

**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		10/31/2017	0.00000 %	15,552,502,891.52	0.00	154,057,106.34	0.00	15,398,445,785.18	154,057,106.34	0.00
1M-1	30711XQS6	11/24/2017	1.98788 %	145,016,562.59	264,252.56	5,781,112.69	0.00	139,235,449.89	6,045,365.25	0.00
1M-1H		10/31/2017	0.00000 %	7,633,305.10	0.00	304,303.15	0.00	7,329,001.95	304,303.15	0.00
1M-2A	30711XQT4	11/24/2017	3.88788 %	93,986,000.00	334,955.77	0.00	0.00	93,986,000.00	334,955.77	0.00
1M-AH		10/31/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	11/24/2017	3.88788 %	93,986,000.00	334,955.77	0.00	0.00	93,986,000.00	334,955.77	0.00
1M-BH		10/31/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	11/24/2017	3.88788 %	93,986,000.00	334,955.77	0.00	0.00	93,986,000.00	334,955.77	0.00
1M-CH		10/31/2017	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	11/24/2017	3.88788 %	281,958,000.00	1,004,867.30	0.00	0.00	281,958,000.00	1,004,867.30	0.00
1M-2H		10/31/2017	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	11/24/2017	5.38788 %	78,322,000.00	386,823.74	0.00	0.00	78,322,000.00	386,823.74	0.00
1B-1H		10/31/2017	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		10/31/2017	0.00000 %	82,444,672.00	0.00	0.00	0.00	82,444,672.00	0.00	0.00
1A-I1	30711XQZ0	11/24/2017	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1A-I2	30711XRB2	11/24/2017	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1A-I3	30711XRD8	11/24/2017	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1A-I4	30711XRF3	11/24/2017	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1B-I1	30711XRH9	11/24/2017	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1B-I2	30711XRK2	11/24/2017	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1B-I3	30711XRM8	11/24/2017	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1B-I4	30711XRP1	11/24/2017	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1C-I1	30711XRR7	11/24/2017	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1C-I2	30711XRT3	11/24/2017	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1C-I3	30711XRV8	11/24/2017	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1C-I4	30711XRX4	11/24/2017	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1E-A1	30711XQY3	11/24/2017	2.08788 %	93,986,000.00	179,878.87	0.00	0.00	93,986,000.00	179,878.87	0.00
1E-A2	30711XRA4	11/24/2017	2.48788 %	93,986,000.00	214,340.40	0.00	0.00	93,986,000.00	214,340.40	0.00
1E-A3	30711XRC0	11/24/2017	2.88788 %	93,986,000.00	248,801.93	0.00	0.00	93,986,000.00	248,801.93	0.00
1E-A4	30711XRE6	11/24/2017	3.28788 %	93,986,000.00	283,263.47	0.00	0.00	93,986,000.00	283,263.47	0.00
1E-B1	30711XRG1	11/24/2017	2.08788 %	93,986,000.00	179,878.87	0.00	0.00	93,986,000.00	179,878.87	0.00
1E-B2	30711XRJ5	11/24/2017	2.48788 %	93,986,000.00	214,340.40	0.00	0.00	93,986,000.00	214,340.40	0.00
1E-B3	30711XRL0	11/24/2017	2.88788 %	93,986,000.00	248,801.93	0.00	0.00	93,986,000.00	248,801.93	0.00
1E-B4	30711XRN6	11/24/2017	3.28788 %	93,986,000.00	283,263.47	0.00	0.00	93,986,000.00	283,263.47	0.00
1E-C1	30711XRQ9	11/24/2017	2.08788 %	93,986,000.00	179,878.87	0.00	0.00	93,986,000.00	179,878.87	0.00
1E-C2	30711XRS5	11/24/2017	2.48788 %	93,986,000.00	214,340.40	0.00	0.00	93,986,000.00	214,340.40	0.00
1E-C3	30711XRU0	11/24/2017	2.88788 %	93,986,000.00	248,801.93	0.00	0.00	93,986,000.00	248,801.93	0.00
1E-C4	30711XRW6	11/24/2017	3.28788 %	93,986,000.00	283,263.47	0.00	0.00	93,986,000.00	283,263.47	0.00
1E-D1	30711XRY2	11/24/2017	2.08788 %	187,972,000.00	359,757.73	0.00	0.00	187,972,000.00	359,757.73	0.00
1E-D2	30711XRZ9	11/24/2017	2.48788 %	187,972,000.00	428,680.80	0.00	0.00	187,972,000.00	428,680.80	0.00
1E-D3	30711XSA3	11/24/2017	2.88788 %	187,972,000.00	497,603.86	0.00	0.00	187,972,000.00	497,603.86	0.00
1E-D4	30711XSB1	11/24/2017	3.28788 %	187,972,000.00	566,526.93	0.00	0.00	187,972,000.00	566,526.93	0.00
1E-D5	30711XSC9	11/24/2017	3.88788 %	187,972,000.00	669,911.53	0.00	0.00	187,972,000.00	669,911.53	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	11/24/2017	2.08788 %	187,972,000.00	359,757.73	0.00	0.00	187,972,000.00	359,757.73	0.00
1E-F2	30711XSE5	11/24/2017	2.48788 %	187,972,000.00	428,680.80	0.00	0.00	187,972,000.00	428,680.80	0.00
1E-F3	30711XSF2	11/24/2017	2.88788 %	187,972,000.00	497,603.86	0.00	0.00	187,972,000.00	497,603.86	0.00
1E-F4	30711XSG0	11/24/2017	3.28788 %	187,972,000.00	566,526.93	0.00	0.00	187,972,000.00	566,526.93	0.00
1E-F5	30711XSH8	11/24/2017	3.88788 %	187,972,000.00	669,911.53	0.00	0.00	187,972,000.00	669,911.53	0.00
1X-1	30711XSJ4	11/24/2017	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1X-2	30711XSK1	11/24/2017	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1X-3	30711XSL9	11/24/2017	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1X-4	30711XSM7	11/24/2017	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
1Y-1	30711XSN5	11/24/2017	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1Y-2	30711XSP0	11/24/2017	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1Y-3	30711XSQ8	11/24/2017	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1Y-4	30711XSR6	11/24/2017	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
2A-H		10/31/2017	0.00000 %	14,631,052,938.12	0.00	128,418,080.42	0.00	14,502,634,857.70	128,418,080.42	0.00
2M-1	30711XSS4	11/24/2017	1.98788 %	116,120,530.44	211,597.54	893,169.43	0.00	115,227,361.01	1,104,766.97	0.00
2M-1H		10/31/2017	0.00000 %	6,112,190.50	0.00	47,013.41	0.00	6,065,177.09	47,013.41	0.00
2M-2A	30711XST2	11/24/2017	4.03788 %	119,342,000.00	441,731.29	0.00	0.00	119,342,000.00	441,731.29	0.00
2M-AH		10/31/2017	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	11/24/2017	4.03788 %	120,816,000.00	447,187.13	0.00	0.00	120,816,000.00	447,187.13	0.00
2M-BH		10/31/2017	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	11/24/2017	4.03788 %	120,816,000.00	447,187.13	0.00	0.00	120,816,000.00	447,187.13	0.00
2M-CH		10/31/2017	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	11/24/2017	4.03788 %	360,974,000.00	1,336,105.55	0.00	0.00	360,974,000.00	1,336,105.55	0.00
2M-2H		10/31/2017	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	11/24/2017	5.68788 %	73,668,000.00	384,096.85	0.00	0.00	73,668,000.00	384,096.85	0.00
2B-1H		10/31/2017	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		10/31/2017	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	11/24/2017	1.80000 %	0.00	196,914.30	0.00	0.00	0.00	196,914.30	0.00
2A-I2	30711XTB0	11/24/2017	1.40000 %	0.00	153,155.57	0.00	0.00	0.00	153,155.57	0.00
2A-I3	30711XTD6	11/24/2017	1.00000 %	0.00	109,396.83	0.00	0.00	0.00	109,396.83	0.00
2A-I4	30711XTF1	11/24/2017	0.60000 %	0.00	65,638.10	0.00	0.00	0.00	65,638.10	0.00
2B-I1	30711XTH7	11/24/2017	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2B-I2	30711XTK0	11/24/2017	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2B-I3	30711XTM6	11/24/2017	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2B-I4	30711XTP9	11/24/2017	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2C-I1	30711XTR5	11/24/2017	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2C-I2	30711XTT1	11/24/2017	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2C-I3	30711XTV6	11/24/2017	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2C-I4	30711XTX2	11/24/2017	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2E-A1	30711XSY1	11/24/2017	2.23788 %	119,342,000.00	244,816.99	0.00	0.00	119,342,000.00	244,816.99	0.00
2E-A2	30711XTA2	11/24/2017	2.63788 %	119,342,000.00	288,575.72	0.00	0.00	119,342,000.00	288,575.72	0.00
2E-A3	30711XTC8	11/24/2017	3.03788 %	119,342,000.00	332,334.45	0.00	0.00	119,342,000.00	332,334.45	0.00
2E-A4	30711XTE4	11/24/2017	3.43788 %	119,342,000.00	376,093.19	0.00	0.00	119,342,000.00	376,093.19	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	11/24/2017	2.23788 %	120,816,000.00	247,840.73	0.00	0.00	120,816,000.00	247,840.73	0.00
2E-B2	30711XTJ3	11/24/2017	2.63788 %	120,816,000.00	292,139.93	0.00	0.00	120,816,000.00	292,139.93	0.00
2E-B3	30711XTL8	11/24/2017	3.03788 %	120,816,000.00	336,439.13	0.00	0.00	120,816,000.00	336,439.13	0.00
2E-B4	30711XTN4	11/24/2017	3.43788 %	120,816,000.00	380,738.33	0.00	0.00	120,816,000.00	380,738.33	0.00
2E-C1	30711XTQ7	11/24/2017	2.23788 %	120,816,000.00	247,840.73	0.00	0.00	120,816,000.00	247,840.73	0.00
2E-C2	30711XTS3	11/24/2017	2.63788 %	120,816,000.00	292,139.93	0.00	0.00	120,816,000.00	292,139.93	0.00
2E-C3	30711XTU8	11/24/2017	3.03788 %	120,816,000.00	336,439.13	0.00	0.00	120,816,000.00	336,439.13	0.00
2E-C4	30711XTW4	11/24/2017	3.43788 %	120,816,000.00	380,738.33	0.00	0.00	120,816,000.00	380,738.33	0.00
2E-D1	30711XTY0	11/24/2017	2.23788 %	240,158,000.00	492,657.72	0.00	0.00	240,158,000.00	492,657.72	0.00
2E-D2	30711XTZ7	11/24/2017	2.63788 %	240,158,000.00	580,715.65	0.00	0.00	240,158,000.00	580,715.65	0.00
2E-D3	30711XUA0	11/24/2017	3.03788 %	240,158,000.00	668,773.59	0.00	0.00	240,158,000.00	668,773.59	0.00
2E-D4	30711XUB8	11/24/2017	3.43788 %	240,158,000.00	756,831.52	0.00	0.00	240,158,000.00	756,831.52	0.00
2E-D5	30711XUC6	11/24/2017	4.03788 %	240,158,000.00	888,918.42	0.00	0.00	240,158,000.00	888,918.42	0.00
2E-F1	30711XUD4	11/24/2017	2.23788 %	241,632,000.00	495,681.47	0.00	0.00	241,632,000.00	495,681.47	0.00
2E-F2	30711XUE2	11/24/2017	2.63788 %	241,632,000.00	584,279.87	0.00	0.00	241,632,000.00	584,279.87	0.00
2E-F3	30711XUF9	11/24/2017	3.03788 %	241,632,000.00	672,878.27	0.00	0.00	241,632,000.00	672,878.27	0.00
2E-F4	30711XUG7	11/24/2017	3.43788 %	241,632,000.00	761,476.67	0.00	0.00	241,632,000.00	761,476.67	0.00
2E-F5	30711XUH5	11/24/2017	4.03788 %	241,632,000.00	894,374.27	0.00	0.00	241,632,000.00	894,374.27	0.00
2X-1	30711XUJ1	11/24/2017	1.80000 %	0.00	396,260.70	0.00	0.00	0.00	396,260.70	0.00
2X-2	30711XUK8	11/24/2017	1.40000 %	0.00	308,202.77	0.00	0.00	0.00	308,202.77	0.00
2X-3	30711XUL6	11/24/2017	1.00000 %	0.00	220,144.83	0.00	0.00	0.00	220,144.83	0.00
2X-4	30711XUM4	11/24/2017	0.60000 %	0.00	132,086.90	0.00	0.00	0.00	132,086.90	0.00
2Y-1	30711XUN2	11/24/2017	1.80000 %	0.00	398,692.80	0.00	0.00	0.00	398,692.80	0.00
2Y-2	30711XUP7	11/24/2017	1.40000 %	0.00	310,094.40	0.00	0.00	0.00	310,094.40	0.00
2Y-3	30711XUQ5	11/24/2017	1.00000 %	0.00	221,496.00	0.00	0.00	0.00	221,496.00	0.00
2Y-4	30711XUR3	11/24/2017	0.60000 %	0.00	132,897.60	0.00	0.00	0.00	132,897.60	0.00
Totals				38,992,367,428.27	30,908,186.55	289,500,785.44	0.00	38,702,866,642.82	320,408,971.99	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	15,552,502,891.52	23,624,565.29	130,432,541.05	0.00	0.00	154,057,106.34	15,398,445,785.18	0.97075408	154,057,106.34
1M-1	156,644,000.00	145,016,562.59	886,530.18	4,894,582.51	0.00	0.00	5,781,112.69	139,235,449.89	0.88886552	5,781,112.69
1M-1H	8,245,344.00	7,633,305.10	46,664.71	257,638.44	0.00	0.00	304,303.15	7,329,001.95	0.88886552	304,303.15
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	14,631,052,938.12	20,927,881.00	107,490,199.42	0.00	0.00	128,418,080.42	14,502,634,857.70	0.97660749	128,418,080.42
2M-1	117,869,000.00	116,120,530.44	893,169.43	0.00	0.00	0.00	893,169.43	115,227,361.01	0.97758835	893,169.43
2M-1H	6,204,224.00	6,112,190.50	47,013.41	0.00	0.00	0.00	47,013.41	6,065,177.09	0.97758835	47,013.41
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	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	38,992,367,428.27	46,425,824.02	243,074,961.42	0.00	0.00	289,500,785.44	38,702,866,642.82	0.97894553	289,500,785.44

**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 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	980.46620395	1.48934792	8.22277284	0.00000000	0.00000000	9.71212076	970.75408318	0.97075408	9.71212076
1M-1	156,644,000.00	925.77157497	5.65952210	31.24653680	0.00000000	0.00000000	36.90605890	888.86551601	0.88886552	36.90605890
1M-1H	8,245,344.00	925.77157484	5.65952251	31.24653623	0.00000000	0.00000000	36.90605874	888.86551610	0.88886552	36.90605874
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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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	985.25515913	1.40928358	7.23839043	0.00000000	0.00000000	8.64767401	976.60748511	0.97660749	8.64767401
2M-1	117,869,000.00	985.16599309	7.57764493	0.00000000	0.00000000	0.00000000	7.57764493	977.58834817	0.97758835	7.57764493
2M-1H	6,204,224.00	985.16599336	7.57764549	0.00000000	0.00000000	0.00000000	7.57764549	977.58834787	0.97758835	7.57764549
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 %	15,552,502,891.52	0.00	0.00	0.00	0.00	0.00	0.00	15,398,445,785.18
1M-1	10/25/17 - 11/26/17	33	1.98788 %	145,016,562.59	264,252.56	0.00	0.00	0.00	264,252.56	0.00	139,235,449.89
1M-1H	N/A	N/A	0.00000 %	7,633,305.10	0.00	0.00	0.00	0.00	0.00	0.00	7,329,001.95
1M-2A	10/25/17 - 11/26/17	33	3.88788 %	93,986,000.00	334,955.77	0.00	0.00	0.00	334,955.77	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	10/25/17 - 11/26/17	33	3.88788 %	93,986,000.00	334,955.77	0.00	0.00	0.00	334,955.77	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	10/25/17 - 11/26/17	33	3.88788 %	93,986,000.00	334,955.77	0.00	0.00	0.00	334,955.77	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	10/25/17 - 11/26/17	33	3.88788 %	281,958,000.00	1,004,867.30	0.00	0.00	0.00	1,004,867.30	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	10/25/17 - 11/26/17	33	5.38788 %	78,322,000.00	386,823.74	0.00	0.00	0.00	386,823.74	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	10/25/17 - 11/26/17	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1A-I2	10/25/17 - 11/26/17	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1A-I3	10/25/17 - 11/26/17	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1A-I4	10/25/17 - 11/26/17	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1B-I1	10/25/17 - 11/26/17	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1B-I2	10/25/17 - 11/26/17	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1B-I3	10/25/17 - 11/26/17	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1B-I4	10/25/17 - 11/26/17	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1C-I1	10/25/17 - 11/26/17	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1C-I2	10/25/17 - 11/26/17	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1C-I3	10/25/17 - 11/26/17	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1C-I4	10/25/17 - 11/26/17	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1E-A1	10/25/17 - 11/26/17	33	2.08788 %	93,986,000.00	179,878.87	0.00	0.00	0.00	179,878.87	0.00	93,986,000.00
1E-A2	10/25/17 - 11/26/17	33	2.48788 %	93,986,000.00	214,340.40	0.00	0.00	0.00	214,340.40	0.00	93,986,000.00
1E-A3	10/25/17 - 11/26/17	33	2.88788 %	93,986,000.00	248,801.93	0.00	0.00	0.00	248,801.93	0.00	93,986,000.00
1E-A4	10/25/17 - 11/26/17	33	3.28788 %	93,986,000.00	283,263.47	0.00	0.00	0.00	283,263.47	0.00	93,986,000.00
1E-B1	10/25/17 - 11/26/17	33	2.08788 %	93,986,000.00	179,878.87	0.00	0.00	0.00	179,878.87	0.00	93,986,000.00
1E-B2	10/25/17 - 11/26/17	33	2.48788 %	93,986,000.00	214,340.40	0.00	0.00	0.00	214,340.40	0.00	93,986,000.00
1E-B3	10/25/17 - 11/26/17	33	2.88788 %	93,986,000.00	248,801.93	0.00	0.00	0.00	248,801.93	0.00	93,986,000.00
1E-B4	10/25/17 - 11/26/17	33	3.28788 %	93,986,000.00	283,263.47	0.00	0.00	0.00	283,263.47	0.00	93,986,000.00
1E-C1	10/25/17 - 11/26/17	33	2.08788 %	93,986,000.00	179,878.87	0.00	0.00	0.00	179,878.87	0.00	93,986,000.00
1E-C2	10/25/17 - 11/26/17	33	2.48788 %	93,986,000.00	214,340.40	0.00	0.00	0.00	214,340.40	0.00	93,986,000.00
1E-C3	10/25/17 - 11/26/17	33	2.88788 %	93,986,000.00	248,801.93	0.00	0.00	0.00	248,801.93	0.00	93,986,000.00
1E-C4	10/25/17 - 11/26/17	33	3.28788 %	93,986,000.00	283,263.47	0.00	0.00	0.00	283,263.47	0.00	93,986,000.00
1E-D1	10/25/17 - 11/26/17	33	2.08788 %	187,972,000.00	359,757.73	0.00	0.00	0.00	359,757.73	0.00	187,972,000.00
1E-D2	10/25/17 - 11/26/17	33	2.48788 %	187,972,000.00	428,680.80	0.00	0.00	0.00	428,680.80	0.00	187,972,000.00
1E-D3	10/25/17 - 11/26/17	33	2.88788 %	187,972,000.00	497,603.86	0.00	0.00	0.00	497,603.86	0.00	187,972,000.00
1E-D4	10/25/17 - 11/26/17	33	3.28788 %	187,972,000.00	566,526.93	0.00	0.00	0.00	566,526.93	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	10/25/17 - 11/26/17	33	3.88788 %	187,972,000.00	669,911.53	0.00	0.00	0.00	669,911.53	0.00	187,972,000.00
1E-F1	10/25/17 - 11/26/17	33	2.08788 %	187,972,000.00	359,757.73	0.00	0.00	0.00	359,757.73	0.00	187,972,000.00
1E-F2	10/25/17 - 11/26/17	33	2.48788 %	187,972,000.00	428,680.80	0.00	0.00	0.00	428,680.80	0.00	187,972,000.00
1E-F3	10/25/17 - 11/26/17	33	2.88788 %	187,972,000.00	497,603.86	0.00	0.00	0.00	497,603.86	0.00	187,972,000.00
1E-F4	10/25/17 - 11/26/17	33	3.28788 %	187,972,000.00	566,526.93	0.00	0.00	0.00	566,526.93	0.00	187,972,000.00
1E-F5	10/25/17 - 11/26/17	33	3.88788 %	187,972,000.00	669,911.53	0.00	0.00	0.00	669,911.53	0.00	187,972,000.00
1X-1	10/25/17 - 11/26/17	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1X-2	10/25/17 - 11/26/17	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1X-3	10/25/17 - 11/26/17	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1X-4	10/25/17 - 11/26/17	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
1Y-1	10/25/17 - 11/26/17	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1Y-2	10/25/17 - 11/26/17	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1Y-3	10/25/17 - 11/26/17	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1Y-4	10/25/17 - 11/26/17	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	14,631,052,938.12	0.00	0.00	0.00	0.00	0.00	0.00	14,502,634,857.70
2M-1	10/25/17 - 11/26/17	33	1.98788 %	116,120,530.44	211,597.54	0.00	0.00	0.00	211,597.54	0.00	115,227,361.01
2M-1H	N/A	N/A	0.00000 %	6,112,190.50	0.00	0.00	0.00	0.00	0.00	0.00	6,065,177.09
2M-2A	10/25/17 - 11/26/17	33	4.03788 %	119,342,000.00	441,731.29	0.00	0.00	0.00	441,731.29	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	10/25/17 - 11/26/17	33	4.03788 %	120,816,000.00	447,187.13	0.00	0.00	0.00	447,187.13	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	10/25/17 - 11/26/17	33	4.03788 %	120,816,000.00	447,187.13	0.00	0.00	0.00	447,187.13	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	10/25/17 - 11/26/17	33	4.03788 %	360,974,000.00	1,336,105.55	0.00	0.00	0.00	1,336,105.55	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	10/25/17 - 11/26/17	33	5.68788 %	73,668,000.00	384,096.85	0.00	0.00	0.00	384,096.85	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	10/25/17 - 11/26/17	33	1.80000 %	119,342,000.00	196,914.30	0.00	0.00	0.00	196,914.30	0.00	119,342,000.00
2A-I2	10/25/17 - 11/26/17	33	1.40000 %	119,342,000.00	153,155.57	0.00	0.00	0.00	153,155.57	0.00	119,342,000.00
2A-I3	10/25/17 - 11/26/17	33	1.00000 %	119,342,000.00	109,396.83	0.00	0.00	0.00	109,396.83	0.00	119,342,000.00
2A-I4	10/25/17 - 11/26/17	33	0.60000 %	119,342,000.00	65,638.10	0.00	0.00	0.00	65,638.10	0.00	119,342,000.00
2B-I1	10/25/17 - 11/26/17	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2B-I2	10/25/17 - 11/26/17	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2B-I3	10/25/17 - 11/26/17	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2B-I4	10/25/17 - 11/26/17	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2C-I1	10/25/17 - 11/26/17	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2C-I2	10/25/17 - 11/26/17	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2C-I3	10/25/17 - 11/26/17	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2C-I4	10/25/17 - 11/26/17	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2E-A1	10/25/17 - 11/26/17	33	2.23788 %	119,342,000.00	244,816.99	0.00	0.00	0.00	244,816.99	0.00	119,342,000.00
2E-A2	10/25/17 - 11/26/17	33	2.63788 %	119,342,000.00	288,575.72	0.00	0.00	0.00	288,575.72	0.00	119,342,000.00

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	10/25/17 - 11/26/17	33	3.03788 %	119,342,000.00	332,334.45	0.00	0.00	0.00	332,334.45	0.00	119,342,000.00
2E-A4	10/25/17 - 11/26/17	33	3.43788 %	119,342,000.00	376,093.19	0.00	0.00	0.00	376,093.19	0.00	119,342,000.00
2E-B1	10/25/17 - 11/26/17	33	2.23788 %	120,816,000.00	247,840.73	0.00	0.00	0.00	247,840.73	0.00	120,816,000.00
2E-B2	10/25/17 - 11/26/17	33	2.63788 %	120,816,000.00	292,139.93	0.00	0.00	0.00	292,139.93	0.00	120,816,000.00
2E-B3	10/25/17 - 11/26/17	33	3.03788 %	120,816,000.00	336,439.13	0.00	0.00	0.00	336,439.13	0.00	120,816,000.00
2E-B4	10/25/17 - 11/26/17	33	3.43788 %	120,816,000.00	380,738.33	0.00	0.00	0.00	380,738.33	0.00	120,816,000.00
2E-C1	10/25/17 - 11/26/17	33	2.23788 %	120,816,000.00	247,840.73	0.00	0.00	0.00	247,840.73	0.00	120,816,000.00
2E-C2	10/25/17 - 11/26/17	33	2.63788 %	120,816,000.00	292,139.93	0.00	0.00	0.00	292,139.93	0.00	120,816,000.00
2E-C3	10/25/17 - 11/26/17	33	3.03788 %	120,816,000.00	336,439.13	0.00	0.00	0.00	336,439.13	0.00	120,816,000.00
2E-C4	10/25/17 - 11/26/17	33	3.43788 %	120,816,000.00	380,738.33	0.00	0.00	0.00	380,738.33	0.00	120,816,000.00
2E-D1	10/25/17 - 11/26/17	33	2.23788 %	240,158,000.00	492,657.72	0.00	0.00	0.00	492,657.72	0.00	240,158,000.00
2E-D2	10/25/17 - 11/26/17	33	2.63788 %	240,158,000.00	580,715.65	0.00	0.00	0.00	580,715.65	0.00	240,158,000.00
2E-D3	10/25/17 - 11/26/17	33	3.03788 %	240,158,000.00	668,773.59	0.00	0.00	0.00	668,773.59	0.00	240,158,000.00
2E-D4	10/25/17 - 11/26/17	33	3.43788 %	240,158,000.00	756,831.52	0.00	0.00	0.00	756,831.52	0.00	240,158,000.00
2E-D5	10/25/17 - 11/26/17	33	4.03788 %	240,158,000.00	888,918.42	0.00	0.00	0.00	888,918.42	0.00	240,158,000.00
2E-F1	10/25/17 - 11/26/17	33	2.23788 %	241,632,000.00	495,681.47	0.00	0.00	0.00	495,681.47	0.00	241,632,000.00
2E-F2	10/25/17 - 11/26/17	33	2.63788 %	241,632,000.00	584,279.87	0.00	0.00	0.00	584,279.87	0.00	241,632,000.00
2E-F3	10/25/17 - 11/26/17	33	3.03788 %	241,632,000.00	672,878.27	0.00	0.00	0.00	672,878.27	0.00	241,632,000.00
2E-F4	10/25/17 - 11/26/17	33	3.43788 %	241,632,000.00	761,476.67	0.00	0.00	0.00	761,476.67	0.00	241,632,000.00
2E-F5	10/25/17 - 11/26/17	33	4.03788 %	241,632,000.00	894,374.27	0.00	0.00	0.00	894,374.27	0.00	241,632,000.00
2X-1	10/25/17 - 11/26/17	33	1.80000 %	240,158,000.00	396,260.70	0.00	0.00	0.00	396,260.70	0.00	240,158,000.00
2X-2	10/25/17 - 11/26/17	33	1.40000 %	240,158,000.00	308,202.77	0.00	0.00	0.00	308,202.77	0.00	240,158,000.00
2X-3	10/25/17 - 11/26/17	33	1.00000 %	240,158,000.00	220,144.83	0.00	0.00	0.00	220,144.83	0.00	240,158,000.00
2X-4	10/25/17 - 11/26/17	33	0.60000 %	240,158,000.00	132,086.90	0.00	0.00	0.00	132,086.90	0.00	240,158,000.00
2Y-1	10/25/17 - 11/26/17	33	1.80000 %	241,632,000.00	398,692.80	0.00	0.00	0.00	398,692.80	0.00	241,632,000.00
2Y-2	10/25/17 - 11/26/17	33	1.40000 %	241,632,000.00	310,094.40	0.00	0.00	0.00	310,094.40	0.00	241,632,000.00
2Y-3	10/25/17 - 11/26/17	33	1.00000 %	241,632,000.00	221,496.00	0.00	0.00	0.00	221,496.00	0.00	241,632,000.00
2Y-4	10/25/17 - 11/26/17	33	0.60000 %	241,632,000.00	132,897.60	0.00	0.00	0.00	132,897.60	0.00	241,632,000.00
Totals					30,908,186.55	0.00	0.00	0.00	30,908,186.55	0.00	

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

**Connecticut Avenue Securities
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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

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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 %	980.46620395	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.75408318
1M-1	156,644,000.00	1.98788 %	925.77157497	1.68696254	0.00000000	0.00000000	0.00000000	1.68696254	0.00000000	888.86551601
1M-1H	8,245,344.00	0.00000 %	925.77157484	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	888.86551610
1M-2A	93,986,000.00	3.88788 %	1000.00000000	3.56389005	0.00000000	0.00000000	0.00000000	3.56389005	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	3.88788 %	1000.00000000	3.56389005	0.00000000	0.00000000	0.00000000	3.56389005	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	3.88788 %	1000.00000000	3.56389005	0.00000000	0.00000000	0.00000000	3.56389005	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	3.88788 %	1000.00000000	3.56389001	0.00000000	0.00000000	0.00000000	3.56389001	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	5.38788 %	1000.00000000	4.93888997	0.00000000	0.00000000	0.00000000	4.93888997	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	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.08788 %	1000.00000000	1.91389005	0.00000000	0.00000000	0.00000000	1.91389005	0.00000000	1000.00000000
1E-A2	93,986,000.00	2.48788 %	1000.00000000	2.28055668	0.00000000	0.00000000	0.00000000	2.28055668	0.00000000	1000.00000000
1E-A3	93,986,000.00	2.88788 %	1000.00000000	2.64722331	0.00000000	0.00000000	0.00000000	2.64722331	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.28788 %	1000.00000000	3.01389005	0.00000000	0.00000000	0.00000000	3.01389005	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.08788 %	1000.00000000	1.91389005	0.00000000	0.00000000	0.00000000	1.91389005	0.00000000	1000.00000000
1E-B2	93,986,000.00	2.48788 %	1000.00000000	2.28055668	0.00000000	0.00000000	0.00000000	2.28055668	0.00000000	1000.00000000
1E-B3	93,986,000.00	2.88788 %	1000.00000000	2.64722331	0.00000000	0.00000000	0.00000000	2.64722331	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.28788 %	1000.00000000	3.01389005	0.00000000	0.00000000	0.00000000	3.01389005	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.08788 %	1000.00000000	1.91389005	0.00000000	0.00000000	0.00000000	1.91389005	0.00000000	1000.00000000
1E-C2	93,986,000.00	2.48788 %	1000.00000000	2.28055668	0.00000000	0.00000000	0.00000000	2.28055668	0.00000000	1000.00000000
1E-C3	93,986,000.00	2.88788 %	1000.00000000	2.64722331	0.00000000	0.00000000	0.00000000	2.64722331	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.28788 %	1000.00000000	3.01389005	0.00000000	0.00000000	0.00000000	3.01389005	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.08788 %	1000.00000000	1.91388999	0.00000000	0.00000000	0.00000000	1.91388999	0.00000000	1000.00000000
1E-D2	187,972,000.00	2.48788 %	1000.00000000	2.28055668	0.00000000	0.00000000	0.00000000	2.28055668	0.00000000	1000.00000000
1E-D3	187,972,000.00	2.88788 %	1000.00000000	2.64722331	0.00000000	0.00000000	0.00000000	2.64722331	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.28788 %	1000.00000000	3.01388999	0.00000000	0.00000000	0.00000000	3.01388999	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	3.88788 %	1000.00000000	3.56388999	0.00000000	0.00000000	0.00000000	3.56388999	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.08788 %	1000.00000000	1.91388999	0.00000000	0.00000000	0.00000000	1.91388999	0.00000000	1000.00000000
1E-F2	187,972,000.00	2.48788 %	1000.00000000	2.28055668	0.00000000	0.00000000	0.00000000	2.28055668	0.00000000	1000.00000000
1E-F3	187,972,000.00	2.88788 %	1000.00000000	2.64722331	0.00000000	0.00000000	0.00000000	2.64722331	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.28788 %	1000.00000000	3.01388999	0.00000000	0.00000000	0.00000000	3.01388999	0.00000000	1000.00000000
1E-F5	187,972,000.00	3.88788 %	1000.00000000	3.56388999	0.00000000	0.00000000	0.00000000	3.56388999	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	985.25515913	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	976.60748511
2M-1	117,869,000.00	1.98788 %	985.16599309	1.79519246	0.00000000	0.00000000	0.00000000	1.79519246	0.00000000	977.58834817
2M-1H	6,204,224.00	0.00000 %	985.16599336	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.58834787
2M-2A	119,342,000.00	4.03788 %	1000.00000000	3.70139004	0.00000000	0.00000000	0.00000000	3.70139004	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	4.03788 %	1000.00000000	3.70138996	0.00000000	0.00000000	0.00000000	3.70138996	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	4.03788 %	1000.00000000	3.70138996	0.00000000	0.00000000	0.00000000	3.70138996	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	4.03788 %	1000.00000000	3.70138999	0.00000000	0.00000000	0.00000000	3.70138999	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	5.68788 %	1000.00000000	5.21389002	0.00000000	0.00000000	0.00000000	5.21389002	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	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.23788 %	1000.00000000	2.05139004	0.00000000	0.00000000	0.00000000	2.05139004	0.00000000	1000.00000000
2E-A2	119,342,000.00	2.63788 %	1000.00000000	2.41805668	0.00000000	0.00000000	0.00000000	2.41805668	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	3.03788 %	1000.00000000	2.78472332	0.00000000	0.00000000	0.00000000	2.78472332	0.00000000	1000.00000000
2E-A4	119,342,000.00	3.43788 %	1000.00000000	3.15139004	0.00000000	0.00000000	0.00000000	3.15139004	0.00000000	1000.00000000
2E-B1	120,816,000.00	2.23788 %	1000.00000000	2.05138996	0.00000000	0.00000000	0.00000000	2.05138996	0.00000000	1000.00000000
2E-B2	120,816,000.00	2.63788 %	1000.00000000	2.41805663	0.00000000	0.00000000	0.00000000	2.41805663	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.03788 %	1000.00000000	2.78472330	0.00000000	0.00000000	0.00000000	2.78472330	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.43788 %	1000.00000000	3.15138996	0.00000000	0.00000000	0.00000000	3.15138996	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.23788 %	1000.00000000	2.05138996	0.00000000	0.00000000	0.00000000	2.05138996	0.00000000	1000.00000000
2E-C2	120,816,000.00	2.63788 %	1000.00000000	2.41805663	0.00000000	0.00000000	0.00000000	2.41805663	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.03788 %	1000.00000000	2.78472330	0.00000000	0.00000000	0.00000000	2.78472330	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.43788 %	1000.00000000	3.15138996	0.00000000	0.00000000	0.00000000	3.15138996	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.23788 %	1000.00000000	2.05139000	0.00000000	0.00000000	0.00000000	2.05139000	0.00000000	1000.00000000
2E-D2	240,158,000.00	2.63788 %	1000.00000000	2.41805665	0.00000000	0.00000000	0.00000000	2.41805665	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.03788 %	1000.00000000	2.78472335	0.00000000	0.00000000	0.00000000	2.78472335	0.00000000	1000.00000000
2E-D4	240,158,000.00	3.43788 %	1000.00000000	3.15139000	0.00000000	0.00000000	0.00000000	3.15139000	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.03788 %	1000.00000000	3.70139000	0.00000000	0.00000000	0.00000000	3.70139000	0.00000000	1000.00000000
2E-F1	241,632,000.00	2.23788 %	1000.00000000	2.05139001	0.00000000	0.00000000	0.00000000	2.05139001	0.00000000	1000.00000000
2E-F2	241,632,000.00	2.63788 %	1000.00000000	2.41805667	0.00000000	0.00000000	0.00000000	2.41805667	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.03788 %	1000.00000000	2.78472334	0.00000000	0.00000000	0.00000000	2.78472334	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.43788 %	1000.00000000	3.15139001	0.00000000	0.00000000	0.00000000	3.15139001	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.03788 %	1000.00000000	3.70139001	0.00000000	0.00000000	0.00000000	3.70139001	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,822,509.85
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,458,682.47
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>10,281,192.32</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,262,025.66
Total Withdrawals (Pool Distribution Amount)	<u>10,281,192.32</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	1.237880%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	160,142,522.19
Total Principal Reduction Cumulative	482,234,003.99
Scheduled Principal Current	24,557,760.18
Scheduled Principal Cumulative	72,486,751.12
Unscheduled Principal Current	135,584,762.01
Unscheduled Principal Cumulative	409,747,252.87
Senior Reduction Amount	154,057,106.34
Subordinate Reduction Amount	6,085,415.85
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	129,358,263.25
Total Principal Reduction Cumulative	350,159,860.19
Scheduled Principal Current	21,868,063.83
Scheduled Principal Cumulative	65,066,750.20
Unscheduled Principal Current	107,490,199.42
Unscheduled Principal Cumulative	285,093,109.99
Senior Reduction Amount	128,418,080.42
Subordinate Reduction Amount	940,182.83
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	68422
Period Reference Pool Removal Loan Count	491
Period Ending Loan Count	67931
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	16,006,700,400.67
Period PIF Loan Count Current	485
PIF Loan Count Cumulative	1428
Period PIF Loan UPB Current	127,781,773.36
PIF Loan UPB Cumulative	382,169,911.36
Period Partial Prepayment Amount	6,622,937.31
Repurchase Prior CE Loan Count Current	6
Repurchase Prior CE Loan Count Cum	8
Repurchased Prior Credit Event UPB Curr	1,458,682.47
Repurchased Prior Credit Event UPB Cum	2,187,830.30
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	65891
Period Reference Pool Removal Loan Count	352
Period Ending Loan Count	65539
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	15,158,993,176.09
Period PIF Loan Count Current	352
PIF Loan Count Cumulative	948
Period PIF Loan UPB Current	100,858,883.40
PIF Loan UPB Cumulative	262,531,348.47
Period Partial Prepayment Amount	6,832,357.15
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	2
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	542,011.13
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	95.700658%
Subordinate Percentage	4.299342%
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%
2A-H	0.00	0.00	4.250000%	4.250000%	4.270000%
2M-1	0.00	0.00	3.450000%	3.450000%	3.470000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.470000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	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%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-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	400	84,027,089.67	0.588833%	0.524949%
60 Days	44	12,943,518.57	0.064772%	0.080863%
90 Days	3	1,167,998.63	0.004416%	0.007297%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	447	98,138,606.87	0.658021%	0.613110%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	430	96,395,384.66	0.656098%	0.635896%
60 Days	32	7,739,520.31	0.048826%	0.051056%
90 Days	10	2,062,247.86	0.015258%	0.013604%
120 Days	0	0.00	0.000000%	0.000000%
150 Days	0	0.00	0.000000%	0.000000%
180+ Days	0	0.00	0.000000%	0.000000%
	472	106,197,152.83	0.720182%	0.700555%

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Group 1
Realized Loss Report - Collateral

Summary

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

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

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

Calculation Methodology:

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

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

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

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

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.000%
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

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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
	No Adjustments This Period			

Realized Loss Detail

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

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Nov-2017

11/13/2017

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

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

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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 Loan Detail Report - Loans with Losses during Current Period

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

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)
				No Losses this Period						

Connecticut Avenue Securities
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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 0.774 %
3 Month Average 0.731 %
12 Month Average 0.000 %

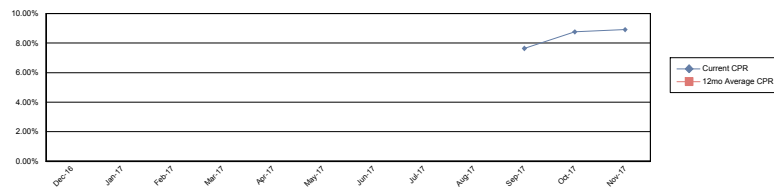
CPR

Current Month 8.902 %
3 Month Average 8.429 %
12 Month Average 0.000 %

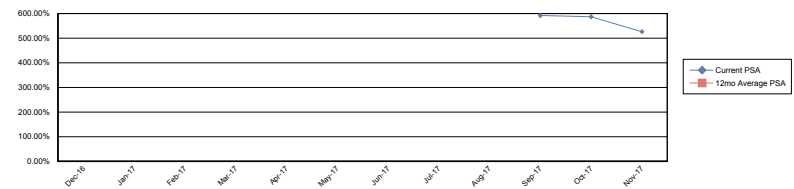
PSA

Current Month 525.999 %
3 Month Average 567.831 %
12 Month Average 0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.840 %
3 Month Average 0.838 %
12 Month Average 0.000 %

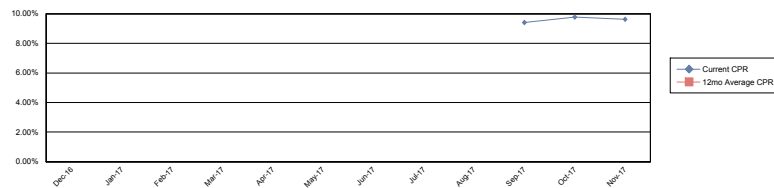
CPR

Current Month 9.626 %
3 Month Average 9.602 %
12 Month Average 0.000 %

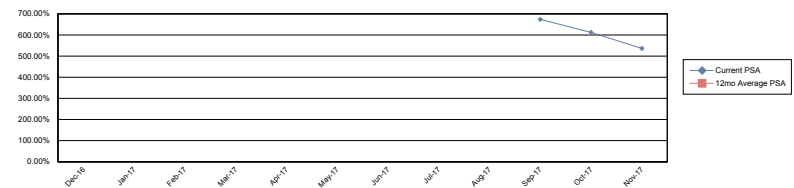
PSA

Current Month 535.451 %
3 Month Average 606.865 %
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 0.704 %
3 Month Average 0.618 %
12 Month Average 0.000 %

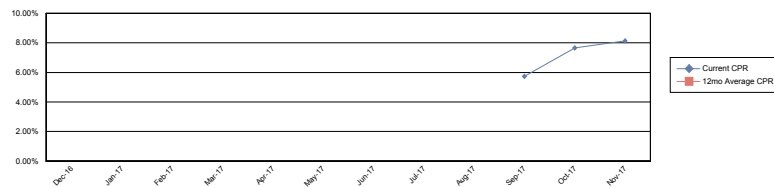
CPR

Current Month 8.129 %
3 Month Average 7.167 %
12 Month Average 0.000 %

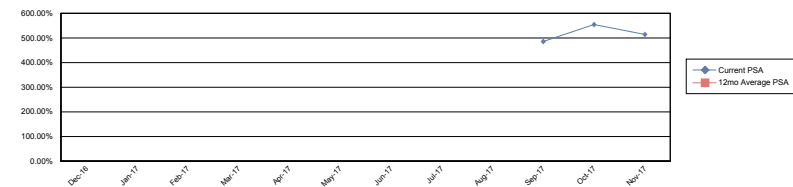
PSA

Current Month 514.217 %
3 Month Average 517.686 %
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
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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
0043767636	166,861.28	0.00	0.000%	166,861.28
0043768102	516,300.93	0.00	0.000%	516,300.93
0043771273	71,291.98	0.00	0.000%	71,291.98
0043787235	252,105.31	0.00	0.000%	252,105.31
0043798769	392,623.34	0.00	0.000%	392,623.34
0043804902	59,499.63	0.00	0.000%	59,499.63
Totals	1,458,682.47	0.00		

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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