51475 %	1000.00000000	5.24799302	0.00000000	0.00000000	0.00000000	5.24799302	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	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.12777782	0.00000000	0.00000000	0.00000000	1.12777782	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.48333336	0.00000000	0.00000000	0.00000000	0.48333336	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.06475 %	1000.00000000	2.46882640	0.00000000	0.00000000	0.00000000	2.46882640	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.46475 %	1000.00000000	2.79104858	0.00000000	0.00000000	0.00000000	2.79104858	0.00000000	1000.00000000

**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

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	3.86475 %	1000.00000000	3.11327085	0.00000000	0.00000000	0.00000000	3.11327085	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.26475 %	1000.00000000	3.43549304	0.00000000	0.00000000	0.00000000	3.43549304	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.06475 %	1000.00000000	2.46882640	0.00000000	0.00000000	0.00000000	2.46882640	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.46475 %	1000.00000000	2.79104862	0.00000000	0.00000000	0.00000000	2.79104862	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.86475 %	1000.00000000	3.11327084	0.00000000	0.00000000	0.00000000	3.11327084	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.06475 %	1000.00000000	2.46882640	0.00000000	0.00000000	0.00000000	2.46882640	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.46475 %	1000.00000000	2.79104862	0.00000000	0.00000000	0.00000000	2.79104862	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.86475 %	1000.00000000	3.11327084	0.00000000	0.00000000	0.00000000	3.11327084	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.06475 %	1000.00000000	2.46882640	0.00000000	0.00000000	0.00000000	2.46882640	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.46475 %	1000.00000000	2.79104860	0.00000000	0.00000000	0.00000000	2.79104860	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.86475 %	1000.00000000	3.11327085	0.00000000	0.00000000	0.00000000	3.11327085	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.26475 %	1000.00000000	3.43549305	0.00000000	0.00000000	0.00000000	3.43549305	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.86475 %	1000.00000000	3.91882640	0.00000000	0.00000000	0.00000000	3.91882640	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.06475 %	1000.00000000	2.46882640	0.00000000	0.00000000	0.00000000	2.46882640	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.46475 %	1000.00000000	2.79104862	0.00000000	0.00000000	0.00000000	2.79104862	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.86475 %	1000.00000000	3.11327084	0.00000000	0.00000000	0.00000000	3.11327084	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.86475 %	1000.00000000	3.91882640	0.00000000	0.00000000	0.00000000	3.91882640	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.12777780	0.00000000	0.00000000	0.00000000	1.12777780	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.48333335	0.00000000	0.00000000	0.00000000	0.48333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000

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

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

**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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,907,615.30
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	477,264.25
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>9,384,879.55</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,365,712.89
Total Withdrawals (Pool Distribution Amount)	<u>9,384,879.55</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

13-Sep-2018 08:04:52 PM

**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

Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.064750%

**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

Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	144,183,385.30
Total Principal Reduction Cumulative	1,920,974,082.14
Scheduled Principal Current	23,271,221.06
Scheduled Principal Cumulative	310,477,770.17
Unscheduled Principal Current	120,912,164.24
Unscheduled Principal Cumulative	1,610,472,627.12
Senior Reduction Amount	143,299,112.66
Subordinate Reduction Amount	884,272.64
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,359.80
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	113,235,705.54
Total Principal Reduction Cumulative	1,607,541,171.18
Scheduled Principal Current	21,320,301.24
Scheduled Principal Cumulative	280,397,351.34
Unscheduled Principal Current	91,915,404.30
Unscheduled Principal Cumulative	1,327,143,777.93
Senior Reduction Amount	108,136,001.10
Subordinate Reduction Amount	5,099,704.44
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	8,104.86
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>	

**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

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	63711
Period Reference Pool Removal Loan Count	513
Period Ending Loan Count	63198
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,567,960,322.52
Period PIF Loan Count Current	512
PIF Loan Count Cumulative	6119
Period PIF Loan UPB Current	114,297,715.06
PIF Loan UPB Cumulative	1,502,825,881.77
Period Partial Prepayment Amount	6,788,942.14
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	49
Repurchased Prior Credit Event UPB Curr	99,470.24
Repurchased Prior Credit Event UPB Cum	11,915,639.65
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	61,550.35
Total Active Modified Loan Count	120
Total Active Modified Loan UPB	25,643,829.76
Group 2	

**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

Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	61999
Period Reference Pool Removal Loan Count	392
Period Ending Loan Count	61607
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,901,611,865.10
Period PIF Loan Count Current	391
PIF Loan Count Cumulative	4846
Period PIF Loan UPB Current	87,710,463.13
PIF Loan UPB Cumulative	1,247,311,644.04
Period Partial Prepayment Amount	4,022,685.05
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	35
Repurchased Prior Credit Event UPB Curr	377,794.01
Repurchased Prior Credit Event UPB Cum	8,325,908.89
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	187,610.26
Total Active Modified Loan Count	174
Total Active Modified Loan UPB	43,716,239.19
Structural Reporting	
Group 1	
Senior Percentage	96.200145%
Subordinate Percentage	3.799855%
Minimum Credit Enhancement Test Pass?	NO
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

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

**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

Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.800000%	3.800000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.250000%	4.270000%
2M-1	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

**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

Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	304	63,623,891.75	0.481028%	0.436739%
60 Days	41	9,352,640.79	0.064875%	0.064200%
90 Days	34	6,616,496.82	0.053799%	0.045418%
120 Days	16	3,829,584.48	0.025317%	0.026288%
150 Days	10	2,566,813.79	0.015823%	0.017620%
180+ Days	80	17,823,109.30	0.126586%	0.122345%
	485	103,812,536.93	0.767429%	0.712609%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	422	90,491,096.86	0.684987%	0.650940%
60 Days	86	19,223,644.29	0.139595%	0.138284%
90 Days	50	11,739,686.19	0.081160%	0.084448%
120 Days	40	8,324,610.32	0.064928%	0.059882%
150 Days	49	10,630,201.36	0.079536%	0.076467%
180+ Days	99	24,638,615.77	0.160696%	0.177236%
	746	165,047,854.79	1.210901%	1.187257%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

**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

**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	0.000%
3 Month Average	0.005%
12 Month Average	0.001%

CDR	
Current Month	0.000%
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: 25-Sep-2018

9/14/2018

**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

**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: 25-Sep-2018

9/14/2018

**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	15	3,194,228.04	1,359.80	0.043	1,359.80	0.00
2	75	18,183,106.32	8,104.86	0.045	8,104.86	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	410,901.96	470.83	0.115	470.83	0.00
1	43806483	92,952.23	76.69	0.083	76.69	0.00
1	43805054	237,701.83	4.81	0.002	4.81	0.00
1	43801646	139,240.68	101.53	0.073	101.53	0.00
1	43798911	97,623.67	101.69	0.104	101.69	0.00
1	43790013	268,947.93	56.03	0.021	56.03	0.00
1	43782465	267,100.07	5.43	0.002	5.43	0.00
1	43781034	127,685.14	65.67	0.051	65.67	0.00
1	43780989	90,197.41	74.41	0.083	74.41	0.00
1	43765536	259,063.02	80.96	0.031	80.96	0.00
1	43764167	185,547.69	61.16	0.033	61.16	0.00
1	43747774	209,344.33	8.11	0.004	8.11	0.00
1	43784048	252,177.99	78.81	0.031	78.81	0.00
1	43742085	186,966.10	58.43	0.031	58.43	0.00
2	43830504	229,448.43	167.31	0.073	167.31	0.00
2	43825510	221,610.56	92.34	0.042	92.34	0.00
2	43826363	265,302.67	187.46	0.071	187.46	0.00
2	43826648	94,509.18	40.72	0.043	40.72	0.00
2	43827637	288,036.59	30.00	0.010	30.00	0.00
2	43828322	141,076.35	58.78	0.042	58.78	0.00
2	43828736	148,053.02	68.59	0.046	68.59	0.00
2	43828856	75,478.19	28.05	0.037	28.05	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

**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 Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43830458	335,790.45	153.91	0.046	153.91	0.00
2	43830545	205,552.19	8.05	0.004	8.05	0.00
2	43823119	332,332.37	242.33	0.073	242.33	0.00
2	43813964	195,262.74	20.34	0.010	20.34	0.00
2	43830443	379,377.05	151.12	0.040	151.12	0.00
2	43815407	333,503.02	104.22	0.031	104.22	0.00
2	43810156	216,020.03	90.01	0.042	90.01	0.00
2	43810652	316,912.24	3.24	0.001	3.24	0.00
2	43810917	283,764.71	36.39	0.013	36.39	0.00
2	43811403	225,335.49	56.85	0.025	56.85	0.00
2	43811513	360,293.96	112.59	0.031	112.59	0.00
2	43818038	147,638.01	53.17	0.036	53.17	0.00
2	43832708	243,821.47	101.59	0.042	101.59	0.00
2	43822741	156,890.14	43.48	0.028	43.48	0.00
2	43832303	236,235.84	147.65	0.062	147.65	0.00
2	43819333	255,380.73	79.81	0.031	79.81	0.00
2	43819757	197,149.35	174.68	0.089	174.68	0.00
2	43820337	163,042.04	70.61	0.043	70.61	0.00
2	43820718	184,264.99	56.67	0.031	56.67	0.00
2	43821562	318,494.31	84.52	0.027	84.52	0.00
2	43812860	110,204.58	1.50	0.001	1.50	0.00
2	43865594	159,249.16	66.35	0.042	66.35	0.00
2	43850946	366,842.63	5.43	0.001	5.43	0.00
2	43852618	83,630.43	69.69	0.083	69.69	0.00
2	43852701	259,096.66	188.92	0.073	188.92	0.00
2	43855655	186,163.46	40.40	0.022	40.40	0.00
2	43857123	254,606.49	26.52	0.010	26.52	0.00
2	43858827	167,150.39	69.65	0.042	69.65	0.00
2	43862024	128,906.18	67.14	0.052	67.14	0.00
2	43862035	278,275.61	173.92	0.063	173.92	0.00
2	43831005	207,084.22	151.00	0.073	151.00	0.00
2	43865301	290,752.88	178.81	0.061	178.81	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

**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 Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43848181	195,102.76	36.08	0.018	36.08	0.00
2	43867128	384,743.67	160.31	0.042	160.31	0.00
2	43868265	150,352.14	156.62	0.104	156.62	0.00
2	43868277	297,506.50	216.93	0.073	216.93	0.00
2	43869405	373,156.78	194.35	0.052	194.35	0.00
2	43869417	156,467.54	81.49	0.052	81.49	0.00
2	43871515	280,463.52	204.50	0.073	204.50	0.00
2	43873081	298,164.13	186.35	0.063	186.35	0.00
2	43873267	419,477.65	16.22	0.004	16.22	0.00
2	43875350	294,964.11	92.18	0.031	92.18	0.00
2	43862125	321,831.79	203.03	0.063	203.03	0.00
2	43843495	280,493.69	4.78	0.002	4.78	0.00
2	43835530	221,217.66	46.09	0.021	46.09	0.00
2	43835997	159,884.08	99.93	0.062	99.93	0.00
2	43836552	161,484.15	33.64	0.021	33.64	0.00
2	43838945	201,597.86	258.96	0.128	258.96	0.00
2	43841176	269,731.16	87.71	0.033	87.71	0.00
2	43841387	150,183.97	66.70	0.044	66.70	0.00
2	43841681	418,196.57	211.97	0.051	211.97	0.00
2	43842682	291,379.03	121.41	0.042	121.41	0.00
2	43842796	170,224.84	70.93	0.042	70.93	0.00
2	43850738	161,454.30	84.09	0.052	84.09	0.00
2	43843470	197,611.44	92.17	0.047	92.17	0.00
2	43848224	330,309.61	68.81	0.021	68.81	0.00
2	43844880	379,187.23	276.49	0.073	276.49	0.00
2	43844901	313,917.57	147.37	0.047	147.37	0.00
2	43844906	284,099.33	132.58	0.047	132.58	0.00
2	43845034	250,468.85	208.72	0.083	208.72	0.00
2	43845780	234,307.01	97.63	0.042	97.63	0.00
2	43846554	120,272.29	4.45	0.004	4.45	0.00
2	43846610	352,787.02	220.49	0.063	220.49	0.00
2	43846691	228,171.56	261.45	0.115	261.45	0.00
2	43876485	360,279.99	187.65	0.052	187.65	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

**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 Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43843418	222,784.48	8.59	0.004	8.59	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

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

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

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
	No Adjustments This Period			

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses this Period		

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

9/14/2018

**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

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

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

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

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

[illegible]

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

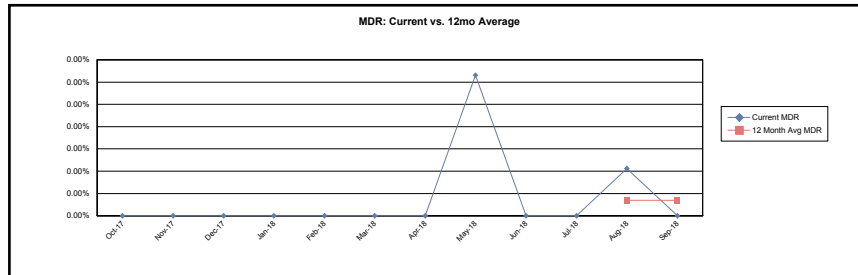
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

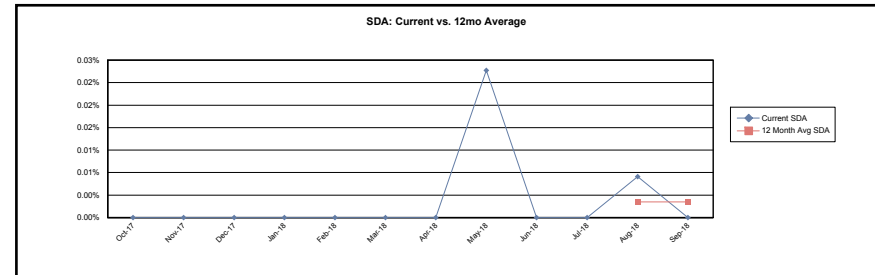
MDR

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



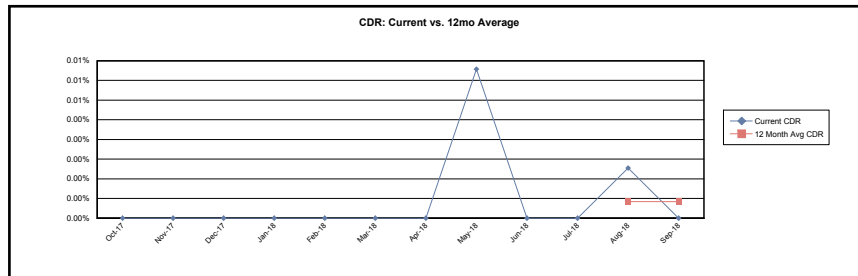
SDA

Current Month	0.000 %
3 Month Average	0.002 %
12 Month Average	0.003 %



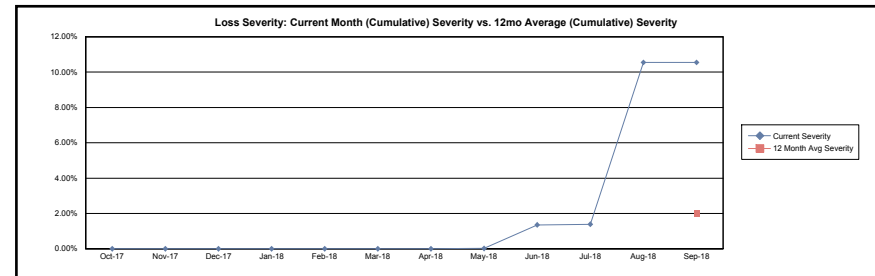
CDR

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



Loss Severity

Current Month (Cumulative)	10.554 %
3 Month Average (Cumulative)	7.500 %
12 Month Average (Cumulative)	1.990 %



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

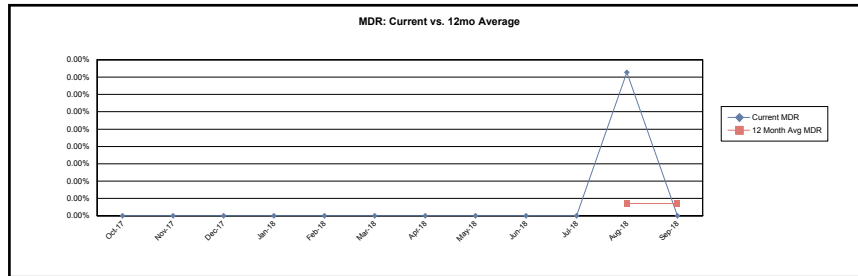
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 1

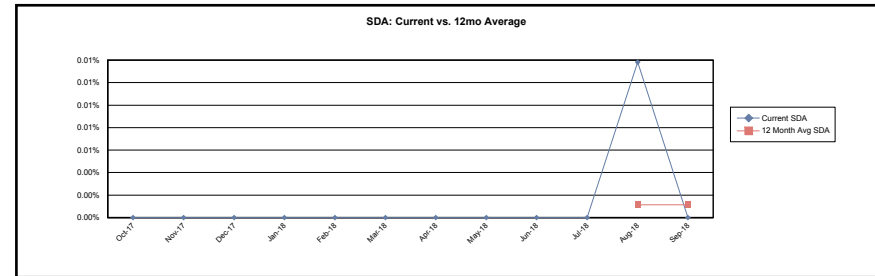
MDR

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



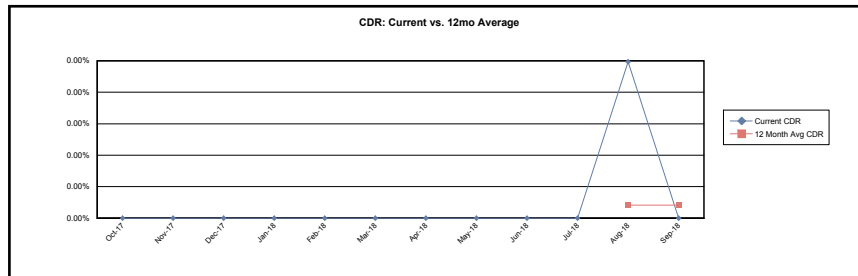
SDA

Current Month	0.000 %
3 Month Average	0.005 %
12 Month Average	0.001 %



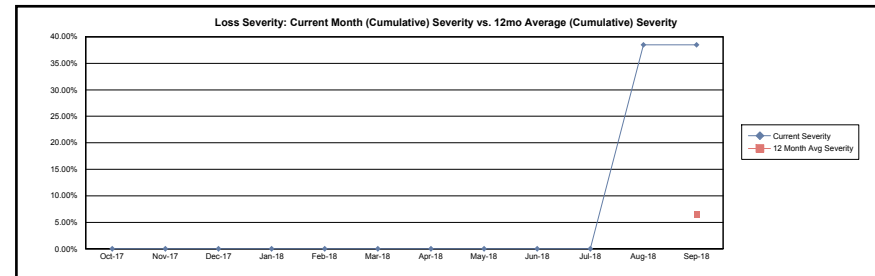
CDR

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



Loss Severity

Current Month (Cumulative)	38.480 %
3 Month Average (Cumulative)	25.654 %
12 Month Average (Cumulative)	6.413 %



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

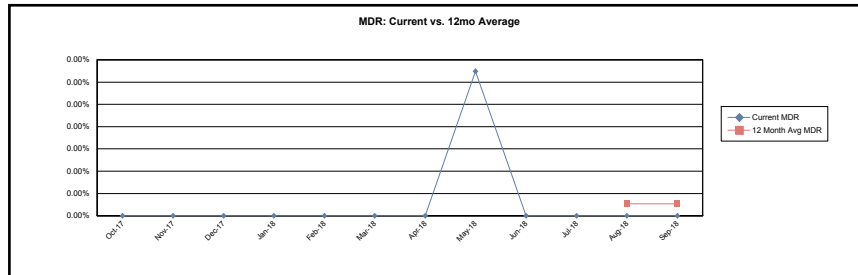
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 2

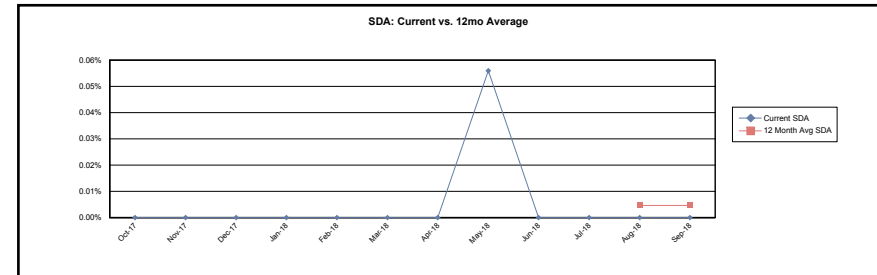
MDR

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



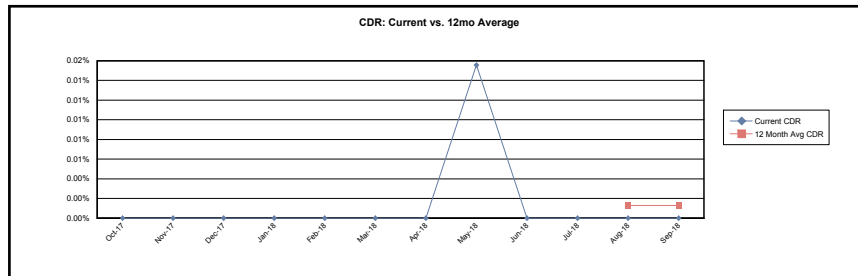
SDA

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



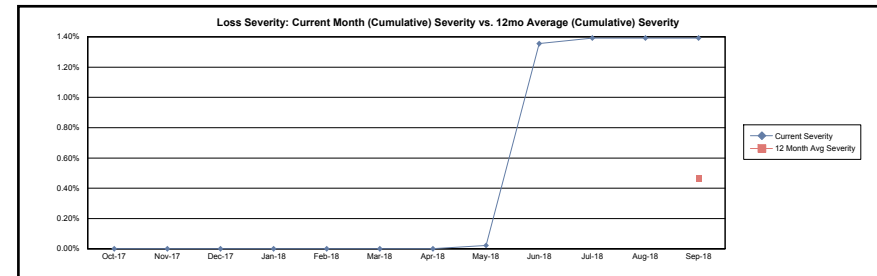
CDR

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) 1.392 %
12 Month Average (Cumulative) 0.463 %



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.

**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

Prepayment Rates

Summary

SMM

Current Month 0.742 %
3 Month Average 0.729 %
12 Month Average 0.753 %

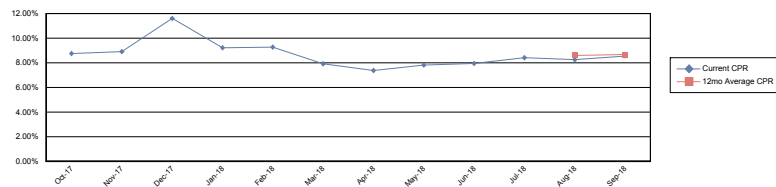
CPR

Current Month 8.550 %
3 Month Average 8.402 %
12 Month Average 8.664 %

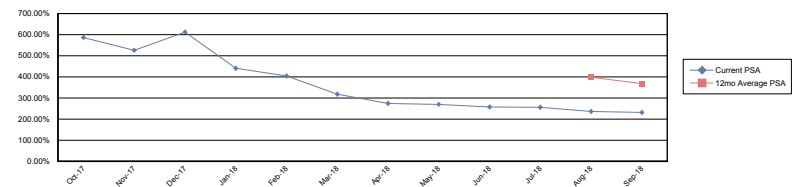
PSA

Current Month 231.477 %
3 Month Average 240.963 %
12 Month Average 367.472 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.823 %
3 Month Average 0.802 %
12 Month Average 0.794 %

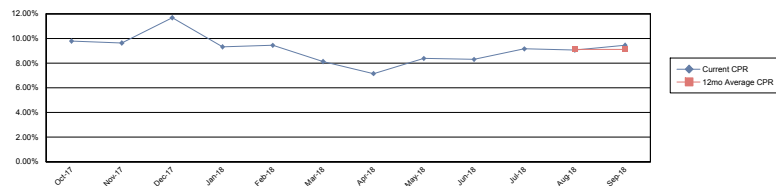
CPR

Current Month 9.443 %
3 Month Average 9.212 %
12 Month Average 9.116 %

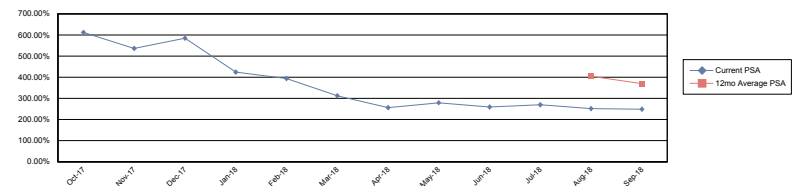
PSA

Current Month 248.512 %
3 Month Average 256.290 %
12 Month Average 368.627 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**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

Prepayment Rates

Group 2

SMM

Current Month 0.657 %
3 Month Average 0.652 %
12 Month Average 0.710 %

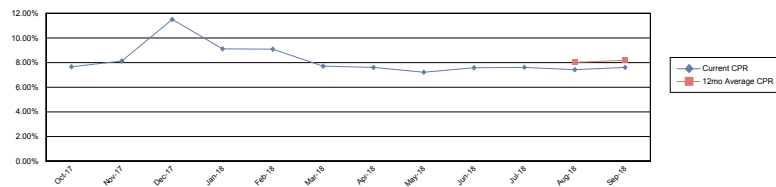
CPR

Current Month 7.603 %
3 Month Average 7.545 %
12 Month Average 8.184 %

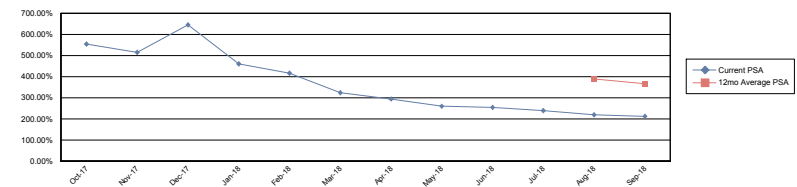
PSA

Current Month 212.255 %
3 Month Average 223.596 %
12 Month Average 365.991 %

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
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

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

**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

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
0043797503	99,470.24	0.00	0.000%	99,470.24
0043874354	377,794.01	0.00	0.000%	377,794.01
Totals	477,264.25	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
Credit-Linked Notes
Distribution Date: 25-Sep-2018

13-Sep-2018 08:04:52 PM

**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

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.