

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		01/31/2018	0.00000 %	15,071,119,523.50	0.00	147,487,017.86	0.00	14,923,632,505.63	147,487,017.86	0.00
1M-1	30711XQS6	02/23/2018	2.31135 %	126,952,277.43	260,827.69	5,534,565.02	0.00	121,417,712.41	5,795,392.71	0.00
1M-1H		01/31/2018	0.00000 %	6,682,446.82	0.00	291,325.51	0.00	6,391,121.31	291,325.51	0.00
1M-2A	30711XQT4	02/23/2018	4.21135 %	93,986,000.00	351,829.28	0.00	0.00	93,986,000.00	351,829.28	0.00
1M-AH		01/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	02/23/2018	4.21135 %	93,986,000.00	351,829.28	0.00	0.00	93,986,000.00	351,829.28	0.00
1M-BH		01/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	02/23/2018	4.21135 %	93,986,000.00	351,829.28	0.00	0.00	93,986,000.00	351,829.28	0.00
1M-CH		01/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	02/23/2018	4.21135 %	281,958,000.00	1,055,487.84	0.00	0.00	281,958,000.00	1,055,487.84	0.00
1M-2H		01/31/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	02/23/2018	5.71135 %	78,322,000.00	397,621.65	0.00	0.00	78,322,000.00	397,621.65	0.00
1B-1H		01/31/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		01/31/2018	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	02/23/2018	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1A-I2	30711XRB2	02/23/2018	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1A-I3	30711XRD8	02/23/2018	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1A-I4	30711XRF3	02/23/2018	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1B-I1	30711XRH9	02/23/2018	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1B-I2	30711XRK2	02/23/2018	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1B-I3	30711XRM8	02/23/2018	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1B-I4	30711XRP1	02/23/2018	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1C-I1	30711XRR7	02/23/2018	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1C-I2	30711XRT3	02/23/2018	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1C-I3	30711XRV8	02/23/2018	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1C-I4	30711XRX4	02/23/2018	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1E-A1	30711XQY3	02/23/2018	2.41135 %	93,986,000.00	201,451.68	0.00	0.00	93,986,000.00	201,451.68	0.00
1E-A2	30711XRA4	02/23/2018	2.81135 %	93,986,000.00	234,868.93	0.00	0.00	93,986,000.00	234,868.93	0.00
1E-A3	30711XRC0	02/23/2018	3.21135 %	93,986,000.00	268,286.17	0.00	0.00	93,986,000.00	268,286.17	0.00
1E-A4	30711XRE6	02/23/2018	3.61135 %	93,986,000.00	301,703.41	0.00	0.00	93,986,000.00	301,703.41	0.00
1E-B1	30711XRG1	02/23/2018	2.41135 %	93,986,000.00	201,451.68	0.00	0.00	93,986,000.00	201,451.68	0.00
1E-B2	30711XRJ5	02/23/2018	2.81135 %	93,986,000.00	234,868.93	0.00	0.00	93,986,000.00	234,868.93	0.00
1E-B3	30711XRL0	02/23/2018	3.21135 %	93,986,000.00	268,286.17	0.00	0.00	93,986,000.00	268,286.17	0.00
1E-B4	30711XRN6	02/23/2018	3.61135 %	93,986,000.00	301,703.41	0.00	0.00	93,986,000.00	301,703.41	0.00
1E-C1	30711XRQ9	02/23/2018	2.41135 %	93,986,000.00	201,451.68	0.00	0.00	93,986,000.00	201,451.68	0.00
1E-C2	30711XRS5	02/23/2018	2.81135 %	93,986,000.00	234,868.93	0.00	0.00	93,986,000.00	234,868.93	0.00
1E-C3	30711XRU0	02/23/2018	3.21135 %	93,986,000.00	268,286.17	0.00	0.00	93,986,000.00	268,286.17	0.00
1E-C4	30711XRW6	02/23/2018	3.61135 %	93,986,000.00	301,703.41	0.00	0.00	93,986,000.00	301,703.41	0.00
1E-D1	30711XRY2	02/23/2018	2.41135 %	187,972,000.00	402,903.36	0.00	0.00	187,972,000.00	402,903.36	0.00
1E-D2	30711XRZ9	02/23/2018	2.81135 %	187,972,000.00	469,737.85	0.00	0.00	187,972,000.00	469,737.85	0.00
1E-D3	30711XSA3	02/23/2018	3.21135 %	187,972,000.00	536,572.34	0.00	0.00	187,972,000.00	536,572.34	0.00
1E-D4	30711XSB1	02/23/2018	3.61135 %	187,972,000.00	603,406.83	0.00	0.00	187,972,000.00	603,406.83	0.00
1E-D5	30711XSC9	02/23/2018	4.21135 %	187,972,000.00	703,658.56	0.00	0.00	187,972,000.00	703,658.56	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	02/23/2018	2.41135 %	187,972,000.00	402,903.36	0.00	0.00	187,972,000.00	402,903.36	0.00
1E-F2	30711XSE5	02/23/2018	2.81135 %	187,972,000.00	469,737.85	0.00	0.00	187,972,000.00	469,737.85	0.00
1E-F3	30711XSF2	02/23/2018	3.21135 %	187,972,000.00	536,572.34	0.00	0.00	187,972,000.00	536,572.34	0.00
1E-F4	30711XSG0	02/23/2018	3.61135 %	187,972,000.00	603,406.83	0.00	0.00	187,972,000.00	603,406.83	0.00
1E-F5	30711XSH8	02/23/2018	4.21135 %	187,972,000.00	703,658.56	0.00	0.00	187,972,000.00	703,658.56	0.00
1X-1	30711XSJ4	02/23/2018	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1X-2	30711XSK1	02/23/2018	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1X-3	30711XSL9	02/23/2018	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1X-4	30711XSM7	02/23/2018	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
1Y-1	30711XSN5	02/23/2018	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1Y-2	30711XSP0	02/23/2018	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1Y-3	30711XSQ8	02/23/2018	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1Y-4	30711XSR6	02/23/2018	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
2A-H		01/31/2018	0.00000 %	14,189,440,945.92	0.00	138,145,621.75	0.00	14,051,295,324.17	138,145,621.75	0.00
2M-1	30711XSS4	02/23/2018	2.31135 %	113,446,253.35	233,079.11	920,789.92	0.00	112,525,463.44	1,153,869.03	0.00
2M-1H		01/31/2018	0.00000 %	5,971,425.63	0.00	48,467.26	0.00	5,922,958.38	48,467.26	0.00
2M-2A	30711XST2	02/23/2018	4.36135 %	119,342,000.00	462,659.76	0.00	0.00	119,342,000.00	462,659.76	0.00
2M-AH		01/31/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	02/23/2018	4.36135 %	120,816,000.00	468,374.10	0.00	0.00	120,816,000.00	468,374.10	0.00
2M-BH		01/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	02/23/2018	4.36135 %	120,816,000.00	468,374.10	0.00	0.00	120,816,000.00	468,374.10	0.00
2M-CH		01/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	02/23/2018	4.36135 %	360,974,000.00	1,399,407.96	0.00	0.00	360,974,000.00	1,399,407.96	0.00
2M-2H		01/31/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	02/23/2018	6.01135 %	73,668,000.00	393,639.23	0.00	0.00	73,668,000.00	393,639.23	0.00
2B-1H		01/31/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		01/31/2018	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	02/23/2018	1.80000 %	0.00	190,947.20	0.00	0.00	0.00	190,947.20	0.00
2A-I2	30711XTB0	02/23/2018	1.40000 %	0.00	148,514.49	0.00	0.00	0.00	148,514.49	0.00
2A-I3	30711XTD6	02/23/2018	1.00000 %	0.00	106,081.78	0.00	0.00	0.00	106,081.78	0.00
2A-I4	30711XTF1	02/23/2018	0.60000 %	0.00	63,649.07	0.00	0.00	0.00	63,649.07	0.00
2B-I1	30711XTH7	02/23/2018	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2B-I2	30711XTK0	02/23/2018	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2B-I3	30711XTM6	02/23/2018	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2B-I4	30711XTP9	02/23/2018	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2C-I1	30711XTR5	02/23/2018	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2C-I2	30711XTT1	02/23/2018	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2C-I3	30711XTV6	02/23/2018	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2C-I4	30711XTX2	02/23/2018	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2E-A1	30711XSY1	02/23/2018	2.56135 %	119,342,000.00	271,712.56	0.00	0.00	119,342,000.00	271,712.56	0.00
2E-A2	30711XTA2	02/23/2018	2.96135 %	119,342,000.00	314,145.27	0.00	0.00	119,342,000.00	314,145.27	0.00
2E-A3	30711XTC8	02/23/2018	3.36135 %	119,342,000.00	356,577.98	0.00	0.00	119,342,000.00	356,577.98	0.00
2E-A4	30711XTE4	02/23/2018	3.76135 %	119,342,000.00	399,010.69	0.00	0.00	119,342,000.00	399,010.69	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	02/23/2018	2.56135 %	120,816,000.00	275,068.50	0.00	0.00	120,816,000.00	275,068.50	0.00
2E-B2	30711XTJ3	02/23/2018	2.96135 %	120,816,000.00	318,025.30	0.00	0.00	120,816,000.00	318,025.30	0.00
2E-B3	30711XTL8	02/23/2018	3.36135 %	120,816,000.00	360,982.10	0.00	0.00	120,816,000.00	360,982.10	0.00
2E-B4	30711XTN4	02/23/2018	3.76135 %	120,816,000.00	403,938.90	0.00	0.00	120,816,000.00	403,938.90	0.00
2E-C1	30711XTQ7	02/23/2018	2.56135 %	120,816,000.00	275,068.50	0.00	0.00	120,816,000.00	275,068.50	0.00
2E-C2	30711XTS3	02/23/2018	2.96135 %	120,816,000.00	318,025.30	0.00	0.00	120,816,000.00	318,025.30	0.00
2E-C3	30711XTU8	02/23/2018	3.36135 %	120,816,000.00	360,982.10	0.00	0.00	120,816,000.00	360,982.10	0.00
2E-C4	30711XTW4	02/23/2018	3.76135 %	120,816,000.00	403,938.90	0.00	0.00	120,816,000.00	403,938.90	0.00
2E-D1	30711XTY0	02/23/2018	2.56135 %	240,158,000.00	546,781.06	0.00	0.00	240,158,000.00	546,781.06	0.00
2E-D2	30711XTZ7	02/23/2018	2.96135 %	240,158,000.00	632,170.57	0.00	0.00	240,158,000.00	632,170.57	0.00
2E-D3	30711XUA0	02/23/2018	3.36135 %	240,158,000.00	717,560.08	0.00	0.00	240,158,000.00	717,560.08	0.00
2E-D4	30711XUB8	02/23/2018	3.76135 %	240,158,000.00	802,949.59	0.00	0.00	240,158,000.00	802,949.59	0.00
2E-D5	30711XUC6	02/23/2018	4.36135 %	240,158,000.00	931,033.86	0.00	0.00	240,158,000.00	931,033.86	0.00
2E-F1	30711XUD4	02/23/2018	2.56135 %	241,632,000.00	550,137.00	0.00	0.00	241,632,000.00	550,137.00	0.00
2E-F2	30711XUE2	02/23/2018	2.96135 %	241,632,000.00	636,050.60	0.00	0.00	241,632,000.00	636,050.60	0.00
2E-F3	30711XUF9	02/23/2018	3.36135 %	241,632,000.00	721,964.20	0.00	0.00	241,632,000.00	721,964.20	0.00
2E-F4	30711XUG7	02/23/2018	3.76135 %	241,632,000.00	807,877.80	0.00	0.00	241,632,000.00	807,877.80	0.00
2E-F5	30711XUH5	02/23/2018	4.36135 %	241,632,000.00	936,748.20	0.00	0.00	241,632,000.00	936,748.20	0.00
2X-1	30711XUJ1	02/23/2018	1.80000 %	0.00	384,252.80	0.00	0.00	0.00	384,252.80	0.00
2X-2	30711XUK8	02/23/2018	1.40000 %	0.00	298,863.29	0.00	0.00	0.00	298,863.29	0.00
2X-3	30711XUL6	02/23/2018	1.00000 %	0.00	213,473.78	0.00	0.00	0.00	213,473.78	0.00
2X-4	30711XUM4	02/23/2018	0.60000 %	0.00	128,084.27	0.00	0.00	0.00	128,084.27	0.00
2Y-1	30711XUN2	02/23/2018	1.80000 %	0.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00
2Y-2	30711XUP7	02/23/2018	1.40000 %	0.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00
2Y-3	30711XUQ5	02/23/2018	1.00000 %	0.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00
2Y-4	30711XUR3	02/23/2018	0.60000 %	0.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00
Totals				38,047,541,882.65	32,390,038.41	292,427,787.32	0.00	37,755,114,095.34	324,817,825.73	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	15,071,119,523.50	23,714,565.45	123,772,452.41	0.00	0.00	147,487,017.86	14,923,632,505.63	0.94082074	147,487,017.86
1M-1	156,644,000.00	126,952,277.43	889,907.51	4,644,657.51	0.00	0.00	5,534,565.02	121,417,712.41	0.77511882	5,534,565.02
1M-1H	8,245,344.00	6,682,446.82	46,842.48	244,483.02	0.00	0.00	291,325.51	6,391,121.31	0.77511882	291,325.51
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,444,672.00	0.00	0.00	0.00	0.00	0.00	82,444,672.00	1.00000000	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	14,189,440,945.92	21,013,850.27	117,131,771.48	0.00	0.00	138,145,621.75	14,051,295,324.17	0.94621428	138,145,621.75
2M-1	117,869,000.00	113,446,253.35	920,789.92	0.00	0.00	0.00	920,789.92	112,525,463.44	0.95466546	920,789.92
2M-1H	6,204,224.00	5,971,425.63	48,467.26	0.00	0.00	0.00	48,467.26	5,922,958.38	0.95466546	48,467.26
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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Series 2017-C06**

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Securities Administration Services
8480 Stagecoach Circle
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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	38,047,541,882.65	46,634,422.89	245,793,364.42	0.00	0.00	292,427,787.32	37,755,114,095.34	0.95497320	292,427,787.32

**Connecticut Avenue Securities
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Series 2017-C06**

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

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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	950.11866910	1.49502174	7.80290526	0.00000000	0.00000000	9.29792700	940.82074210	0.94082074	9.29792700
1M-1	156,644,000.00	810.45094246	5.68108265	29.65104000	0.00000000	0.00000000	35.33212265	775.11881981	0.77511882	35.33212265
1M-1H	8,245,344.00	810.45094298	5.68108256	29.65103942	0.00000000	0.00000000	35.33212320	775.11881978	0.77511882	35.33212320
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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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	955.51700593	1.41507276	7.88765393	0.00000000	0.00000000	9.30272668	946.21427925	0.94621428	9.30272668
2M-1	117,869,000.00	962.47743978	7.81197703	0.00000000	0.00000000	0.00000000	7.81197703	954.66546284	0.95466546	7.81197703
2M-1H	6,204,224.00	962.47743956	7.81197778	0.00000000	0.00000000	0.00000000	7.81197778	954.66546340	0.95466546	7.81197778
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	15,071,119,523.50	0.00	0.00	0.00	0.00	0.00	0.00	14,923,632,505.63
1M-1	01/25/18 - 02/25/18	32	2.31135 %	126,952,277.43	260,827.69	0.00	0.00	0.00	260,827.69	0.00	121,417,712.41
1M-1H	N/A	N/A	0.00000 %	6,682,446.82	0.00	0.00	0.00	0.00	0.00	0.00	6,391,121.31
1M-2A	01/25/18 - 02/25/18	32	4.21135 %	93,986,000.00	351,829.28	0.00	0.00	0.00	351,829.28	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	01/25/18 - 02/25/18	32	4.21135 %	93,986,000.00	351,829.28	0.00	0.00	0.00	351,829.28	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	01/25/18 - 02/25/18	32	4.21135 %	93,986,000.00	351,829.28	0.00	0.00	0.00	351,829.28	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	01/25/18 - 02/25/18	32	4.21135 %	281,958,000.00	1,055,487.84	0.00	0.00	0.00	1,055,487.84	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	01/25/18 - 02/25/18	32	5.71135 %	78,322,000.00	397,621.65	0.00	0.00	0.00	397,621.65	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,444,672.00	0.00	0.00	0.00	0.00	0.00	0.00	82,444,672.00
1A-I1	01/25/18 - 02/25/18	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1A-I2	01/25/18 - 02/25/18	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1A-I3	01/25/18 - 02/25/18	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1A-I4	01/25/18 - 02/25/18	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1B-I1	01/25/18 - 02/25/18	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1B-I2	01/25/18 - 02/25/18	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1B-I3	01/25/18 - 02/25/18	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1B-I4	01/25/18 - 02/25/18	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1C-I1	01/25/18 - 02/25/18	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1C-I2	01/25/18 - 02/25/18	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1C-I3	01/25/18 - 02/25/18	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1C-I4	01/25/18 - 02/25/18	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1E-A1	01/25/18 - 02/25/18	32	2.41135 %	93,986,000.00	201,451.68	0.00	0.00	0.00	201,451.68	0.00	93,986,000.00
1E-A2	01/25/18 - 02/25/18	32	2.81135 %	93,986,000.00	234,868.93	0.00	0.00	0.00	234,868.93	0.00	93,986,000.00
1E-A3	01/25/18 - 02/25/18	32	3.21135 %	93,986,000.00	268,286.17	0.00	0.00	0.00	268,286.17	0.00	93,986,000.00
1E-A4	01/25/18 - 02/25/18	32	3.61135 %	93,986,000.00	301,703.41	0.00	0.00	0.00	301,703.41	0.00	93,986,000.00
1E-B1	01/25/18 - 02/25/18	32	2.41135 %	93,986,000.00	201,451.68	0.00	0.00	0.00	201,451.68	0.00	93,986,000.00
1E-B2	01/25/18 - 02/25/18	32	2.81135 %	93,986,000.00	234,868.93	0.00	0.00	0.00	234,868.93	0.00	93,986,000.00
1E-B3	01/25/18 - 02/25/18	32	3.21135 %	93,986,000.00	268,286.17	0.00	0.00	0.00	268,286.17	0.00	93,986,000.00
1E-B4	01/25/18 - 02/25/18	32	3.61135 %	93,986,000.00	301,703.41	0.00	0.00	0.00	301,703.41	0.00	93,986,000.00
1E-C1	01/25/18 - 02/25/18	32	2.41135 %	93,986,000.00	201,451.68	0.00	0.00	0.00	201,451.68	0.00	93,986,000.00
1E-C2	01/25/18 - 02/25/18	32	2.81135 %	93,986,000.00	234,868.93	0.00	0.00	0.00	234,868.93	0.00	93,986,000.00
1E-C3	01/25/18 - 02/25/18	32	3.21135 %	93,986,000.00	268,286.17	0.00	0.00	0.00	268,286.17	0.00	93,986,000.00
1E-C4	01/25/18 - 02/25/18	32	3.61135 %	93,986,000.00	301,703.41	0.00	0.00	0.00	301,703.41	0.00	93,986,000.00
1E-D1	01/25/18 - 02/25/18	32	2.41135 %	187,972,000.00	402,903.36	0.00	0.00	0.00	402,903.36	0.00	187,972,000.00
1E-D2	01/25/18 - 02/25/18	32	2.81135 %	187,972,000.00	469,737.85	0.00	0.00	0.00	469,737.85	0.00	187,972,000.00
1E-D3	01/25/18 - 02/25/18	32	3.21135 %	187,972,000.00	536,572.34	0.00	0.00	0.00	536,572.34	0.00	187,972,000.00
1E-D4	01/25/18 - 02/25/18	32	3.61135 %	187,972,000.00	603,406.83	0.00	0.00	0.00	603,406.83	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	01/25/18 - 02/25/18	32	4.21135 %	187,972,000.00	703,658.56	0.00	0.00	0.00	703,658.56	0.00	187,972,000.00
1E-F1	01/25/18 - 02/25/18	32	2.41135 %	187,972,000.00	402,903.36	0.00	0.00	0.00	402,903.36	0.00	187,972,000.00
1E-F2	01/25/18 - 02/25/18	32	2.81135 %	187,972,000.00	469,737.85	0.00	0.00	0.00	469,737.85	0.00	187,972,000.00
1E-F3	01/25/18 - 02/25/18	32	3.21135 %	187,972,000.00	536,572.34	0.00	0.00	0.00	536,572.34	0.00	187,972,000.00
1E-F4	01/25/18 - 02/25/18	32	3.61135 %	187,972,000.00	603,406.83	0.00	0.00	0.00	603,406.83	0.00	187,972,000.00
1E-F5	01/25/18 - 02/25/18	32	4.21135 %	187,972,000.00	703,658.56	0.00	0.00	0.00	703,658.56	0.00	187,972,000.00
1X-1	01/25/18 - 02/25/18	32	1.80000 %	187,972,000.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00	187,972,000.00
1X-2	01/25/18 - 02/25/18	32	1.40000 %	187,972,000.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00	187,972,000.00
1X-3	01/25/18 - 02/25/18	32	1.00000 %	187,972,000.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00	187,972,000.00
1X-4	01/25/18 - 02/25/18	32	0.60000 %	187,972,000.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00	187,972,000.00
1Y-1	01/25/18 - 02/25/18	32	1.80000 %	187,972,000.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00	187,972,000.00
1Y-2	01/25/18 - 02/25/18	32	1.40000 %	187,972,000.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00	187,972,000.00
1Y-3	01/25/18 - 02/25/18	32	1.00000 %	187,972,000.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00	187,972,000.00
1Y-4	01/25/18 - 02/25/18	32	0.60000 %	187,972,000.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	14,189,440,945.92	0.00	0.00	0.00	0.00	0.00	0.00	14,051,295,324.17
2M-1	01/25/18 - 02/25/18	32	2.31135 %	113,446,253.35	233,079.11	0.00	0.00	0.00	233,079.11	0.00	112,525,463.44
2M-1H	N/A	N/A	0.00000 %	5,971,425.63	0.00	0.00	0.00	0.00	0.00	0.00	5,922,958.38
2M-2A	01/25/18 - 02/25/18	32	4.36135 %	119,342,000.00	462,659.76	0.00	0.00	0.00	462,659.76	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	01/25/18 - 02/25/18	32	4.36135 %	120,816,000.00	468,374.10	0.00	0.00	0.00	468,374.10	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	01/25/18 - 02/25/18	32	4.36135 %	120,816,000.00	468,374.10	0.00	0.00	0.00	468,374.10	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	01/25/18 - 02/25/18	32	4.36135 %	360,974,000.00	1,399,407.96	0.00	0.00	0.00	1,399,407.96	0.00	360,974,000.00
2M-2H	N/A	N/A	0.00000 %	19,000,250.00	0.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00
2B-1	01/25/18 - 02/25/18	32	6.01135 %	73,668,000.00	393,639.23	0.00	0.00	0.00	393,639.23	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	01/25/18 - 02/25/18	32	1.80000 %	119,342,000.00	190,947.20	0.00	0.00	0.00	190,947.20	0.00	119,342,000.00
2A-I2	01/25/18 - 02/25/18	32	1.40000 %	119,342,000.00	148,514.49	0.00	0.00	0.00	148,514.49	0.00	119,342,000.00
2A-I3	01/25/18 - 02/25/18	32	1.00000 %	119,342,000.00	106,081.78	0.00	0.00	0.00	106,081.78	0.00	119,342,000.00
2A-I4	01/25/18 - 02/25/18	32	0.60000 %	119,342,000.00	63,649.07	0.00	0.00	0.00	63,649.07	0.00	119,342,000.00
2B-I1	01/25/18 - 02/25/18	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2B-I2	01/25/18 - 02/25/18	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2B-I3	01/25/18 - 02/25/18	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2B-I4	01/25/18 - 02/25/18	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2C-I1	01/25/18 - 02/25/18	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2C-I2	01/25/18 - 02/25/18	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2C-I3	01/25/18 - 02/25/18	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2C-I4	01/25/18 - 02/25/18	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2E-A1	01/25/18 - 02/25/18	32	2.56135 %	119,342,000.00	271,712.56	0.00	0.00	0.00	271,712.56	0.00	119,342,000.00
2E-A2	01/25/18 - 02/25/18	32	2.96135 %	119,342,000.00	314,145.27	0.00	0.00	0.00	314,145.27	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	01/25/18 - 02/25/18	32	3.36135 %	119,342,000.00	356,577.98	0.00	0.00	0.00	356,577.98	0.00	119,342,000.00
2E-A4	01/25/18 - 02/25/18	32	3.76135 %	119,342,000.00	399,010.69	0.00	0.00	0.00	399,010.69	0.00	119,342,000.00
2E-B1	01/25/18 - 02/25/18	32	2.56135 %	120,816,000.00	275,068.50	0.00	0.00	0.00	275,068.50	0.00	120,816,000.00
2E-B2	01/25/18 - 02/25/18	32	2.96135 %	120,816,000.00	318,025.30	0.00	0.00	0.00	318,025.30	0.00	120,816,000.00
2E-B3	01/25/18 - 02/25/18	32	3.36135 %	120,816,000.00	360,982.10	0.00	0.00	0.00	360,982.10	0.00	120,816,000.00
2E-B4	01/25/18 - 02/25/18	32	3.76135 %	120,816,000.00	403,938.90	0.00	0.00	0.00	403,938.90	0.00	120,816,000.00
2E-C1	01/25/18 - 02/25/18	32	2.56135 %	120,816,000.00	275,068.50	0.00	0.00	0.00	275,068.50	0.00	120,816,000.00
2E-C2	01/25/18 - 02/25/18	32	2.96135 %	120,816,000.00	318,025.30	0.00	0.00	0.00	318,025.30	0.00	120,816,000.00
2E-C3	01/25/18 - 02/25/18	32	3.36135 %	120,816,000.00	360,982.10	0.00	0.00	0.00	360,982.10	0.00	120,816,000.00
2E-C4	01/25/18 - 02/25/18	32	3.76135 %	120,816,000.00	403,938.90	0.00	0.00	0.00	403,938.90	0.00	120,816,000.00
2E-D1	01/25/18 - 02/25/18	32	2.56135 %	240,158,000.00	546,781.06	0.00	0.00	0.00	546,781.06	0.00	240,158,000.00
2E-D2	01/25/18 - 02/25/18	32	2.96135 %	240,158,000.00	632,170.57	0.00	0.00	0.00	632,170.57	0.00	240,158,000.00
2E-D3	01/25/18 - 02/25/18	32	3.36135 %	240,158,000.00	717,560.08	0.00	0.00	0.00	717,560.08	0.00	240,158,000.00
2E-D4	01/25/18 - 02/25/18	32	3.76135 %	240,158,000.00	802,949.59	0.00	0.00	0.00	802,949.59	0.00	240,158,000.00
2E-D5	01/25/18 - 02/25/18	32	4.36135 %	240,158,000.00	931,033.86	0.00	0.00	0.00	931,033.86	0.00	240,158,000.00
2E-F1	01/25/18 - 02/25/18	32	2.56135 %	241,632,000.00	550,137.00	0.00	0.00	0.00	550,137.00	0.00	241,632,000.00
2E-F2	01/25/18 - 02/25/18	32	2.96135 %	241,632,000.00	636,050.60	0.00	0.00	0.00	636,050.60	0.00	241,632,000.00
2E-F3	01/25/18 - 02/25/18	32	3.36135 %	241,632,000.00	721,964.20	0.00	0.00	0.00	721,964.20	0.00	241,632,000.00
2E-F4	01/25/18 - 02/25/18	32	3.76135 %	241,632,000.00	807,877.80	0.00	0.00	0.00	807,877.80	0.00	241,632,000.00
2E-F5	01/25/18 - 02/25/18	32	4.36135 %	241,632,000.00	936,748.20	0.00	0.00	0.00	936,748.20	0.00	241,632,000.00
2X-1	01/25/18 - 02/25/18	32	1.80000 %	240,158,000.00	384,252.80	0.00	0.00	0.00	384,252.80	0.00	240,158,000.00
2X-2	01/25/18 - 02/25/18	32	1.40000 %	240,158,000.00	298,863.29	0.00	0.00	0.00	298,863.29	0.00	240,158,000.00
2X-3	01/25/18 - 02/25/18	32	1.00000 %	240,158,000.00	213,473.78	0.00	0.00	0.00	213,473.78	0.00	240,158,000.00
2X-4	01/25/18 - 02/25/18	32	0.60000 %	240,158,000.00	128,084.27	0.00	0.00	0.00	128,084.27	0.00	240,158,000.00
2Y-1	01/25/18 - 02/25/18	32	1.80000 %	241,632,000.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00	241,632,000.00
2Y-2	01/25/18 - 02/25/18	32	1.40000 %	241,632,000.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00	241,632,000.00
2Y-3	01/25/18 - 02/25/18	32	1.00000 %	241,632,000.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00	241,632,000.00
2Y-4	01/25/18 - 02/25/18	32	0.60000 %	241,632,000.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00	241,632,000.00
Totals					32,390,038.41	0.00	0.00	0.00	32,390,038.41	0.00	

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

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	950.11866910	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	940.82074210
1M-1	156,644,000.00	2.31135 %	810.45094246	1.66509850	0.00000000	0.00000000	0.00000000	1.66509850	0.00000000	775.11881981
1M-1H	8,245,344.00	0.00000 %	810.45094298	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	775.11881978
1M-2A	93,986,000.00	4.21135 %	1000.00000000	3.74342221	0.00000000	0.00000000	0.00000000	3.74342221	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	4.21135 %	1000.00000000	3.74342221	0.00000000	0.00000000	0.00000000	3.74342221	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	4.21135 %	1000.00000000	3.74342221	0.00000000	0.00000000	0.00000000	3.74342221	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	4.21135 %	1000.00000000	3.74342221	0.00000000	0.00000000	0.00000000	3.74342221	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	5.71135 %	1000.00000000	5.07675557	0.00000000	0.00000000	0.00000000	5.07675557	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.41135 %	1000.00000000	2.14342221	0.00000000	0.00000000	0.00000000	2.14342221	0.00000000	1000.00000000
1E-A2	93,986,000.00	2.81135 %	1000.00000000	2.49897783	0.00000000	0.00000000	0.00000000	2.49897783	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.21135 %	1000.00000000	2.85453333	0.00000000	0.00000000	0.00000000	2.85453333	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.61135 %	1000.00000000	3.21008884	0.00000000	0.00000000	0.00000000	3.21008884	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.41135 %	1000.00000000	2.14342221	0.00000000	0.00000000	0.00000000	2.14342221	0.00000000	1000.00000000
1E-B2	93,986,000.00	2.81135 %	1000.00000000	2.49897783	0.00000000	0.00000000	0.00000000	2.49897783	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.21135 %	1000.00000000	2.85453333	0.00000000	0.00000000	0.00000000	2.85453333	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.61135 %	1000.00000000	3.21008884	0.00000000	0.00000000	0.00000000	3.21008884	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.41135 %	1000.00000000	2.14342221	0.00000000	0.00000000	0.00000000	2.14342221	0.00000000	1000.00000000
1E-C2	93,986,000.00	2.81135 %	1000.00000000	2.49897783	0.00000000	0.00000000	0.00000000	2.49897783	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.21135 %	1000.00000000	2.85453333	0.00000000	0.00000000	0.00000000	2.85453333	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.61135 %	1000.00000000	3.21008884	0.00000000	0.00000000	0.00000000	3.21008884	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.41135 %	1000.00000000	2.14342221	0.00000000	0.00000000	0.00000000	2.14342221	0.00000000	1000.00000000
1E-D2	187,972,000.00	2.81135 %	1000.00000000	2.49897777	0.00000000	0.00000000	0.00000000	2.49897777	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.21135 %	1000.00000000	2.85453333	0.00000000	0.00000000	0.00000000	2.85453333	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.61135 %	1000.00000000	3.21008890	0.00000000	0.00000000	0.00000000	3.21008890	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	4.21135 %	1000.00000000	3.74342221	0.00000000	0.00000000	0.00000000	3.74342221	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.41135 %	1000.00000000	2.14342221	0.00000000	0.00000000	0.00000000	2.14342221	0.00000000	1000.00000000
1E-F2	187,972,000.00	2.81135 %	1000.00000000	2.49897777	0.00000000	0.00000000	0.00000000	2.49897777	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.21135 %	1000.00000000	2.85453333	0.00000000	0.00000000	0.00000000	2.85453333	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.61135 %	1000.00000000	3.21008890	0.00000000	0.00000000	0.00000000	3.21008890	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.21135 %	1000.00000000	3.74342221	0.00000000	0.00000000	0.00000000	3.74342221	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	955.51700593	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	946.21427925
2M-1	117,869,000.00	2.31135 %	962.47743978	1.97744199	0.00000000	0.00000000	0.00000000	1.97744199	0.00000000	954.66546284
2M-1H	6,204,224.00	0.00000 %	962.47743956	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	954.66546340
2M-2A	119,342,000.00	4.36135 %	1000.00000000	3.87675554	0.00000000	0.00000000	0.00000000	3.87675554	0.00000000	1000.00000000
2M-AH	6,282,140.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	120,816,000.00	4.36135 %	1000.00000000	3.87675556	0.00000000	0.00000000	0.00000000	3.87675556	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	4.36135 %	1000.00000000	3.87675556	0.00000000	0.00000000	0.00000000	3.87675556	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	4.36135 %	1000.00000000	3.87675556	0.00000000	0.00000000	0.00000000	3.87675556	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	6.01135 %	1000.00000000	5.34342225	0.00000000	0.00000000	0.00000000	5.34342225	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.56135 %	1000.00000000	2.27675554	0.00000000	0.00000000	0.00000000	2.27675554	0.00000000	1000.00000000
2E-A2	119,342,000.00	2.96135 %	1000.00000000	2.63231109	0.00000000	0.00000000	0.00000000	2.63231109	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	3.36135 %	1000.00000000	2.98786664	0.00000000	0.00000000	0.00000000	2.98786664	0.00000000	1000.00000000
2E-A4	119,342,000.00	3.76135 %	1000.00000000	3.34342218	0.00000000	0.00000000	0.00000000	3.34342218	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.56135 %	1000.00000000	2.27675556	0.00000000	0.00000000	0.00000000	2.27675556	0.00000000	1000.00000000
2E-B2	120,816,000.00	2.96135 %	1000.00000000	2.63231112	0.00000000	0.00000000	0.00000000	2.63231112	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.36135 %	1000.00000000	2.98786667	0.00000000	0.00000000	0.00000000	2.98786667	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.76135 %	1000.00000000	3.34342223	0.00000000	0.00000000	0.00000000	3.34342223	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.56135 %	1000.00000000	2.27675556	0.00000000	0.00000000	0.00000000	2.27675556	0.00000000	1000.00000000
2E-C2	120,816,000.00	2.96135 %	1000.00000000	2.63231112	0.00000000	0.00000000	0.00000000	2.63231112	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.36135 %	1000.00000000	2.98786667	0.00000000	0.00000000	0.00000000	2.98786667	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.76135 %	1000.00000000	3.34342223	0.00000000	0.00000000	0.00000000	3.34342223	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.56135 %	1000.00000000	2.27675555	0.00000000	0.00000000	0.00000000	2.27675555	0.00000000	1000.00000000
2E-D2	240,158,000.00	2.96135 %	1000.00000000	2.63231110	0.00000000	0.00000000	0.00000000	2.63231110	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.36135 %	1000.00000000	2.98786665	0.00000000	0.00000000	0.00000000	2.98786665	0.00000000	1000.00000000
2E-D4	240,158,000.00	3.76135 %	1000.00000000	3.34342221	0.00000000	0.00000000	0.00000000	3.34342221	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.36135 %	1000.00000000	3.87675555	0.00000000	0.00000000	0.00000000	3.87675555	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.56135 %	1000.00000000	2.27675556	0.00000000	0.00000000	0.00000000	2.27675556	0.00000000	1000.00000000
2E-F2	241,632,000.00	2.96135 %	1000.00000000	2.63231112	0.00000000	0.00000000	0.00000000	2.63231112	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.36135 %	1000.00000000	2.98786667	0.00000000	0.00000000	0.00000000	2.98786667	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.76135 %	1000.00000000	3.34342223	0.00000000	0.00000000	0.00000000	3.34342223	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.36135 %	1000.00000000	3.87675556	0.00000000	0.00000000	0.00000000	3.87675556	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	6,308,429.91
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	3,906,155.17
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	10,214,585.08
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,195,418.42
Total Withdrawals (Pool Distribution Amount)	10,214,585.08
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.561350%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	153,312,908.38
Total Principal Reduction Cumulative	975,802,901.65
Scheduled Principal Current	24,651,315.44
Scheduled Principal Cumulative	144,672,922.03
Unscheduled Principal Current	128,661,592.94
Unscheduled Principal Cumulative	831,129,979.62
Senior Reduction Amount	147,487,017.86
Subordinate Reduction Amount	5,825,890.52
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
<u>Group 2</u>	
Total Principal Reduction Current	139,114,878.92
Total Principal Reduction Cumulative	804,343,510.00
Scheduled Principal Current	21,983,107.44
Scheduled Principal Cumulative	130,133,880.82
Unscheduled Principal Current	117,131,771.48
Unscheduled Principal Cumulative	674,209,629.18
Senior Reduction Amount	138,145,621.75
Subordinate Reduction Amount	969,257.17
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	66843
Period Reference Pool Removal Loan Count	488
Period Ending Loan Count	66355
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	15,513,131,503.01
Period PIF Loan Count Current	475
PIF Loan Count Cumulative	2974
Period PIF Loan UPB Current	119,522,536.09
PIF Loan UPB Cumulative	775,654,370.67
Period Partial Prepayment Amount	6,605,794.89
Repurchase Prior CE Loan Count Current	13
Repurchase Prior CE Loan Count Cum	38
Repurchased Prior Credit Event UPB Curr	2,813,512.16
Repurchased Prior Credit Event UPB Cum	9,062,179.41
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	64622
Period Reference Pool Removal Loan Count	419
Period Ending Loan Count	64203
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	14,704,809,526.28
Period PIF Loan Count Current	413
PIF Loan Count Cumulative	2266
Period PIF Loan UPB Current	111,278,866.28
PIF Loan UPB Cumulative	632,254,263.53
Period Partial Prepayment Amount	4,990,010.64
Repurchase Prior CE Loan Count Current	6
Repurchase Prior CE Loan Count Cum	20
Repurchased Prior Credit Event UPB Curr	1,092,643.01
Repurchased Prior Credit Event UPB Cum	4,388,170.41
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Structural Reporting	
Group 1	
Senior Percentage	96.200000%
Subordinate Percentage	3.800000%
Minimum Credit Enhancement Test Pass?	YES
Group 2	
Senior Percentage	95.590900%
Subordinate Percentage	4.409100%
Minimum Credit Enhancement Test Pass?	NO

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

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

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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	424	92,556,709.95	0.638987%	0.596635%
60 Days	93	20,420,510.72	0.140155%	0.131634%
90 Days	147	32,017,010.45	0.221536%	0.206387%
120 Days	48	9,750,774.78	0.072338%	0.062855%
150 Days	6	1,245,323.98	0.009042%	0.008028%
180+ Days	1	506,461.82	0.001507%	0.003265%
	719	156,496,791.70	1.083566%	1.008802%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	460	100,410,980.25	0.716477%	0.682844%
60 Days	175	40,611,688.78	0.272573%	0.276180%
90 Days	218	52,492,537.49	0.339548%	0.356975%
120 Days	51	13,036,651.19	0.079436%	0.088656%
150 Days	5	1,830,826.26	0.007788%	0.012451%
180+ Days	7	1,209,666.99	0.010903%	0.008226%
	916	209,592,350.96	1.426725%	1.425332%

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	N/A

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Feb-2018

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**Group 2
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Feb-2018

2/12/2018

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

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

Realized Loss Summary

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

Realized Loss Summary

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

Realized Loss Detail

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

Realized Loss Detail

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

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Cumulative Realized Loss Summary

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

Cumulative Realized Loss Detail

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

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

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

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

Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.807 %
3 Month Average 0.877 %
12 Month Average 0.000 %

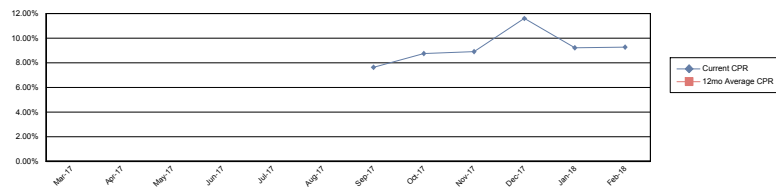
CPR

Current Month 9.264 %
3 Month Average 10.024 %
12 Month Average 0.000 %

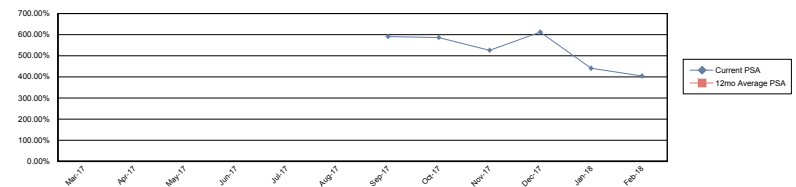
PSA

Current Month 403.942 %
3 Month Average 485.550 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.823 %
3 Month Average 0.888 %
12 Month Average 0.000 %

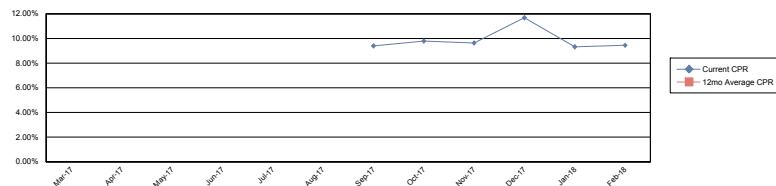
CPR

Current Month 9.436 %
3 Month Average 10.143 %
12 Month Average 0.000 %

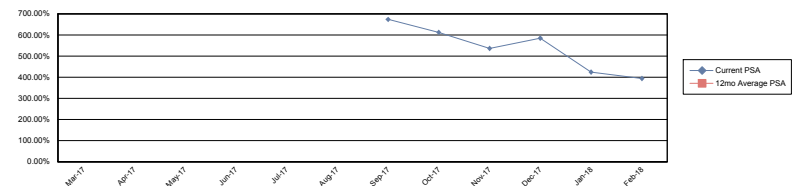
PSA

Current Month 393.370 %
3 Month Average 467.154 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.790 %
3 Month Average 0.865 %
12 Month Average 0.000 %

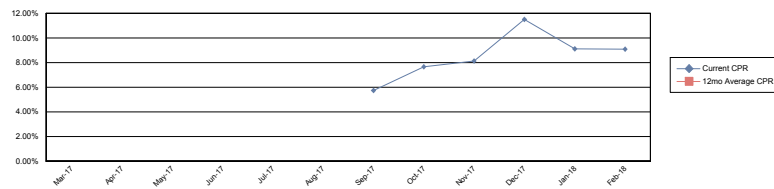
CPR

Current Month 9.082 %
3 Month Average 9.898 %
12 Month Average 0.000 %

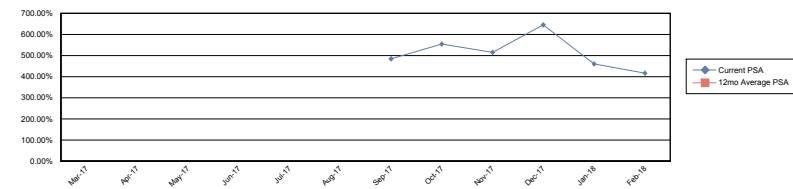
PSA

Current Month 416.184 %
3 Month Average 507.163 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

Connecticut Avenue Securities
Credit-Linked Notes
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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
0043742481	54,475.67	0.00	0.000%	54,475.67
0043743412	393,240.17	0.00	0.000%	393,240.17
0043750640	235,234.07	0.00	0.000%	235,234.07
0043756875	352,684.92	0.00	0.000%	352,684.92
0043759385	259,179.77	0.00	0.000%	259,179.77
0043768601	100,254.30	0.00	0.000%	100,254.30
0043778218	123,090.66	0.00	0.000%	123,090.66
0043780377	181,695.79	0.00	0.000%	181,695.79
0043783165	350,252.74	0.00	0.000%	350,252.74
0043796438	114,311.31	0.00	0.000%	114,311.31
0043799108	139,463.76	0.00	0.000%	139,463.76
0043799274	331,309.62	0.00	0.000%	331,309.62
0043804839	178,319.38	0.00	0.000%	178,319.38
0043829539	138,826.25	0.00	0.000%	138,826.25
0043839778	368,977.63	0.00	0.000%	368,977.63
0043862873	37,539.35	0.00	0.000%	37,539.35
0043865935	74,834.17	0.00	0.000%	74,834.17
0043867187	141,077.53	0.00	0.000%	141,077.53
0043874473	331,388.08	0.00	0.000%	331,388.08
Totals	3,906,155.17	0.00		

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager – CONN-AVE 2017-C06), 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.