

**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

06-Dec-2018 08:56:50 AM

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		11/30/2018	0.00000 %	13,770,072,112.19	0.00	121,205,856.18	0.00	13,648,866,382.68	121,205,856.18	0.00
1M-1	30711XQS6	12/24/2018	3.06513 %	82,592,552.06	210,964.09	4,587,290.91	0.00	78,005,261.14	4,798,255.00	0.00
1M-1H		11/30/2018	0.00000 %	4,347,463.06	0.00	241,463.39	0.00	4,105,999.67	241,463.39	0.00
1M-2A	30711XQT4	12/24/2018	4.96513 %	93,986,000.00	388,877.26	0.00	0.00	93,986,000.00	388,877.26	0.00
1M-AH		11/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	12/24/2018	4.96513 %	93,986,000.00	388,877.26	0.00	0.00	93,986,000.00	388,877.26	0.00
1M-BH		11/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	12/24/2018	4.96513 %	93,986,000.00	388,877.26	0.00	0.00	93,986,000.00	388,877.26	0.00
1M-CH		11/30/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	12/24/2018	4.96513 %	281,958,000.00	1,166,631.77	0.00	0.00	281,958,000.00	1,166,631.77	0.00
1M-2H		11/30/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	12/24/2018	6.46513 %	78,322,000.00	421,968.26	0.00	0.00	78,322,000.00	421,968.26	0.00
1B-1H		11/30/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		11/30/2018	0.00000 %	82,404,281.82	0.00	0.00	126.67	82,404,155.15	0.00	40,516.85
1A-I1	30711XQZ0	12/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	12/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	12/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	12/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	12/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	12/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	12/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	12/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	12/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	12/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	12/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	12/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	12/24/2018	3.16513 %	93,986,000.00	247,898.26	0.00	0.00	93,986,000.00	247,898.26	0.00
1E-A2	30711XRA4	12/24/2018	3.56513 %	93,986,000.00	279,226.92	0.00	0.00	93,986,000.00	279,226.92	0.00
1E-A3	30711XRC0	12/24/2018	3.96513 %	93,986,000.00	310,555.59	0.00	0.00	93,986,000.00	310,555.59	0.00
1E-A4	30711XRE6	12/24/2018	4.36513 %	93,986,000.00	341,884.26	0.00	0.00	93,986,000.00	341,884.26	0.00
1E-B1	30711XRG1	12/24/2018	3.16513 %	93,986,000.00	247,898.26	0.00	0.00	93,986,000.00	247,898.26	0.00
1E-B2	30711XRJ5	12/24/2018	3.56513 %	93,986,000.00	279,226.92	0.00	0.00	93,986,000.00	279,226.92	0.00
1E-B3	30711XRL0	12/24/2018	3.96513 %	93,986,000.00	310,555.59	0.00	0.00	93,986,000.00	310,555.59	0.00
1E-B4	30711XRN6	12/24/2018	4.36513 %	93,986,000.00	341,884.26	0.00	0.00	93,986,000.00	341,884.26	0.00
1E-C1	30711XRQ9	12/24/2018	3.16513 %	93,986,000.00	247,898.26	0.00	0.00	93,986,000.00	247,898.26	0.00
1E-C2	30711XRS5	12/24/2018	3.56513 %	93,986,000.00	279,226.92	0.00	0.00	93,986,000.00	279,226.92	0.00
1E-C3	30711XRU0	12/24/2018	3.96513 %	93,986,000.00	310,555.59	0.00	0.00	93,986,000.00	310,555.59	0.00
1E-C4	30711XRW6	12/24/2018	4.36513 %	93,986,000.00	341,884.26	0.00	0.00	93,986,000.00	341,884.26	0.00
1E-D1	30711XRY2	12/24/2018	3.16513 %	187,972,000.00	495,796.51	0.00	0.00	187,972,000.00	495,796.51	0.00
1E-D2	30711XRZ9	12/24/2018	3.56513 %	187,972,000.00	558,453.85	0.00	0.00	187,972,000.00	558,453.85	0.00
1E-D3	30711XSA3	12/24/2018	3.96513 %	187,972,000.00	621,111.18	0.00	0.00	187,972,000.00	621,111.18	0.00
1E-D4	30711XSB1	12/24/2018	4.36513 %	187,972,000.00	683,768.51	0.00	0.00	187,972,000.00	683,768.51	0.00
1E-D5	30711XSC9	12/24/2018	4.96513 %	187,972,000.00	777,754.51	0.00	0.00	187,972,000.00	777,754.51	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	12/24/2018	3.16513 %	187,972,000.00	495,796.51	0.00	0.00	187,972,000.00	495,796.51	0.00
1E-F2	30711XSE5	12/24/2018	3.56513 %	187,972,000.00	558,453.85	0.00	0.00	187,972,000.00	558,453.85	0.00
1E-F3	30711XSF2	12/24/2018	3.96513 %	187,972,000.00	621,111.18	0.00	0.00	187,972,000.00	621,111.18	0.00
1E-F4	30711XSG0	12/24/2018	4.36513 %	187,972,000.00	683,768.51	0.00	0.00	187,972,000.00	683,768.51	0.00
1E-F5	30711XSH8	12/24/2018	4.96513 %	187,972,000.00	777,754.51	0.00	0.00	187,972,000.00	777,754.51	0.00
1X-1	30711XSJ4	12/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	12/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	12/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	12/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	12/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	12/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	12/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	12/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		11/30/2018	0.00000 %	13,063,425,318.56	0.00	109,278,379.12	0.00	12,954,146,939.45	109,278,379.12	0.00
2M-1	30711XSS4	12/24/2018	3.06513 %	76,975,057.89	196,615.47	4,895,364.29	0.00	72,079,693.60	5,091,979.76	0.00
2M-1H		11/30/2018	0.00000 %	4,051,705.72	0.00	257,675.36	0.00	3,794,030.36	257,675.36	0.00
2M-2A	30711XST2	12/24/2018	5.11513 %	119,342,000.00	508,708.20	0.00	0.00	119,342,000.00	508,708.20	0.00
2M-AH		11/30/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	12/24/2018	5.11513 %	120,816,000.00	514,991.29	0.00	0.00	120,816,000.00	514,991.29	0.00
2M-BH		11/30/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	12/24/2018	5.11513 %	120,816,000.00	514,991.29	0.00	0.00	120,816,000.00	514,991.29	0.00
2M-CH		11/30/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	12/24/2018	5.11513 %	360,974,000.00	1,538,690.78	0.00	0.00	360,974,000.00	1,538,690.78	0.00
2M-2H		11/30/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	12/24/2018	6.76513 %	73,668,000.00	415,311.33	0.00	0.00	73,668,000.00	415,311.33	0.00
2B-1H		11/30/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		11/30/2018	0.00000 %	77,532,835.99	0.00	0.00	(12,714.56)	77,545,550.55	0.00	214.45
2A-I1	30711XSZ8	12/24/2018	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	12/24/2018	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	12/24/2018	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	12/24/2018	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	12/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	12/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	12/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	12/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	12/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	12/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	12/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	12/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	12/24/2018	3.31513 %	119,342,000.00	329,695.20	0.00	0.00	119,342,000.00	329,695.20	0.00
2E-A2	30711XTA2	12/24/2018	3.71513 %	119,342,000.00	369,475.87	0.00	0.00	119,342,000.00	369,475.87	0.00
2E-A3	30711XTC8	12/24/2018	4.11513 %	119,342,000.00	409,256.54	0.00	0.00	119,342,000.00	409,256.54	0.00
2E-A4	30711XTE4	12/24/2018	4.51513 %	119,342,000.00	449,037.20	0.00	0.00	119,342,000.00	449,037.20	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	12/24/2018	3.31513 %	120,816,000.00	333,767.29	0.00	0.00	120,816,000.00	333,767.29	0.00
2E-B2	30711XTJ3	12/24/2018	3.71513 %	120,816,000.00	374,039.29	0.00	0.00	120,816,000.00	374,039.29	0.00
2E-B3	30711XTL8	12/24/2018	4.11513 %	120,816,000.00	414,311.29	0.00	0.00	120,816,000.00	414,311.29	0.00
2E-B4	30711XTN4	12/24/2018	4.51513 %	120,816,000.00	454,583.29	0.00	0.00	120,816,000.00	454,583.29	0.00
2E-C1	30711XTQ7	12/24/2018	3.31513 %	120,816,000.00	333,767.29	0.00	0.00	120,816,000.00	333,767.29	0.00
2E-C2	30711XTS3	12/24/2018	3.71513 %	120,816,000.00	374,039.29	0.00	0.00	120,816,000.00	374,039.29	0.00
2E-C3	30711XTU8	12/24/2018	4.11513 %	120,816,000.00	414,311.29	0.00	0.00	120,816,000.00	414,311.29	0.00
2E-C4	30711XTW4	12/24/2018	4.51513 %	120,816,000.00	454,583.29	0.00	0.00	120,816,000.00	454,583.29	0.00
2E-D1	30711XTY0	12/24/2018	3.31513 %	240,158,000.00	663,462.49	0.00	0.00	240,158,000.00	663,462.49	0.00
2E-D2	30711XTZ7	12/24/2018	3.71513 %	240,158,000.00	743,515.16	0.00	0.00	240,158,000.00	743,515.16	0.00
2E-D3	30711XUA0	12/24/2018	4.11513 %	240,158,000.00	823,567.83	0.00	0.00	240,158,000.00	823,567.83	0.00
2E-D4	30711XUB8	12/24/2018	4.51513 %	240,158,000.00	903,620.49	0.00	0.00	240,158,000.00	903,620.49	0.00
2E-D5	30711XUC6	12/24/2018	5.11513 %	240,158,000.00	1,023,699.49	0.00	0.00	240,158,000.00	1,023,699.49	0.00
2E-F1	30711XUD4	12/24/2018	3.31513 %	241,632,000.00	667,534.58	0.00	0.00	241,632,000.00	667,534.58	0.00
2E-F2	30711XUE2	12/24/2018	3.71513 %	241,632,000.00	748,078.58	0.00	0.00	241,632,000.00	748,078.58	0.00
2E-F3	30711XUF9	12/24/2018	4.11513 %	241,632,000.00	828,622.58	0.00	0.00	241,632,000.00	828,622.58	0.00
2E-F4	30711XUG7	12/24/2018	4.51513 %	241,632,000.00	909,166.58	0.00	0.00	241,632,000.00	909,166.58	0.00
2E-F5	30711XUH5	12/24/2018	5.11513 %	241,632,000.00	1,029,982.58	0.00	0.00	241,632,000.00	1,029,982.58	0.00
2X-1	30711XUJ1	12/24/2018	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	12/24/2018	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	12/24/2018	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	12/24/2018	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	12/24/2018	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	12/24/2018	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	12/24/2018	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	12/24/2018	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				35,535,339,900.29	35,522,749.96	240,466,029.25	(12,587.89)	35,294,886,585.60	275,988,779.21	40,731.30

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	13,770,072,112.19	22,993,185.99	98,212,670.20	0.00	0.00	121,205,856.18	13,648,866,382.68	0.86045650	121,205,856.18
1M-1	156,644,000.00	82,592,552.06	870,225.55	3,717,065.36	0.00	0.00	4,587,290.91	78,005,261.14	0.49797797	4,587,290.91
1M-1H	8,245,344.00	4,347,463.06	45,806.47	195,656.92	0.00	0.00	241,463.39	4,105,999.67	0.49797797	241,463.39
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	82,404,281.82	0.00	0.00	0.00	126.67	126.67	82,404,155.15	0.99950856	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	13,063,425,318.56	20,824,404.64	88,453,974.47	0.00	0.00	109,278,379.12	12,954,146,939.45	0.87233230	109,278,379.12
2M-1	117,869,000.00	76,975,057.89	932,983.36	3,962,380.93	0.00	0.00	4,895,364.29	72,079,693.60	0.61152376	4,895,364.29
2M-1H	6,204,224.00	4,051,705.72	49,109.08	208,566.28	0.00	0.00	257,675.36	3,794,030.36	0.61152376	257,675.36
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	77,532,835.99	0.00	0.00	0.00	(12,714.56)	(12,714.56)	77,545,550.55	0.99999723	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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

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Principal Distribution 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	35,535,339,900.29	45,715,715.09	194,750,314.16	0.00	(12,587.89)	240,453,441.36	35,294,886,585.60	0.89274451	240,466,029.25

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Series 2017-C06**

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Wells Fargo Bank, N.A.
Securities Administration Services
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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	868.09759343	1.44954429	6.19155673	0.00000000	0.00000000	7.64110102	860.45650039	0.86045650	7.64110102
1M-1	156,644,000.00	527.26278734	5.55543494	23.72938229	0.00000000	0.00000000	29.28481723	497.97797005	0.49797797	29.28481723
1M-1H	8,245,344.00	527.26278734	5.55543468	23.72938230	0.00000000	0.00000000	29.28481698	497.97797036	0.49797797	29.28481698
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	999.51009351	0.00000000	0.00000000	0.00000000	0.00153642	0.00153642	999.50855708	0.99950856	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	879.69110941	1.40231549	5.95649097	0.00000000	0.00000000	7.35880646	872.33230296	0.87233230	7.35880646
2M-1	117,869,000.00	653.05600192	7.91542611	33.61681977	0.00000000	0.00000000	41.53224588	611.52375603	0.61152376	41.53224588
2M-1H	6,204,224.00	653.05600185	7.91542665	33.61681977	0.00000000	0.00000000	41.53224642	611.52375543	0.61152376	41.53224642
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	999.83327252	0.00000000	0.00000000	0.00000000	(0.16396202)	(0.16396202)	999.99723454	0.99999723	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	13,770,072,112.19	0.00	0.00	0.00	0.00	0.00	0.00	13,648,866,382.68
1M-1	11/26/18 - 12/25/18	30	3.06513 %	82,592,552.06	210,964.09	0.00	0.00	0.00	210,964.09	0.00	78,005,261.14
1M-1H	N/A	N/A	0.00000 %	4,347,463.06	0.00	0.00	0.00	0.00	0.00	0.00	4,105,999.67
1M-2A	11/26/18 - 12/25/18	30	4.96513 %	93,986,000.00	388,877.26	0.00	0.00	0.00	388,877.26	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	11/26/18 - 12/25/18	30	4.96513 %	93,986,000.00	388,877.26	0.00	0.00	0.00	388,877.26	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	11/26/18 - 12/25/18	30	4.96513 %	93,986,000.00	388,877.26	0.00	0.00	0.00	388,877.26	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	11/26/18 - 12/25/18	30	4.96513 %	281,958,000.00	1,166,631.77	0.00	0.00	0.00	1,166,631.77	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	11/26/18 - 12/25/18	30	6.46513 %	78,322,000.00	421,968.26	0.00	0.00	0.00	421,968.26	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 %	82,404,281.82	0.00	0.00	0.00	0.00	0.00	0.00	82,404,155.15
1A-I1	11/26/18 - 12/25/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1A-I2	11/26/18 - 12/25/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1A-I3	11/26/18 - 12/25/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1A-I4	11/26/18 - 12/25/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1B-I1	11/26/18 - 12/25/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1B-I2	11/26/18 - 12/25/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1B-I3	11/26/18 - 12/25/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1B-I4	11/26/18 - 12/25/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1C-I1	11/26/18 - 12/25/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1C-I2	11/26/18 - 12/25/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1C-I3	11/26/18 - 12/25/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1C-I4	11/26/18 - 12/25/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1E-A1	11/26/18 - 12/25/18	30	3.16513 %	93,986,000.00	247,898.26	0.00	0.00	0.00	247,898.26	0.00	93,986,000.00
1E-A2	11/26/18 - 12/25/18	30	3.56513 %	93,986,000.00	279,226.92	0.00	0.00	0.00	279,226.92	0.00	93,986,000.00
1E-A3	11/26/18 - 12/25/18	30	3.96513 %	93,986,000.00	310,555.59	0.00	0.00	0.00	310,555.59	0.00	93,986,000.00
1E-A4	11/26/18 - 12/25/18	30	4.36513 %	93,986,000.00	341,884.26	0.00	0.00	0.00	341,884.26	0.00	93,986,000.00
1E-B1	11/26/18 - 12/25/18	30	3.16513 %	93,986,000.00	247,898.26	0.00	0.00	0.00	247,898.26	0.00	93,986,000.00
1E-B2	11/26/18 - 12/25/18	30	3.56513 %	93,986,000.00	279,226.92	0.00	0.00	0.00	279,226.92	0.00	93,986,000.00
1E-B3	11/26/18 - 12/25/18	30	3.96513 %	93,986,000.00	310,555.59	0.00	0.00	0.00	310,555.59	0.00	93,986,000.00
1E-B4	11/26/18 - 12/25/18	30	4.36513 %	93,986,000.00	341,884.26	0.00	0.00	0.00	341,884.26	0.00	93,986,000.00
1E-C1	11/26/18 - 12/25/18	30	3.16513 %	93,986,000.00	247,898.26	0.00	0.00	0.00	247,898.26	0.00	93,986,000.00
1E-C2	11/26/18 - 12/25/18	30	3.56513 %	93,986,000.00	279,226.92	0.00	0.00	0.00	279,226.92	0.00	93,986,000.00
1E-C3	11/26/18 - 12/25/18	30	3.96513 %	93,986,000.00	310,555.59	0.00	0.00	0.00	310,555.59	0.00	93,986,000.00
1E-C4	11/26/18 - 12/25/18	30	4.36513 %	93,986,000.00	341,884.26	0.00	0.00	0.00	341,884.26	0.00	93,986,000.00
1E-D1	11/26/18 - 12/25/18	30	3.16513 %	187,972,000.00	495,796.51	0.00	0.00	0.00	495,796.51	0.00	187,972,000.00
1E-D2	11/26/18 - 12/25/18	30	3.56513 %	187,972,000.00	558,453.85	0.00	0.00	0.00	558,453.85	0.00	187,972,000.00
1E-D3	11/26/18 - 12/25/18	30	3.96513 %	187,972,000.00	621,111.18	0.00	0.00	0.00	621,111.18	0.00	187,972,000.00
1E-D4	11/26/18 - 12/25/18	30	4.36513 %	187,972,000.00	683,768.51	0.00	0.00	0.00	683,768.51	0.00	187,972,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	11/26/18 - 12/25/18	30	4.96513 %	187,972,000.00	777,754.51	0.00	0.00	0.00	777,754.51	0.00	187,972,000.00
1E-F1	11/26/18 - 12/25/18	30	3.16513 %	187,972,000.00	495,796.51	0.00	0.00	0.00	495,796.51	0.00	187,972,000.00
1E-F2	11/26/18 - 12/25/18	30	3.56513 %	187,972,000.00	558,453.85	0.00	0.00	0.00	558,453.85	0.00	187,972,000.00
1E-F3	11/26/18 - 12/25/18	30	3.96513 %	187,972,000.00	621,111.18	0.00	0.00	0.00	621,111.18	0.00	187,972,000.00
1E-F4	11/26/18 - 12/25/18	30	4.36513 %	187,972,000.00	683,768.51	0.00	0.00	0.00	683,768.51	0.00	187,972,000.00
1E-F5	11/26/18 - 12/25/18	30	4.96513 %	187,972,000.00	777,754.51	0.00	0.00	0.00	777,754.51	0.00	187,972,000.00
1X-1	11/26/18 - 12/25/18	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1X-2	11/26/18 - 12/25/18	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1X-3	11/26/18 - 12/25/18	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1X-4	11/26/18 - 12/25/18	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
1Y-1	11/26/18 - 12/25/18	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1Y-2	11/26/18 - 12/25/18	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1Y-3	11/26/18 - 12/25/18	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1Y-4	11/26/18 - 12/25/18	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	13,063,425,318.56	0.00	0.00	0.00	0.00	0.00	0.00	12,954,146,939.45
2M-1	11/26/18 - 12/25/18	30	3.06513 %	76,975,057.89	196,615.47	0.00	0.00	0.00	196,615.47	0.00	72,079,693.60
2M-1H	N/A	N/A	0.00000 %	4,051,705.72	0.00	0.00	0.00	0.00	0.00	0.00	3,794,030.36
2M-2A	11/26/18 - 12/25/18	30	5.11513 %	119,342,000.00	508,708.20	0.00	0.00	0.00	508,708.20	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	11/26/18 - 12/25/18	30	5.11513 %	120,816,000.00	514,991.29	0.00	0.00	0.00	514,991.29	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	11/26/18 - 12/25/18	30	5.11513 %	120,816,000.00	514,991.29	0.00	0.00	0.00	514,991.29	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	11/26/18 - 12/25/18	30	5.11513 %	360,974,000.00	1,538,690.78	0.00	0.00	0.00	1,538,690.78	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	11/26/18 - 12/25/18	30	6.76513 %	73,668,000.00	415,311.33	0.00	0.00	0.00	415,311.33	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 %	77,532,835.99	0.00	0.00	0.00	0.00	0.00	0.00	77,545,550.55
2A-I1	11/26/18 - 12/25/18	30	1.80000 %	119,342,000.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00	119,342,000.00
2A-I2	11/26/18 - 12/25/18	30	1.40000 %	119,342,000.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00	119,342,000.00
2A-I3	11/26/18 - 12/25/18	30	1.00000 %	119,342,000.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00	119,342,000.00
2A-I4	11/26/18 - 12/25/18	30	0.60000 %	119,342,000.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00	119,342,000.00
2B-I1	11/26/18 - 12/25/18	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2B-I2	11/26/18 - 12/25/18	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2B-I3	11/26/18 - 12/25/18	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2B-I4	11/26/18 - 12/25/18	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2C-I1	11/26/18 - 12/25/18	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	11/26/18 - 12/25/18	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	11/26/18 - 12/25/18	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	11/26/18 - 12/25/18	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	11/26/18 - 12/25/18	30	3.31513 %	119,342,000.00	329,695.20	0.00	0.00	0.00	329,695.20	0.00	119,342,000.00
2E-A2	11/26/18 - 12/25/18	30	3.71513 %	119,342,000.00	369,475.87	0.00	0.00	0.00	369,475.87	0.00	119,342,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	11/26/18 - 12/25/18	30	4.11513 %	119,342,000.00	409,256.54	0.00	0.00	0.00	409,256.54	0.00	119,342,000.00
2E-A4	11/26/18 - 12/25/18	30	4.51513 %	119,342,000.00	449,037.20	0.00	0.00	0.00	449,037.20	0.00	119,342,000.00
2E-B1	11/26/18 - 12/25/18	30	3.31513 %	120,816,000.00	333,767.29	0.00	0.00	0.00	333,767.29	0.00	120,816,000.00
2E-B2	11/26/18 - 12/25/18	30	3.71513 %	120,816,000.00	374,039.29	0.00	0.00	0.00	374,039.29	0.00	120,816,000.00
2E-B3	11/26/18 - 12/25/18	30	4.11513 %	120,816,000.00	414,311.29	0.00	0.00	0.00	414,311.29	0.00	120,816,000.00
2E-B4	11/26/18 - 12/25/18	30	4.51513 %	120,816,000.00	454,583.29	0.00	0.00	0.00	454,583.29	0.00	120,816,000.00
2E-C1	11/26/18 - 12/25/18	30	3.31513 %	120,816,000.00	333,767.29	0.00	0.00	0.00	333,767.29	0.00	120,816,000.00
2E-C2	11/26/18 - 12/25/18	30	3.71513 %	120,816,000.00	374,039.29	0.00	0.00	0.00	374,039.29	0.00	120,816,000.00
2E-C3	11/26/18 - 12/25/18	30	4.11513 %	120,816,000.00	414,311.29	0.00	0.00	0.00	414,311.29	0.00	120,816,000.00
2E-C4	11/26/18 - 12/25/18	30	4.51513 %	120,816,000.00	454,583.29	0.00	0.00	0.00	454,583.29	0.00	120,816,000.00
2E-D1	11/26/18 - 12/25/18	30	3.31513 %	240,158,000.00	663,462.49	0.00	0.00	0.00	663,462.49	0.00	240,158,000.00
2E-D2	11/26/18 - 12/25/18	30	3.71513 %	240,158,000.00	743,515.16	0.00	0.00	0.00	743,515.16	0.00	240,158,000.00
2E-D3	11/26/18 - 12/25/18	30	4.11513 %	240,158,000.00	823,567.83	0.00	0.00	0.00	823,567.83	0.00	240,158,000.00
2E-D4	11/26/18 - 12/25/18	30	4.51513 %	240,158,000.00	903,620.49	0.00	0.00	0.00	903,620.49	0.00	240,158,000.00
2E-D5	11/26/18 - 12/25/18	30	5.11513 %	240,158,000.00	1,023,699.49	0.00	0.00	0.00	1,023,699.49	0.00	240,158,000.00
2E-F1	11/26/18 - 12/25/18	30	3.31513 %	241,632,000.00	667,534.58	0.00	0.00	0.00	667,534.58	0.00	241,632,000.00
2E-F2	11/26/18 - 12/25/18	30	3.71513 %	241,632,000.00	748,078.58	0.00	0.00	0.00	748,078.58	0.00	241,632,000.00
2E-F3	11/26/18 - 12/25/18	30	4.11513 %	241,632,000.00	828,622.58	0.00	0.00	0.00	828,622.58	0.00	241,632,000.00
2E-F4	11/26/18 - 12/25/18	30	4.51513 %	241,632,000.00	909,166.58	0.00	0.00	0.00	909,166.58	0.00	241,632,000.00
2E-F5	11/26/18 - 12/25/18	30	5.11513 %	241,632,000.00	1,029,982.58	0.00	0.00	0.00	1,029,982.58	0.00	241,632,000.00
2X-1	11/26/18 - 12/25/18	30	1.80000 %	240,158,000.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00	240,158,000.00
2X-2	11/26/18 - 12/25/18	30	1.40000 %	240,158,000.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00	240,158,000.00
2X-3	11/26/18 - 12/25/18	30	1.00000 %	240,158,000.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00	240,158,000.00
2X-4	11/26/18 - 12/25/18	30	0.60000 %	240,158,000.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00	240,158,000.00
2Y-1	11/26/18 - 12/25/18	30	1.80000 %	241,632,000.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00	241,632,000.00
2Y-2	11/26/18 - 12/25/18	30	1.40000 %	241,632,000.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00	241,632,000.00
2Y-3	11/26/18 - 12/25/18	30	1.00000 %	241,632,000.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00	241,632,000.00
2Y-4	11/26/18 - 12/25/18	30	0.60000 %	241,632,000.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00	241,632,000.00
Totals					35,522,749.96	0.00	0.00	0.00	35,522,749.96	0.00	

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

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

06-Dec-2018 08:56:50 AM

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	868.09759343	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	860.45650039
1M-1	156,644,000.00	3.06513 %	527.26278734	1.34677415	0.00000000	0.00000000	0.00000000	1.34677415	0.00000000	497.97797005
1M-1H	8,245,344.00	0.00000 %	527.26278734	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	497.97797036
1M-2A	93,986,000.00	4.96513 %	1000.00000000	4.13760837	0.00000000	0.00000000	0.00000000	4.13760837	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	4.96513 %	1000.00000000	4.13760837	0.00000000	0.00000000	0.00000000	4.13760837	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	4.96513 %	1000.00000000	4.13760837	0.00000000	0.00000000	0.00000000	4.13760837	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	4.96513 %	1000.00000000	4.13760833	0.00000000	0.00000000	0.00000000	4.13760833	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	6.46513 %	1000.00000000	5.38760833	0.00000000	0.00000000	0.00000000	5.38760833	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 %	999.51009351	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.50855708
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.16513 %	1000.00000000	2.63760837	0.00000000	0.00000000	0.00000000	2.63760837	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.56513 %	1000.00000000	2.97094163	0.00000000	0.00000000	0.00000000	2.97094163	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.96513 %	1000.00000000	3.30427500	0.00000000	0.00000000	0.00000000	3.30427500	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.36513 %	1000.00000000	3.63760837	0.00000000	0.00000000	0.00000000	3.63760837	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.16513 %	1000.00000000	2.63760837	0.00000000	0.00000000	0.00000000	2.63760837	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.56513 %	1000.00000000	2.97094163	0.00000000	0.00000000	0.00000000	2.97094163	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.96513 %	1000.00000000	3.30427500	0.00000000	0.00000000	0.00000000	3.30427500	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.36513 %	1000.00000000	3.63760837	0.00000000	0.00000000	0.00000000	3.63760837	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.16513 %	1000.00000000	2.63760837	0.00000000	0.00000000	0.00000000	2.63760837	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.56513 %	1000.00000000	2.97094163	0.00000000	0.00000000	0.00000000	2.97094163	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.96513 %	1000.00000000	3.30427500	0.00000000	0.00000000	0.00000000	3.30427500	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.36513 %	1000.00000000	3.63760837	0.00000000	0.00000000	0.00000000	3.63760837	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.16513 %	1000.00000000	2.63760831	0.00000000	0.00000000	0.00000000	2.63760831	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.56513 %	1000.00000000	2.97094168	0.00000000	0.00000000	0.00000000	2.97094168	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.96513 %	1000.00000000	3.30427500	0.00000000	0.00000000	0.00000000	3.30427500	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.36513 %	1000.00000000	3.63760831	0.00000000	0.00000000	0.00000000	3.63760831	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	4.96513 %	1000.00000000	4.13760831	0.00000000	0.00000000	0.00000000	4.13760831	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.16513 %	1000.00000000	2.63760831	0.00000000	0.00000000	0.00000000	2.63760831	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.56513 %	1000.00000000	2.97094168	0.00000000	0.00000000	0.00000000	2.97094168	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.96513 %	1000.00000000	3.30427500	0.00000000	0.00000000	0.00000000	3.30427500	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.36513 %	1000.00000000	3.63760831	0.00000000	0.00000000	0.00000000	3.63760831	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.96513 %	1000.00000000	4.13760831	0.00000000	0.00000000	0.00000000	4.13760831	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	879.69110941	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	872.33230296
2M-1	117,869,000.00	3.06513 %	653.05600192	1.66808465	0.00000000	0.00000000	0.00000000	1.66808465	0.00000000	611.52375603
2M-1H	6,204,224.00	0.00000 %	653.05600185	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	611.52375543
2M-2A	119,342,000.00	5.11513 %	1000.00000000	4.26260830	0.00000000	0.00000000	0.00000000	4.26260830	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	5.11513 %	1000.00000000	4.26260835	0.00000000	0.00000000	0.00000000	4.26260835	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	5.11513 %	1000.00000000	4.26260835	0.00000000	0.00000000	0.00000000	4.26260835	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	5.11513 %	1000.00000000	4.26260833	0.00000000	0.00000000	0.00000000	4.26260833	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	6.76513 %	1000.00000000	5.63760832	0.00000000	0.00000000	0.00000000	5.63760832	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 %	999.83327252	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.99723454
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.31513 %	1000.00000000	2.76260830	0.00000000	0.00000000	0.00000000	2.76260830	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.71513 %	1000.00000000	3.09594166	0.00000000	0.00000000	0.00000000	3.09594166	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	4.11513 %	1000.00000000	3.42927502	0.00000000	0.00000000	0.00000000	3.42927502	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.51513 %	1000.00000000	3.76260830	0.00000000	0.00000000	0.00000000	3.76260830	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.31513 %	1000.00000000	2.76260835	0.00000000	0.00000000	0.00000000	2.76260835	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.71513 %	1000.00000000	3.09594168	0.00000000	0.00000000	0.00000000	3.09594168	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.11513 %	1000.00000000	3.42927501	0.00000000	0.00000000	0.00000000	3.42927501	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.51513 %	1000.00000000	3.76260835	0.00000000	0.00000000	0.00000000	3.76260835	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.31513 %	1000.00000000	2.76260835	0.00000000	0.00000000	0.00000000	2.76260835	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.71513 %	1000.00000000	3.09594168	0.00000000	0.00000000	0.00000000	3.09594168	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.11513 %	1000.00000000	3.42927501	0.00000000	0.00000000	0.00000000	3.42927501	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.51513 %	1000.00000000	3.76260835	0.00000000	0.00000000	0.00000000	3.76260835	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.31513 %	1000.00000000	2.76260832	0.00000000	0.00000000	0.00000000	2.76260832	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.71513 %	1000.00000000	3.09594167	0.00000000	0.00000000	0.00000000	3.09594167	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.11513 %	1000.00000000	3.42927502	0.00000000	0.00000000	0.00000000	3.42927502	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.51513 %	1000.00000000	3.76260832	0.00000000	0.00000000	0.00000000	3.76260832	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.11513 %	1000.00000000	4.26260832	0.00000000	0.00000000	0.00000000	4.26260832	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.31513 %	1000.00000000	2.76260835	0.00000000	0.00000000	0.00000000	2.76260835	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.71513 %	1000.00000000	3.09594168	0.00000000	0.00000000	0.00000000	3.09594168	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.11513 %	1000.00000000	3.42927501	0.00000000	0.00000000	0.00000000	3.42927501	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.51513 %	1000.00000000	3.76260835	0.00000000	0.00000000	0.00000000	3.76260835	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.11513 %	1000.00000000	4.26260835	0.00000000	0.00000000	0.00000000	4.26260835	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	13,081,446.22
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	370,557.34
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>13,452,003.56</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,432,836.90
Total Withdrawals (Pool Distribution Amount)	<u>13,452,003.56</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.315130%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	126,034,610.49
Total Principal Reduction Cumulative	2,296,307,114.35
Scheduled Principal Current	23,909,218.01
Scheduled Principal Cumulative	380,231,116.23
Unscheduled Principal Current	102,125,265.81
Unscheduled Principal Cumulative	1,916,035,481.27
Senior Reduction Amount	121,205,729.51
Subordinate Reduction Amount	4,828,754.31
Calculated Tranche Write-Down Amount	126.67
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,653.18
Recovery Principal on Previously Liquidated Loan Current	126.67
Recovery Principal on Previously Liquidated Loan Cumulative	126.67
<u>Group 2</u>	
Total Principal Reduction Current	114,418,704.20
Total Principal Reduction Cumulative	1,944,066,807.02
Scheduled Principal Current	21,806,497.08
Scheduled Principal Cumulative	343,586,001.21
Unscheduled Principal Current	92,624,921.68
Unscheduled Principal Cumulative	1,600,483,161.86
Senior Reduction Amount	109,278,379.12
Subordinate Reduction Amount	5,153,039.64
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	12,714.56
Modification Loss	13,893.96
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,570.50
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	62310
Period Reference Pool Removal Loan Count	453
Period Ending Loan Count	61857
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,192,627,290.31
Period PIF Loan Count Current	452
PIF Loan Count Cumulative	7457
Period PIF Loan UPB Current	94,879,179.60
PIF Loan UPB Cumulative	1,787,253,985.84
Period Partial Prepayment Amount	7,104,874.07
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	51
Repurchased Prior Credit Event UPB Curr	370,557.34
Repurchased Prior Credit Event UPB Cum	12,375,274.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	120,384.06
Total Active Modified Loan Count	163
Total Active Modified Loan UPB	34,885,835.93
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	60846
Period Reference Pool Removal Loan Count	395
Period Ending Loan Count	60451
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,565,086,229.26
Period PIF Loan Count Current	395
PIF Loan Count Cumulative	5999
Period PIF Loan UPB Current	89,055,587.67
PIF Loan UPB Cumulative	1,508,930,241.29
Period Partial Prepayment Amount	3,753,618.60
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	36
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	8,738,901.82
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	569,202.40
Total Active Modified Loan Count	259
Total Active Modified Loan UPB	64,044,286.82
Structural Reporting	
Group 1	
Senior Percentage	96.168708%
Subordinate Percentage	3.831292%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496331%
Subordinate Percentage	4.503669%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.800000%	3.800000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	126.67	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	12,714.56	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	326	71,196,391.11	0.527022%	0.501643%
60 Days	85	18,643,532.87	0.137414%	0.131361%
90 Days	29	7,047,227.63	0.046882%	0.049654%
120 Days	14	2,351,014.38	0.022633%	0.016565%
150 Days	12	2,659,004.66	0.019400%	0.018735%
180+ Days	58	13,620,145.27	0.093765%	0.095966%
	524	115,517,315.92	0.847115%	0.813925%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	474	100,902,253.72	0.784106%	0.743838%
60 Days	117	24,669,498.12	0.193545%	0.181860%
90 Days	47	10,685,503.67	0.077749%	0.078772%
120 Days	41	8,795,554.61	0.067824%	0.064840%
150 Days	28	6,750,404.98	0.046319%	0.049763%
180+ Days	95	21,438,009.28	0.157152%	0.158038%
	802	173,241,224.38	1.326694%	1.277111%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.004%
12 Month Average	0.002%

CDR	
Current Month	0.000%
3 Month Average	0.002%
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: 26-Dec-2018

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.028%
12 Month Average	0.012%

CDR	
Current Month	0.000%
3 Month Average	0.011%
12 Month Average	0.004%

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: 26-Dec-2018

12/6/2018

**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	18	3,995,217.08	1,653.18	0.041	1,653.18	0.00
2	126	30,439,466.09	13,893.96	0.046	13,893.96	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43805054	235,793.08	4.81	0.002	4.81	0.00
1	43742085	186,009.07	58.13	0.031	58.13	0.00
1	43809028	408,132.85	467.65	0.115	467.65	0.00
1	43806483	92,566.11	76.37	0.082	76.37	0.00
1	43801646	138,403.59	100.92	0.073	100.92	0.00
1	43798911	96,683.05	100.71	0.104	100.71	0.00
1	43794105	411,895.72	171.62	0.042	171.62	0.00
1	43793126	170,776.93	52.54	0.031	52.54	0.00
1	43790013	267,624.41	55.76	0.021	55.76	0.00
1	43782465	265,881.42	5.43	0.002	5.43	0.00
1	43781034	127,020.11	65.40	0.051	65.40	0.00
1	43780989	89,964.82	74.22	0.083	74.22	0.00
1	43765536	257,874.69	80.59	0.031	80.59	0.00
1	43764167	185,088.30	61.07	0.033	61.07	0.00
1	43762430	234,025.18	76.43	0.033	76.43	0.00
1	43747774	208,481.35	8.11	0.004	8.11	0.00
1	43784048	252,177.99	78.81	0.031	78.81	0.00
1	43808459	366,818.41	114.63	0.031	114.63	0.00
2	43828736	147,707.02	68.52	0.046	68.52	0.00
2	43830677	94,314.77	49.12	0.052	49.12	0.00
2	43830545	204,965.58	8.05	0.004	8.05	0.00
2	43830504	228,366.41	166.52	0.073	166.52	0.00
2	43830477	252,291.48	131.40	0.052	131.40	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43830465	215,435.43	59.72	0.028	59.72	0.00
2	43830458	334,966.05	153.65	0.046	153.65	0.00
2	43830443	378,463.66	150.93	0.040	150.93	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43828856	75,297.74	28.02	0.037	28.02	0.00
2	43830697	414,065.02	180.67	0.044	180.67	0.00
2	43835530	219,971.91	45.83	0.021	45.83	0.00
2	43829022	191,987.39	106.76	0.056	106.76	0.00
2	43831005	205,781.13	150.05	0.073	150.05	0.00
2	43831472	209,903.14	198.42	0.095	198.42	0.00
2	43832276	326,464.35	102.02	0.031	102.02	0.00
2	43832295	178,798.96	61.96	0.035	61.96	0.00
2	43832303	234,079.03	146.30	0.063	146.30	0.00
2	43832708	243,056.78	101.27	0.042	101.27	0.00
2	43833611	91,176.71	47.49	0.052	47.49	0.00
2	43828322	140,310.95	58.46	0.042	58.46	0.00
2	43834924	219,869.55	171.07	0.078	171.07	0.00
2	43822741	156,647.45	43.48	0.028	43.48	0.00
2	43835997	159,267.61	99.54	0.063	99.54	0.00
2	43836552	160,727.61	33.48	0.021	33.48	0.00
2	43833686	198,159.08	82.57	0.042	82.57	0.00
2	43820403	537,315.82	224.01	0.042	224.01	0.00
2	43810156	214,856.11	89.52	0.042	89.52	0.00
2	43810652	316,072.38	3.24	0.001	3.24	0.00
2	43811403	225,158.80	56.85	0.025	56.85	0.00
2	43811513	358,348.31	111.98	0.031	111.98	0.00
2	43812860	109,641.62	1.50	0.001	1.50	0.00
2	43813964	194,347.42	20.24	0.010	20.24	0.00
2	43815407	332,344.73	103.86	0.031	103.86	0.00
2	43816083	238,869.12	108.94	0.046	108.94	0.00
2	43818038	147,400.15	53.14	0.036	53.14	0.00
2	43818673	167,440.61	17.44	0.010	17.44	0.00
2	43819333	255,380.73	79.81	0.031	79.81	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43824656	141,835.22	88.65	0.062	88.65	0.00
2	43820337	162,666.76	70.53	0.043	70.53	0.00
2	43828096	105,875.72	89.55	0.085	89.55	0.00
2	43820673	172,034.04	9.69	0.006	9.69	0.00
2	43820718	183,819.96	56.67	0.031	56.67	0.00
2	43821562	317,747.77	84.52	0.027	84.52	0.00
2	43838027	150,516.13	109.75	0.073	109.75	0.00
2	43823119	331,758.76	241.91	0.073	241.91	0.00
2	43837815	273,832.00	228.19	0.083	228.19	0.00
2	43824694	171,851.40	103.70	0.060	103.70	0.00
2	43825510	220,567.27	91.90	0.042	91.90	0.00
2	43826271	341,274.15	92.47	0.027	92.47	0.00
2	43826571	278,806.43	290.42	0.104	290.42	0.00
2	43826648	94,434.76	40.71	0.043	40.71	0.00
2	43827637	286,700.27	29.86	0.010	29.86	0.00
2	43819757	196,548.75	174.18	0.089	174.18	0.00
2	43858827	166,294.31	69.29	0.042	69.29	0.00
2	43850946	364,558.51	5.43	0.001	5.43	0.00
2	43865162	327,135.95	68.15	0.021	68.15	0.00
2	43862302	233,731.16	170.43	0.073	170.43	0.00
2	43862125	321,609.45	203.03	0.063	203.03	0.00
2	43862035	276,688.36	172.93	0.062	172.93	0.00
2	43862024	128,235.90	66.79	0.052	66.79	0.00
2	43865594	158,404.16	66.00	0.042	66.00	0.00
2	43859987	119,453.26	57.45	0.048	57.45	0.00
2	43867128	382,741.77	159.48	0.042	159.48	0.00
2	43857123	253,353.57	26.39	0.010	26.39	0.00
2	43856292	196,142.52	40.86	0.021	40.86	0.00
2	43856088	195,642.66	142.90	0.073	142.90	0.00
2	43855655	185,697.72	40.40	0.022	40.40	0.00
2	43852701	257,076.78	187.45	0.073	187.45	0.00
2	43852465	110,574.79	68.05	0.062	68.05	0.00
2	43837149	206,177.85	109.00	0.053	109.00	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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12/6/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43861777	240,871.70	180.71	0.075	180.71	0.00
2	43871231	339,073.52	282.56	0.083	282.56	0.00
2	43875511	381,749.15	238.59	0.062	238.59	0.00
2	43875350	293,505.35	91.72	0.031	91.72	0.00
2	43874891	204,474.05	74.11	0.036	74.11	0.00
2	43873489	216,346.31	112.68	0.052	112.68	0.00
2	43873267	417,764.28	16.22	0.004	16.22	0.00
2	43873081	298,164.13	186.35	0.063	186.35	0.00
2	43865301	289,977.24	178.40	0.062	178.40	0.00
2	43871515	278,270.55	202.91	0.073	202.91	0.00
2	43850738	160,593.23	83.64	0.052	83.64	0.00
2	43871081	95,074.34	60.99	0.064	60.99	0.00
2	43870820	385,819.91	80.38	0.021	80.38	0.00
2	43869417	155,346.67	80.91	0.052	80.91	0.00
2	43869405	371,128.05	193.30	0.052	193.30	0.00
2	43868873	232,423.94	96.84	0.042	96.84	0.00
2	43868277	295,764.30	215.66	0.073	215.66	0.00
2	43868265	149,397.83	155.62	0.104	155.62	0.00
2	43871516	415,307.62	153.81	0.037	153.81	0.00
2	43842666	410,002.06	42.71	0.010	42.71	0.00
2	43852439	327,642.43	273.04	0.083	273.04	0.00
2	43843495	279,270.80	4.78	0.002	4.78	0.00
2	43843491	166,569.08	18.15	0.011	18.15	0.00
2	43843470	197,125.59	92.02	0.047	92.02	0.00
2	43843439	278,145.78	116.98	0.042	116.98	0.00
2	43843418	221,583.31	8.59	0.004	8.59	0.00
2	43844687	131,336.70	98.20	0.075	98.20	0.00
2	43842682	290,020.62	120.84	0.042	120.84	0.00
2	43844880	377,470.20	275.24	0.073	275.24	0.00
2	43841754	267,398.65	155.09	0.058	155.09	0.00
2	43841681	416,764.41	211.37	0.051	211.37	0.00
2	43841387	149,948.18	66.65	0.044	66.65	0.00
2	43841313	163,674.90	136.40	0.083	136.40	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2018

12/6/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43841176	268,763.28	87.61	0.033	87.61	0.00
2	43841064	116,430.51	53.95	0.046	53.95	0.00
2	43838945	200,987.64	258.38	0.129	258.38	0.00
2	43842796	169,637.94	70.68	0.042	70.68	0.00
2	43846691	227,159.46	260.29	0.115	260.29	0.00
2	43850535	236,185.96	123.01	0.052	123.01	0.00
2	43849854	173,897.14	168.94	0.097	168.94	0.00
2	43849330	225,752.63	47.03	0.021	47.03	0.00
2	43849270	243,257.74	54.25	0.022	54.25	0.00
2	43848608	420,004.10	189.24	0.045	189.24	0.00
2	43848445	255,189.26	79.75	0.031	79.75	0.00
2	43843781	438,942.99	5.81	0.001	5.81	0.00
2	43848181	194,648.59	55.20	0.028	55.20	0.00
2	43876485	356,983.55	185.93	0.052	185.93	0.00
2	43846610	350,775.06	219.23	0.062	219.23	0.00
2	43846554	119,770.98	4.45	0.004	4.45	0.00
2	43845780	231,117.89	96.30	0.042	96.30	0.00
2	43845163	235,781.94	39.39	0.017	39.39	0.00
2	43845034	249,792.29	208.16	0.083	208.16	0.00
2	43844906	283,400.94	132.36	0.047	132.36	0.00
2	43844901	313,146.62	147.13	0.047	147.13	0.00
2	43848224	328,502.75	68.44	0.021	68.44	0.00

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Credit-Linked Notes

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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
4	387,560.54	(12,587.89)	39,991.55	10.319

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
43819872	187,610.26	1.59	2,614.00	1.393
43812998	79,566.22	(12,716.15)	(3,139.29)	(3.946)
43800102	61,550.35	6.12	23,690.97	38.490
43765027	58,833.71	120.55	16,825.88	28.599

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	689,586.46	40,731.29	5.907

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43765027	58,833.71	16,825.88	28.599
43800102	61,550.35	23,690.97	38.490
43812998	79,566.22	(3,139.29)	(3.946)
43819872	187,610.26	2,614.00	1.393
43848554	302,025.92	739.74	0.245

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	40,390.18	126.67	0.000 %	0	0.00	0.00	0.000 %	2	40,390.18	126.67	0.000 %
Group 2	2	9,618.77	(12,714.56)	(0.000 %)	0	0.00	0.00	0.000 %	2	9,618.77	(12,714.56)	(0.000 %)
Total	4	50,008.95	(12,587.89)	(0.000 %)	0	0.00	0.00	0.000 %	4	50,008.95	(12,587.89)	(0.000 %)

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043765027	59,000.00	4.375 %	AL	73.00	360	16,705.33	10/31/2018	120.55	16,825.88
Group 1	0043800102	62,000.00	4.000 %	IL	74.00	360	23,684.85	07/31/2018	6.12	23,690.97
Group 2	0043812998	81,000.00	3.750 %	WI	95.00	360	9,576.86	10/31/2018	(12,716.15)	(3,139.29)
Group 2	0043819872	189,000.00	5.250 %	CO	97.00	360	41.91	04/30/2018	1.59	2,614.00

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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

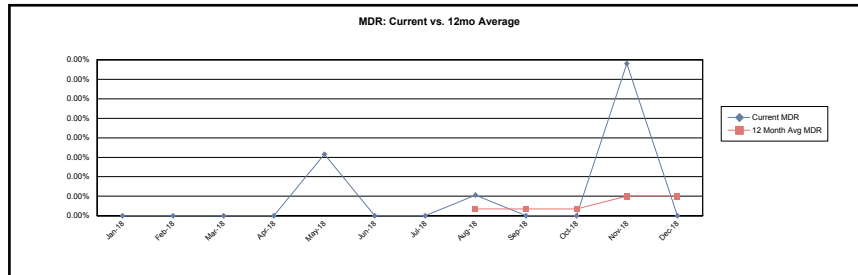
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Realized Loss Report - Collateral

Summary

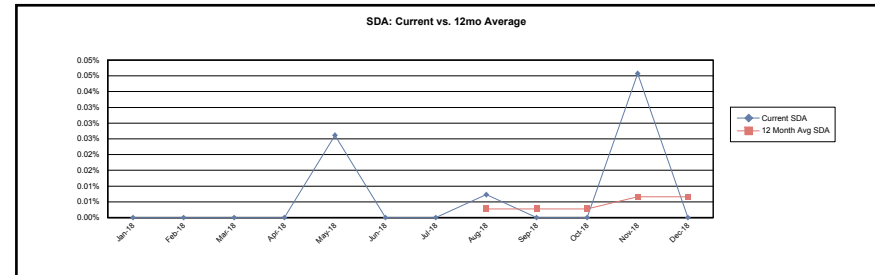
MDR

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



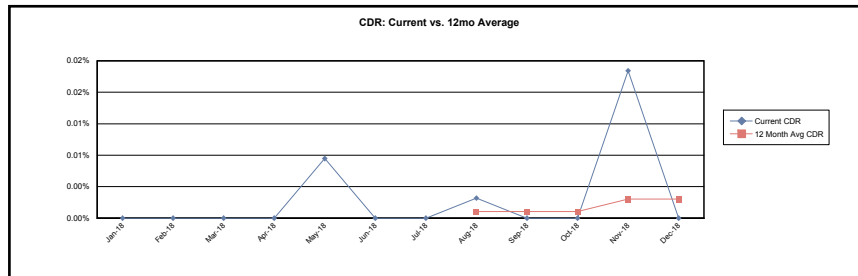
SDA

Current Month	0.000 %
3 Month Average	0.015 %
12 Month Average	0.007 %



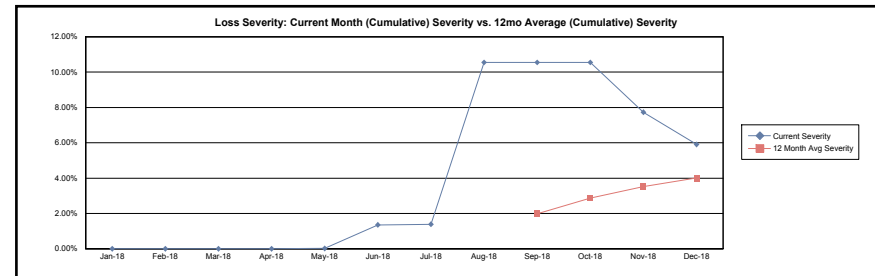
CDR

Current Month	0.000 %
3 Month Average	0.006 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	5.907 %
3 Month Average (Cumulative)	8.064 %
12 Month Average (Cumulative)	4.006 %



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

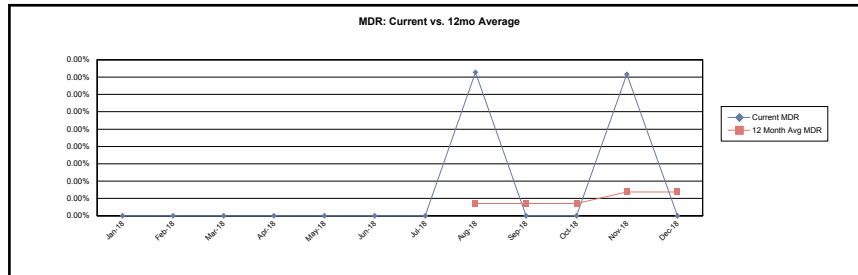
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Realized Loss Report - Collateral

Group 1

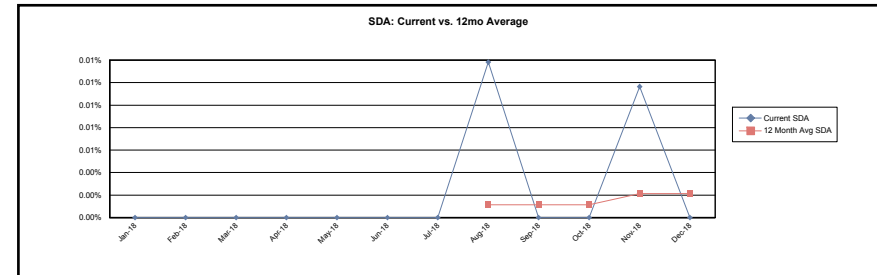
MDR

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



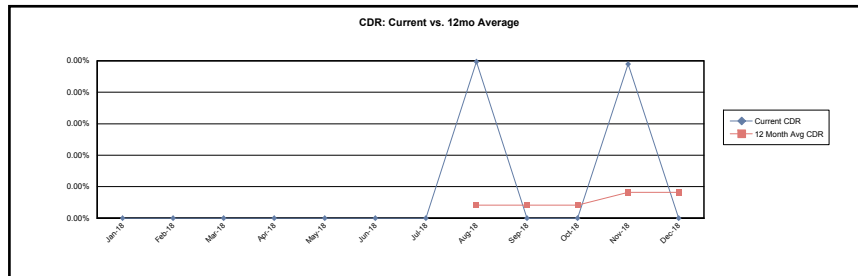
SDA

Current Month	0.000 %
3 Month Average	0.004 %
12 Month Average	0.002 %



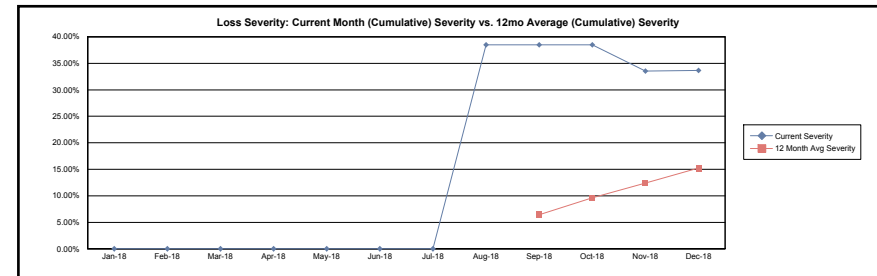
CDR

Current Month	0.000 %
3 Month Average	0.002 %
12 Month Average	0.001 %



Loss Severity

Current Month (Cumulative)	33.656 %
3 Month Average (Cumulative)	35.229 %
12 Month Average (Cumulative)	15.221 %



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

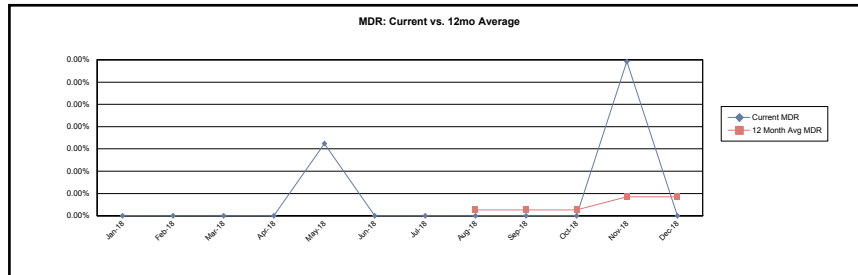
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 2

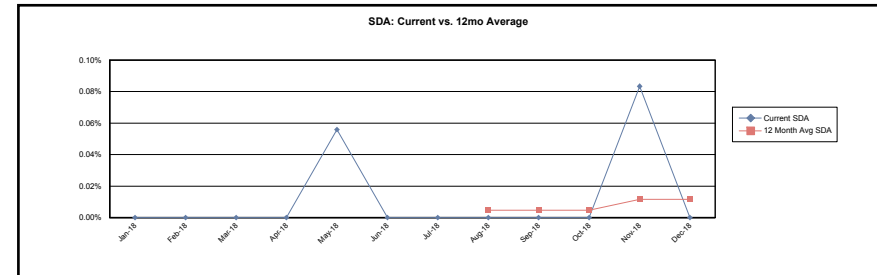
MDR

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



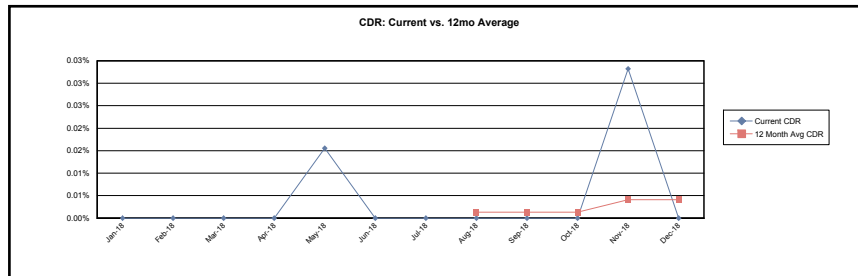
SDA

Current Month 0.000 %
3 Month Average 0.028 %
12 Month Average 0.012 %



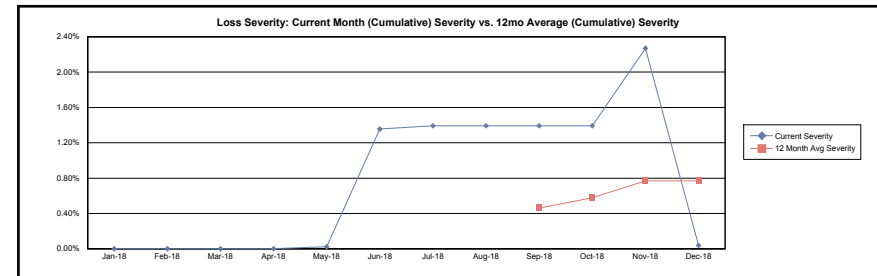
CDR

Current Month 0.000 %
3 Month Average 0.011 %
12 Month Average 0.004 %



Loss Severity

Current Month (Cumulative) 0.038 %
3 Month Average (Cumulative) 1.234 %
12 Month Average (Cumulative) 0.771 %



Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.

3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 0.697 %
3 Month Average 0.685 %
12 Month Average 0.711 %

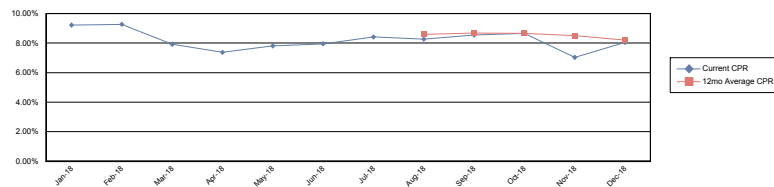
CPR

Current Month 8.047 %
3 Month Average 7.910 %
12 Month Average 8.205 %

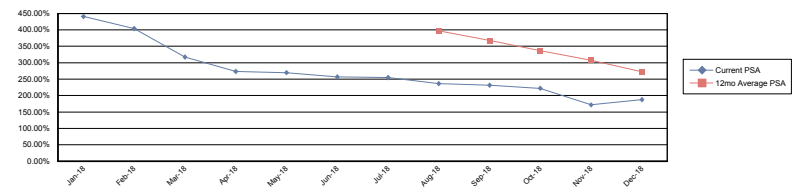
PSA

Current Month 187.419 %
3 Month Average 193.804 %
12 Month Average 272.196 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.714 %
3 Month Average 0.706 %
12 Month Average 0.744 %

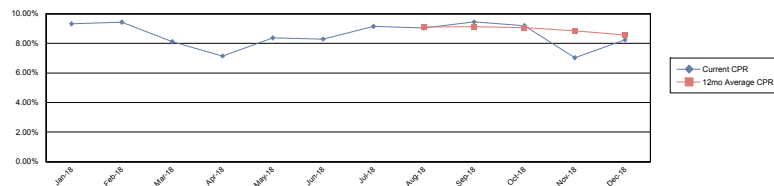
CPR

Current Month 8.244 %
3 Month Average 8.151 %
12 Month Average 8.563 %

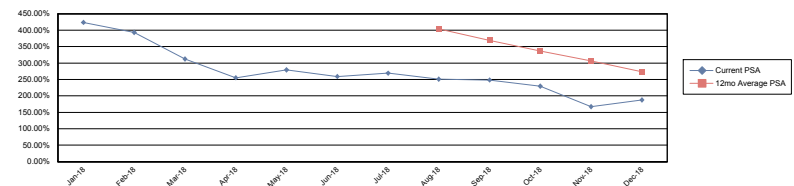
PSA

Current Month 187.367 %
3 Month Average 194.739 %
12 Month Average 272.989 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.678 %
3 Month Average 0.662 %
12 Month Average 0.677 %

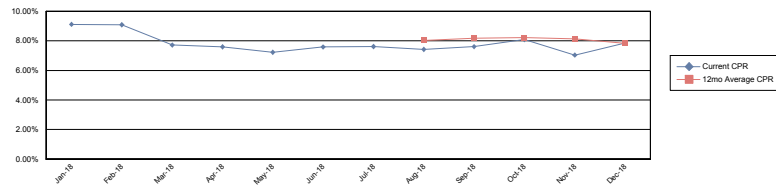
CPR

Current Month 7.840 %
3 Month Average 7.657 %
12 Month Average 7.826 %

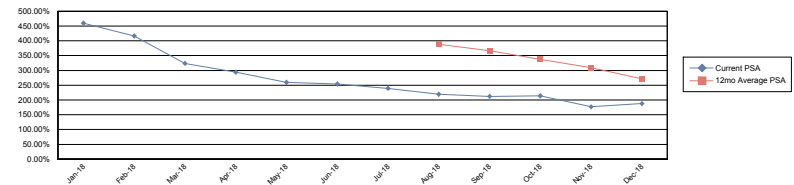
PSA

Current Month 187.465 %
3 Month Average 192.728 %
12 Month Average 271.370 %

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043752295	370,557.34	0.00	0.000%	370,557.34
Totals	370,557.34	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: 26-Dec-2018

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.