

**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

11-Oct-2018 09:19:50 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		09/28/2018	0.00000 %	14,009,804,479.92	0.00	135,194,141.20	0.00	13,874,610,338.72	135,194,141.20	0.00
1M-1	30711XQS6	10/24/2018	2.96581 %	91,664,382.50	226,549.29	5,116,847.18	0.00	86,547,535.32	5,343,396.47	0.00
1M-1H		09/28/2018	0.00000 %	4,824,981.27	0.00	269,337.89	0.00	4,555,643.38	269,337.89	0.00
1M-2A	30711XQT4	10/24/2018	4.86581 %	93,986,000.00	381,098.35	0.00	0.00	93,986,000.00	381,098.35	0.00
1M-AH		09/28/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	10/24/2018	4.86581 %	93,986,000.00	381,098.35	0.00	0.00	93,986,000.00	381,098.35	0.00
1M-BH		09/28/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	10/24/2018	4.86581 %	93,986,000.00	381,098.35	0.00	0.00	93,986,000.00	381,098.35	0.00
1M-CH		09/28/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	10/24/2018	4.86581 %	281,958,000.00	1,143,295.05	0.00	0.00	281,958,000.00	1,143,295.05	0.00
1M-2H		09/28/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	10/24/2018	6.36581 %	78,322,000.00	415,485.81	0.00	0.00	78,322,000.00	415,485.81	0.00
1B-1H		09/28/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		09/28/2018	0.00000 %	82,420,987.15	0.00	0.00	0.00	82,420,987.15	0.00	23,684.85
1A-I1	30711XQZ0	10/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	10/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	10/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	10/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	10/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	10/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	10/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	10/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	10/24/2018	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	10/24/2018	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	10/24/2018	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	10/24/2018	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	10/24/2018	3.06581 %	93,986,000.00	240,119.35	0.00	0.00	93,986,000.00	240,119.35	0.00
1E-A2	30711XRA4	10/24/2018	3.46581 %	93,986,000.00	271,448.02	0.00	0.00	93,986,000.00	271,448.02	0.00
1E-A3	30711XRC0	10/24/2018	3.86581 %	93,986,000.00	302,776.68	0.00	0.00	93,986,000.00	302,776.68	0.00
1E-A4	30711XRE6	10/24/2018	4.26581 %	93,986,000.00	334,105.35	0.00	0.00	93,986,000.00	334,105.35	0.00
1E-B1	30711XRG1	10/24/2018	3.06581 %	93,986,000.00	240,119.35	0.00	0.00	93,986,000.00	240,119.35	0.00
1E-B2	30711XRJ5	10/24/2018	3.46581 %	93,986,000.00	271,448.02	0.00	0.00	93,986,000.00	271,448.02	0.00
1E-B3	30711XRL0	10/24/2018	3.86581 %	93,986,000.00	302,776.68	0.00	0.00	93,986,000.00	302,776.68	0.00
1E-B4	30711XRN6	10/24/2018	4.26581 %	93,986,000.00	334,105.35	0.00	0.00	93,986,000.00	334,105.35	0.00
1E-C1	30711XRQ9	10/24/2018	3.06581 %	93,986,000.00	240,119.35	0.00	0.00	93,986,000.00	240,119.35	0.00
1E-C2	30711XRS5	10/24/2018	3.46581 %	93,986,000.00	271,448.02	0.00	0.00	93,986,000.00	271,448.02	0.00
1E-C3	30711XRU0	10/24/2018	3.86581 %	93,986,000.00	302,776.68	0.00	0.00	93,986,000.00	302,776.68	0.00
1E-C4	30711XRW6	10/24/2018	4.26581 %	93,986,000.00	334,105.35	0.00	0.00	93,986,000.00	334,105.35	0.00
1E-D1	30711XRY2	10/24/2018	3.06581 %	187,972,000.00	480,238.70	0.00	0.00	187,972,000.00	480,238.70	0.00
1E-D2	30711XRZ9	10/24/2018	3.46581 %	187,972,000.00	542,896.03	0.00	0.00	187,972,000.00	542,896.03	0.00
1E-D3	30711XSA3	10/24/2018	3.86581 %	187,972,000.00	605,553.36	0.00	0.00	187,972,000.00	605,553.36	0.00
1E-D4	30711XSB1	10/24/2018	4.26581 %	187,972,000.00	668,210.70	0.00	0.00	187,972,000.00	668,210.70	0.00
1E-D5	30711XSC9	10/24/2018	4.86581 %	187,972,000.00	762,196.70	0.00	0.00	187,972,000.00	762,196.70	0.00

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

11-Oct-2018 09:19:50 AM

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

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	10/24/2018	3.06581 %	187,972,000.00	480,238.70	0.00	0.00	187,972,000.00	480,238.70	0.00
1E-F2	30711XSE5	10/24/2018	3.46581 %	187,972,000.00	542,896.03	0.00	0.00	187,972,000.00	542,896.03	0.00
1E-F3	30711XSF2	10/24/2018	3.86581 %	187,972,000.00	605,553.36	0.00	0.00	187,972,000.00	605,553.36	0.00
1E-F4	30711XSG0	10/24/2018	4.26581 %	187,972,000.00	668,210.70	0.00	0.00	187,972,000.00	668,210.70	0.00
1E-F5	30711XSH8	10/24/2018	4.86581 %	187,972,000.00	762,196.70	0.00	0.00	187,972,000.00	762,196.70	0.00
1X-1	30711XSJ4	10/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	10/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	10/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	10/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	10/24/2018	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	10/24/2018	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	10/24/2018	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	10/24/2018	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		09/28/2018	0.00000 %	13,275,536,269.68	0.00	113,832,069.43	0.00	13,161,704,200.26	113,832,069.43	0.00
2M-1	30711XSS4	10/24/2018	2.96581 %	86,461,393.31	213,690.05	5,099,890.65	0.00	81,361,502.66	5,313,580.70	0.00
2M-1H		09/28/2018	0.00000 %	4,551,034.21	0.00	268,440.93	0.00	4,282,593.28	268,440.93	0.00
2M-2A	30711XST2	10/24/2018	5.01581 %	119,342,000.00	498,830.66	0.00	0.00	119,342,000.00	498,830.66	0.00
2M-AH		09/28/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	10/24/2018	5.01581 %	120,816,000.00	504,991.75	0.00	0.00	120,816,000.00	504,991.75	0.00
2M-BH		09/28/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	10/24/2018	5.01581 %	120,816,000.00	504,991.75	0.00	0.00	120,816,000.00	504,991.75	0.00
2M-CH		09/28/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	10/24/2018	5.01581 %	360,974,000.00	1,508,814.17	0.00	0.00	360,974,000.00	1,508,814.17	0.00
2M-2H		09/28/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	10/24/2018	6.66581 %	73,668,000.00	409,214.08	0.00	0.00	73,668,000.00	409,214.08	0.00
2B-1H		09/28/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		09/28/2018	0.00000 %	77,543,152.59	0.00	0.00	0.00	77,543,152.59	0.00	2,612.41
2A-I1	30711XSZ8	10/24/2018	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	10/24/2018	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	10/24/2018	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	10/24/2018	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	10/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	10/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	10/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	10/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	10/24/2018	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	10/24/2018	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	10/24/2018	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	10/24/2018	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	10/24/2018	3.21581 %	119,342,000.00	319,817.66	0.00	0.00	119,342,000.00	319,817.66	0.00
2E-A2	30711XTA2	10/24/2018	3.61581 %	119,342,000.00	359,598.33	0.00	0.00	119,342,000.00	359,598.33	0.00
2E-A3	30711XTC8	10/24/2018	4.01581 %	119,342,000.00	399,379.00	0.00	0.00	119,342,000.00	399,379.00	0.00
2E-A4	30711XTE4	10/24/2018	4.41581 %	119,342,000.00	439,159.66	0.00	0.00	119,342,000.00	439,159.66	0.00

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

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

11-Oct-2018 09:19:50 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	10/24/2018	3.21581 %	120,816,000.00	323,767.75	0.00	0.00	120,816,000.00	323,767.75	0.00
2E-B2	30711XTJ3	10/24/2018	3.61581 %	120,816,000.00	364,039.75	0.00	0.00	120,816,000.00	364,039.75	0.00
2E-B3	30711XTL8	10/24/2018	4.01581 %	120,816,000.00	404,311.75	0.00	0.00	120,816,000.00	404,311.75	0.00
2E-B4	30711XTN4	10/24/2018	4.41581 %	120,816,000.00	444,583.75	0.00	0.00	120,816,000.00	444,583.75	0.00
2E-C1	30711XTQ7	10/24/2018	3.21581 %	120,816,000.00	323,767.75	0.00	0.00	120,816,000.00	323,767.75	0.00
2E-C2	30711XTS3	10/24/2018	3.61581 %	120,816,000.00	364,039.75	0.00	0.00	120,816,000.00	364,039.75	0.00
2E-C3	30711XTU8	10/24/2018	4.01581 %	120,816,000.00	404,311.75	0.00	0.00	120,816,000.00	404,311.75	0.00
2E-C4	30711XTW4	10/24/2018	4.41581 %	120,816,000.00	444,583.75	0.00	0.00	120,816,000.00	444,583.75	0.00
2E-D1	30711XTY0	10/24/2018	3.21581 %	240,158,000.00	643,585.41	0.00	0.00	240,158,000.00	643,585.41	0.00
2E-D2	30711XTZ7	10/24/2018	3.61581 %	240,158,000.00	723,638.08	0.00	0.00	240,158,000.00	723,638.08	0.00
2E-D3	30711XUA0	10/24/2018	4.01581 %	240,158,000.00	803,690.75	0.00	0.00	240,158,000.00	803,690.75	0.00
2E-D4	30711XUB8	10/24/2018	4.41581 %	240,158,000.00	883,743.41	0.00	0.00	240,158,000.00	883,743.41	0.00
2E-D5	30711XUC6	10/24/2018	5.01581 %	240,158,000.00	1,003,822.41	0.00	0.00	240,158,000.00	1,003,822.41	0.00
2E-F1	30711XUD4	10/24/2018	3.21581 %	241,632,000.00	647,535.50	0.00	0.00	241,632,000.00	647,535.50	0.00
2E-F2	30711XUE2	10/24/2018	3.61581 %	241,632,000.00	728,079.50	0.00	0.00	241,632,000.00	728,079.50	0.00
2E-F3	30711XUF9	10/24/2018	4.01581 %	241,632,000.00	808,623.50	0.00	0.00	241,632,000.00	808,623.50	0.00
2E-F4	30711XUG7	10/24/2018	4.41581 %	241,632,000.00	889,167.50	0.00	0.00	241,632,000.00	889,167.50	0.00
2E-F5	30711XUH5	10/24/2018	5.01581 %	241,632,000.00	1,009,983.50	0.00	0.00	241,632,000.00	1,009,983.50	0.00
2X-1	30711XUJ1	10/24/2018	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	10/24/2018	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	10/24/2018	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	10/24/2018	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	10/24/2018	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	10/24/2018	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	10/24/2018	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	10/24/2018	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				36,006,745,253.63	34,868,591.05	259,780,727.28	0.00	35,746,964,526.36	294,649,318.33	26,297.26

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

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

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

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

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

11-Oct-2018 09:19:50 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	14,009,804,479.92	23,350,638.31	111,843,502.90	0.00	0.00	135,194,141.20	13,874,610,338.72	0.87468793	135,194,141.20
1M-1	156,644,000.00	91,664,382.50	883,778.30	4,233,068.88	0.00	0.00	5,116,847.18	86,547,535.32	0.55251101	5,116,847.18
1M-1H	8,245,344.00	4,824,981.27	46,519.85	222,818.04	0.00	0.00	269,337.89	4,555,643.38	0.55251101	269,337.89
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,420,987.15	0.00	0.00	0.00	0.00	0.00	82,420,987.15	0.99971272	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

11-Oct-2018 09:19:50 AM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	13,275,536,269.68	20,927,463.92	92,904,605.50	0.00	0.00	113,832,069.43	13,161,704,200.26	0.88630921	113,832,069.43
2M-1	117,869,000.00	86,461,393.31	937,589.72	4,162,300.94	0.00	0.00	5,099,890.65	81,361,502.66	0.69027058	5,099,890.65
2M-1H	6,204,224.00	4,551,034.21	49,351.54	219,089.39	0.00	0.00	268,440.93	4,282,593.28	0.69027058	268,440.93
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,543,152.59	0.00	0.00	0.00	0.00	0.00	77,543,152.59	0.99996631	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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

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

11-Oct-2018 09:19:50 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	36,006,745,253.63	46,195,341.64	213,585,385.65	0.00	0.00	259,780,727.28	35,746,964,526.36	0.90417931	259,780,727.28

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

11-Oct-2018 09:19:50 AM

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	883.21088331	1.47207892	7.05087634	0.00000000	0.00000000	8.52295527	874.68792804	0.87468793	8.52295527
1M-1	156,644,000.00	585.17646702	5.64195437	27.02349838	0.00000000	0.00000000	32.66545275	552.51101427	0.55251101	32.66545275
1M-1H	8,245,344.00	585.17646686	5.64195381	27.02349835	0.00000000	0.00000000	32.66545216	552.51101470	0.55251101	32.66545216
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	999.71271825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.71271825	0.99971272	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

11-Oct-2018 09:19:50 AM

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	893.97466164	1.40925550	6.25619648	0.00000000	0.00000000	7.66545198	886.30920967	0.88630921	7.66545198
2M-1	117,869,000.00	733.53802365	7.95450644	35.31294013	0.00000000	0.00000000	43.26744649	690.27057717	0.69027058	43.26744649
2M-1H	6,204,224.00	733.53802345	7.95450648	35.31294002	0.00000000	0.00000000	43.26744650	690.27057695	0.69027058	43.26744650
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.96631138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.96631138	0.99996631	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

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

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

11-Oct-2018 09:19:50 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	14,009,804,479.92	0.00	0.00	0.00	0.00	0.00	0.00	13,874,610,338.72
1M-1	09/25/18 - 10/24/18	30	2.96581 %	91,664,382.50	226,549.29	0.00	0.00	0.00	226,549.29	0.00	86,547,535.32
1M-1H	N/A	N/A	0.00000 %	4,824,981.27	0.00	0.00	0.00	0.00	0.00	0.00	4,555,643.38
1M-2A	09/25/18 - 10/24/18	30	4.86581 %	93,986,000.00	381,098.35	0.00	0.00	0.00	381,098.35	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	09/25/18 - 10/24/18	30	4.86581 %	93,986,000.00	381,098.35	0.00	0.00	0.00	381,098.35	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	09/25/18 - 10/24/18	30	4.86581 %	93,986,000.00	381,098.35	0.00	0.00	0.00	381,098.35	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	09/25/18 - 10/24/18	30	4.86581 %	281,958,000.00	1,143,295.05	0.00	0.00	0.00	1,143,295.05	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	09/25/18 - 10/24/18	30	6.36581 %	78,322,000.00	415,485.81	0.00	0.00	0.00	415,485.81	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,420,987.15	0.00	0.00	0.00	0.00	0.00	0.00	82,420,987.15
1A-I1	09/25/18 - 10/24/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1A-I2	09/25/18 - 10/24/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1A-I3	09/25/18 - 10/24/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1A-I4	09/25/18 - 10/24/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1B-I1	09/25/18 - 10/24/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1B-I2	09/25/18 - 10/24/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1B-I3	09/25/18 - 10/24/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1B-I4	09/25/18 - 10/24/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1C-I1	09/25/18 - 10/24/18	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1C-I2	09/25/18 - 10/24/18	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1C-I3	09/25/18 - 10/24/18	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1C-I4	09/25/18 - 10/24/18	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1E-A1	09/25/18 - 10/24/18	30	3.06581 %	93,986,000.00	240,119.35	0.00	0.00	0.00	240,119.35	0.00	93,986,000.00
1E-A2	09/25/18 - 10/24/18	30	3.46581 %	93,986,000.00	271,448.02	0.00	0.00	0.00	271,448.02	0.00	93,986,000.00
1E-A3	09/25/18 - 10/24/18	30	3.86581 %	93,986,000.00	302,776.68	0.00	0.00	0.00	302,776.68	0.00	93,986,000.00
1E-A4	09/25/18 - 10/24/18	30	4.26581 %	93,986,000.00	334,105.35	0.00	0.00	0.00	334,105.35	0.00	93,986,000.00
1E-B1	09/25/18 - 10/24/18	30	3.06581 %	93,986,000.00	240,119.35	0.00	0.00	0.00	240,119.35	0.00	93,986,000.00
1E-B2	09/25/18 - 10/24/18	30	3.46581 %	93,986,000.00	271,448.02	0.00	0.00	0.00	271,448.02	0.00	93,986,000.00
1E-B3	09/25/18 - 10/24/18	30	3.86581 %	93,986,000.00	302,776.68	0.00	0.00	0.00	302,776.68	0.00	93,986,000.00
1E-B4	09/25/18 - 10/24/18	30	4.26581 %	93,986,000.00	334,105.35	0.00	0.00	0.00	334,105.35	0.00	93,986,000.00
1E-C1	09/25/18 - 10/24/18	30	3.06581 %	93,986,000.00	240,119.35	0.00	0.00	0.00	240,119.35	0.00	93,986,000.00
1E-C2	09/25/18 - 10/24/18	30	3.46581 %	93,986,000.00	271,448.02	0.00	0.00	0.00	271,448.02	0.00	93,986,000.00
1E-C3	09/25/18 - 10/24/18	30	3.86581 %	93,986,000.00	302,776.68	0.00	0.00	0.00	302,776.68	0.00	93,986,000.00
1E-C4	09/25/18 - 10/24/18	30	4.26581 %	93,986,000.00	334,105.35	0.00	0.00	0.00	334,105.35	0.00	93,986,000.00
1E-D1	09/25/18 - 10/24/18	30	3.06581 %	187,972,000.00	480,238.70	0.00	0.00	0.00	480,238.70	0.00	187,972,000.00
1E-D2	09/25/18 - 10/24/18	30	3.46581 %	187,972,000.00	542,896.03	0.00	0.00	0.00	542,896.03	0.00	187,972,000.00
1E-D3	09/25/18 - 10/24/18	30	3.86581 %	187,972,000.00	605,553.36	0.00	0.00	0.00	605,553.36	0.00	187,972,000.00
1E-D4	09/25/18 - 10/24/18	30	4.26581 %	187,972,000.00	668,210.70	0.00	0.00	0.00	668,210.70	0.00	187,972,000.00

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

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

11-Oct-2018 09:19:50 AM

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	09/25/18 - 10/24/18	30	4.86581 %	187,972,000.00	762,196.70	0.00	0.00	0.00	762,196.70	0.00	187,972,000.00
1E-F1	09/25/18 - 10/24/18	30	3.06581 %	187,972,000.00	480,238.70	0.00	0.00	0.00	480,238.70	0.00	187,972,000.00
1E-F2	09/25/18 - 10/24/18	30	3.46581 %	187,972,000.00	542,896.03	0.00	0.00	0.00	542,896.03	0.00	187,972,000.00
1E-F3	09/25/18 - 10/24/18	30	3.86581 %	187,972,000.00	605,553.36	0.00	0.00	0.00	605,553.36	0.00	187,972,000.00
1E-F4	09/25/18 - 10/24/18	30	4.26581 %	187,972,000.00	668,210.70	0.00	0.00	0.00	668,210.70	0.00	187,972,000.00
1E-F5	09/25/18 - 10/24/18	30	4.86581 %	187,972,000.00	762,196.70	0.00	0.00	0.00	762,196.70	0.00	187,972,000.00
1X-1	09/25/18 - 10/24/18	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1X-2	09/25/18 - 10/24/18	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1X-3	09/25/18 - 10/24/18	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1X-4	09/25/18 - 10/24/18	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
1Y-1	09/25/18 - 10/24/18	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1Y-2	09/25/18 - 10/24/18	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1Y-3	09/25/18 - 10/24/18	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1Y-4	09/25/18 - 10/24/18	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	13,275,536,269.68	0.00	0.00	0.00	0.00	0.00	0.00	13,161,704,200.26
2M-1	09/25/18 - 10/24/18	30	2.96581 %	86,461,393.31	213,690.05	0.00	0.00	0.00	213,690.05	0.00	81,361,502.66
2M-1H	N/A	N/A	0.00000 %	4,551,034.21	0.00	0.00	0.00	0.00	0.00	0.00	4,282,593.28
2M-2A	09/25/18 - 10/24/18	30	5.01581 %	119,342,000.00	498,830.66	0.00	0.00	0.00	498,830.66	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	09/25/18 - 10/24/18	30	5.01581 %	120,816,000.00	504,991.75	0.00	0.00	0.00	504,991.75	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	09/25/18 - 10/24/18	30	5.01581 %	120,816,000.00	504,991.75	0.00	0.00	0.00	504,991.75	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	09/25/18 - 10/24/18	30	5.01581 %	360,974,000.00	1,508,814.17	0.00	0.00	0.00	1,508,814.17	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	09/25/18 - 10/24/18	30	6.66581 %	73,668,000.00	409,214.08	0.00	0.00	0.00	409,214.08	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,543,152.59	0.00	0.00	0.00	0.00	0.00	0.00	77,543,152.59
2A-I1	09/25/18 - 10/24/18	30	1.80000 %	119,342,000.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00	119,342,000.00
2A-I2	09/25/18 - 10/24/18	30	1.40000 %	119,342,000.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00	119,342,000.00
2A-I3	09/25/18 - 10/24/18	30	1.00000 %	119,342,000.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00	119,342,000.00
2A-I4	09/25/18 - 10/24/18	30	0.60000 %	119,342,000.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00	119,342,000.00
2B-I1	09/25/18 - 10/24/18	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2B-I2	09/25/18 - 10/24/18	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2B-I3	09/25/18 - 10/24/18	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2B-I4	09/25/18 - 10/24/18	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2C-I1	09/25/18 - 10/24/18	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	09/25/18 - 10/24/18	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	09/25/18 - 10/24/18	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	09/25/18 - 10/24/18	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	09/25/18 - 10/24/18	30	3.21581 %	119,342,000.00	319,817.66	0.00	0.00	0.00	319,817.66	0.00	119,342,000.00
2E-A2	09/25/18 - 10/24/18	30	3.61581 %	119,342,000.00	359,598.33	0.00	0.00	0.00	359,598.33	0.00	119,342,000.00

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

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

11-Oct-2018 09:19:50 AM

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	09/25/18 - 10/24/18	30	4.01581 %	119,342,000.00	399,379.00	0.00	0.00	0.00	399,379.00	0.00	119,342,000.00
2E-A4	09/25/18 - 10/24/18	30	4.41581 %	119,342,000.00	439,159.66	0.00	0.00	0.00	439,159.66	0.00	119,342,000.00
2E-B1	09/25/18 - 10/24/18	30	3.21581 %	120,816,000.00	323,767.75	0.00	0.00	0.00	323,767.75	0.00	120,816,000.00
2E-B2	09/25/18 - 10/24/18	30	3.61581 %	120,816,000.00	364,039.75	0.00	0.00	0.00	364,039.75	0.00	120,816,000.00
2E-B3	09/25/18 - 10/24/18	30	4.01581 %	120,816,000.00	404,311.75	0.00	0.00	0.00	404,311.75	0.00	120,816,000.00
2E-B4	09/25/18 - 10/24/18	30	4.41581 %	120,816,000.00	444,583.75	0.00	0.00	0.00	444,583.75	0.00	120,816,000.00
2E-C1	09/25/18 - 10/24/18	30	3.21581 %	120,816,000.00	323,767.75	0.00	0.00	0.00	323,767.75	0.00	120,816,000.00
2E-C2	09/25/18 - 10/24/18	30	3.61581 %	120,816,000.00	364,039.75	0.00	0.00	0.00	364,039.75	0.00	120,816,000.00
2E-C3	09/25/18 - 10/24/18	30	4.01581 %	120,816,000.00	404,311.75	0.00	0.00	0.00	404,311.75	0.00	120,816,000.00
2E-C4	09/25/18 - 10/24/18	30	4.41581 %	120,816,000.00	444,583.75	0.00	0.00	0.00	444,583.75	0.00	120,816,000.00
2E-D1	09/25/18 - 10/24/18	30	3.21581 %	240,158,000.00	643,585.41	0.00	0.00	0.00	643,585.41	0.00	240,158,000.00
2E-D2	09/25/18 - 10/24/18	30	3.61581 %	240,158,000.00	723,638.08	0.00	0.00	0.00	723,638.08	0.00	240,158,000.00
2E-D3	09/25/18 - 10/24/18	30	4.01581 %	240,158,000.00	803,690.75	0.00	0.00	0.00	803,690.75	0.00	240,158,000.00
2E-D4	09/25/18 - 10/24/18	30	4.41581 %	240,158,000.00	883,743.41	0.00	0.00	0.00	883,743.41	0.00	240,158,000.00
2E-D5	09/25/18 - 10/24/18	30	5.01581 %	240,158,000.00	1,003,822.41	0.00	0.00	0.00	1,003,822.41	0.00	240,158,000.00
2E-F1	09/25/18 - 10/24/18	30	3.21581 %	241,632,000.00	647,535.50	0.00	0.00	0.00	647,535.50	0.00	241,632,000.00
2E-F2	09/25/18 - 10/24/18	30	3.61581 %	241,632,000.00	728,079.50	0.00	0.00	0.00	728,079.50	0.00	241,632,000.00
2E-F3	09/25/18 - 10/24/18	30	4.01581 %	241,632,000.00	808,623.50	0.00	0.00	0.00	808,623.50	0.00	241,632,000.00
2E-F4	09/25/18 - 10/24/18	30	4.41581 %	241,632,000.00	889,167.50	0.00	0.00	0.00	889,167.50	0.00	241,632,000.00
2E-F5	09/25/18 - 10/24/18	30	5.01581 %	241,632,000.00	1,009,983.50	0.00	0.00	0.00	1,009,983.50	0.00	241,632,000.00
2X-1	09/25/18 - 10/24/18	30	1.80000 %	240,158,000.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00	240,158,000.00
2X-2	09/25/18 - 10/24/18	30	1.40000 %	240,158,000.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00	240,158,000.00
2X-3	09/25/18 - 10/24/18	30	1.00000 %	240,158,000.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00	240,158,000.00
2X-4	09/25/18 - 10/24/18	30	0.60000 %	240,158,000.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00	240,158,000.00
2Y-1	09/25/18 - 10/24/18	30	1.80000 %	241,632,000.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00	241,632,000.00
2Y-2	09/25/18 - 10/24/18	30	1.40000 %	241,632,000.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00	241,632,000.00
2Y-3	09/25/18 - 10/24/18	30	1.00000 %	241,632,000.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00	241,632,000.00
2Y-4	09/25/18 - 10/24/18	30	0.60000 %	241,632,000.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00	241,632,000.00
Totals					34,868,591.05	0.00	0.00	0.00	34,868,591.05	0.00	

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

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

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	883.21088331	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	874.68792804
1M-1	156,644,000.00	2.96581 %	585.17646702	1.44626855	0.00000000	0.00000000	0.00000000	1.44626855	0.00000000	552.51101427
1M-1H	8,245,344.00	0.00000 %	585.17646686	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	552.51101470
1M-2A	93,986,000.00	4.86581 %	1000.00000000	4.05484168	0.00000000	0.00000000	0.00000000	4.05484168	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	4.86581 %	1000.00000000	4.05484168	0.00000000	0.00000000	0.00000000	4.05484168	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	4.86581 %	1000.00000000	4.05484168	0.00000000	0.00000000	0.00000000	4.05484168	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	4.86581 %	1000.00000000	4.05484168	0.00000000	0.00000000	0.00000000	4.05484168	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	6.36581 %	1000.00000000	5.30484168	0.00000000	0.00000000	0.00000000	5.30484168	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	999.71271825	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.71271825
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.06581 %	1000.00000000	2.55484168	0.00000000	0.00000000	0.00000000	2.55484168	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.46581 %	1000.00000000	2.88817505	0.00000000	0.00000000	0.00000000	2.88817505	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.86581 %	1000.00000000	3.22150831	0.00000000	0.00000000	0.00000000	3.22150831	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.26581 %	1000.00000000	3.55484168	0.00000000	0.00000000	0.00000000	3.55484168	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.06581 %	1000.00000000	2.55484168	0.00000000	0.00000000	0.00000000	2.55484168	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.46581 %	1000.00000000	2.88817505	0.00000000	0.00000000	0.00000000	2.88817505	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.86581 %	1000.00000000	3.22150831	0.00000000	0.00000000	0.00000000	3.22150831	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.26581 %	1000.00000000	3.55484168	0.00000000	0.00000000	0.00000000	3.55484168	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.06581 %	1000.00000000	2.55484168	0.00000000	0.00000000	0.00000000	2.55484168	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.46581 %	1000.00000000	2.88817505	0.00000000	0.00000000	0.00000000	2.88817505	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.86581 %	1000.00000000	3.22150831	0.00000000	0.00000000	0.00000000	3.22150831	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.26581 %	1000.00000000	3.55484168	0.00000000	0.00000000	0.00000000	3.55484168	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.06581 %	1000.00000000	2.55484168	0.00000000	0.00000000	0.00000000	2.55484168	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.46581 %	1000.00000000	2.88817499	0.00000000	0.00000000	0.00000000	2.88817499	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.86581 %	1000.00000000	3.22150831	0.00000000	0.00000000	0.00000000	3.22150831	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.26581 %	1000.00000000	3.55484168	0.00000000	0.00000000	0.00000000	3.55484168	0.00000000	1000.00000000

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

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	4.86581 %	1000.00000000	4.05484168	0.00000000	0.00000000	0.00000000	4.05484168	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.06581 %	1000.00000000	2.55484168	0.00000000	0.00000000	0.00000000	2.55484168	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.46581 %	1000.00000000	2.88817499	0.00000000	0.00000000	0.00000000	2.88817499	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.86581 %	1000.00000000	3.22150831	0.00000000	0.00000000	0.00000000	3.22150831	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.26581 %	1000.00000000	3.55484168	0.00000000	0.00000000	0.00000000	3.55484168	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.86581 %	1000.00000000	4.05484168	0.00000000	0.00000000	0.00000000	4.05484168	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	893.97466164	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	886.30920967
2M-1	117,869,000.00	2.96581 %	733.53802365	1.81294530	0.00000000	0.00000000	0.00000000	1.81294530	0.00000000	690.27057717
2M-1H	6,204,224.00	0.00000 %	733.53802345	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	690.27057695
2M-2A	119,342,000.00	5.01581 %	1000.00000000	4.17984163	0.00000000	0.00000000	0.00000000	4.17984163	0.00000000	1000.00000000
2M-AH	6,282,140.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	120,816,000.00	5.01581 %	1000.00000000	4.17984166	0.00000000	0.00000000	0.00000000	4.17984166	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	5.01581 %	1000.00000000	4.17984166	0.00000000	0.00000000	0.00000000	4.17984166	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	5.01581 %	1000.00000000	4.17984168	0.00000000	0.00000000	0.00000000	4.17984168	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	6.66581 %	1000.00000000	5.55484172	0.00000000	0.00000000	0.00000000	5.55484172	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	999.96631138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.96631138
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.21581 %	1000.00000000	2.67984163	0.00000000	0.00000000	0.00000000	2.67984163	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.61581 %	1000.00000000	3.01317499	0.00000000	0.00000000	0.00000000	3.01317499	0.00000000	1000.00000000

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

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	4.01581 %	1000.00000000	3.34650835	0.00000000	0.00000000	0.00000000	3.34650835	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.41581 %	1000.00000000	3.67984163	0.00000000	0.00000000	0.00000000	3.67984163	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.61581 %	1000.00000000	3.01317499	0.00000000	0.00000000	0.00000000	3.01317499	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.01581 %	1000.00000000	3.34650833	0.00000000	0.00000000	0.00000000	3.34650833	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.41581 %	1000.00000000	3.67984166	0.00000000	0.00000000	0.00000000	3.67984166	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.61581 %	1000.00000000	3.01317499	0.00000000	0.00000000	0.00000000	3.01317499	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.01581 %	1000.00000000	3.34650833	0.00000000	0.00000000	0.00000000	3.34650833	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.41581 %	1000.00000000	3.67984166	0.00000000	0.00000000	0.00000000	3.67984166	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.21581 %	1000.00000000	2.67984165	0.00000000	0.00000000	0.00000000	2.67984165	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.61581 %	1000.00000000	3.01317499	0.00000000	0.00000000	0.00000000	3.01317499	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.01581 %	1000.00000000	3.34650834	0.00000000	0.00000000	0.00000000	3.34650834	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.41581 %	1000.00000000	3.67984165	0.00000000	0.00000000	0.00000000	3.67984165	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.01581 %	1000.00000000	4.17984165	0.00000000	0.00000000	0.00000000	4.17984165	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.21581 %	1000.00000000	2.67984166	0.00000000	0.00000000	0.00000000	2.67984166	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.61581 %	1000.00000000	3.01317499	0.00000000	0.00000000	0.00000000	3.01317499	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.01581 %	1000.00000000	3.34650833	0.00000000	0.00000000	0.00000000	3.34650833	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.41581 %	1000.00000000	3.67984166	0.00000000	0.00000000	0.00000000	3.67984166	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.01581 %	1000.00000000	4.17984166	0.00000000	0.00000000	0.00000000	4.17984166	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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

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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	14,063,875.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	89,077.87
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>14,152,952.94</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,133,786.28
Total Withdrawals (Pool Distribution Amount)	<u>14,152,952.94</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

11-Oct-2018 09:19:50 AM

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

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

Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.215810%

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

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

Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	140,580,326.28
Total Principal Reduction Cumulative	2,061,554,408.42
Scheduled Principal Current	24,280,936.46
Scheduled Principal Cumulative	334,758,706.63
Unscheduled Principal Current	116,299,389.82
Unscheduled Principal Cumulative	1,726,772,016.94
Senior Reduction Amount	135,194,141.20
Subordinate Reduction Amount	5,386,185.08
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,357.22
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
<u>Group 2</u>	
Total Principal Reduction Current	119,200,401.01
Total Principal Reduction Cumulative	1,726,741,572.19
Scheduled Principal Current	21,914,405.18
Scheduled Principal Cumulative	302,311,756.52
Unscheduled Principal Current	97,285,995.83
Unscheduled Principal Cumulative	1,424,429,773.76
Senior Reduction Amount	113,832,069.43
Subordinate Reduction Amount	5,368,331.58
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss	10,485.66
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,570.50
Informational Reporting	
<u>Group 1</u>	

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

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

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	63198
Period Reference Pool Removal Loan Count	505
Period Ending Loan Count	62693
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,427,379,996.24
Period PIF Loan Count Current	504
PIF Loan Count Cumulative	6623
Period PIF Loan UPB Current	109,122,266.04
PIF Loan UPB Cumulative	1,611,948,147.81
Period Partial Prepayment Amount	7,343,548.15
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	50
Repurchased Prior Credit Event UPB Curr	89,077.87
Repurchased Prior Credit Event UPB Cum	12,004,717.52
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	61,550.35
Total Active Modified Loan Count	143
Total Active Modified Loan UPB	29,970,405.33
Group 2	

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

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

Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	61607
Period Reference Pool Removal Loan Count	417
Period Ending Loan Count	61190
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,782,411,464.09
Period PIF Loan Count Current	417
PIF Loan Count Cumulative	5263
Period PIF Loan UPB Current	93,192,168.91
PIF Loan UPB Cumulative	1,340,503,812.95
Period Partial Prepayment Amount	4,289,695.01
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	35
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	8,325,908.89
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	187,610.26
Total Active Modified Loan Count	223
Total Active Modified Loan UPB	55,104,604.17
Structural Reporting	
Group 1	
Senior Percentage	96.168607%
Subordinate Percentage	3.831393%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496381%
Subordinate Percentage	4.503619%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

Additional Reporting - Deal Level

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	324	68,675,146.00	0.516804%	0.476006%
60 Days	51	10,550,984.83	0.081349%	0.073132%
90 Days	18	4,145,387.00	0.028711%	0.028733%
120 Days	23	4,301,479.08	0.036687%	0.029815%
150 Days	14	3,651,171.56	0.022331%	0.025307%
180+ Days	62	14,834,249.72	0.098895%	0.102820%
	492	106,158,418.19	0.784777%	0.735812%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	391	81,991,865.77	0.638993%	0.594902%
60 Days	89	19,297,977.46	0.145449%	0.140019%
90 Days	38	8,336,402.14	0.062102%	0.060486%
120 Days	48	11,559,816.38	0.078444%	0.083874%
150 Days	32	6,326,185.91	0.052296%	0.045900%
180+ Days	94	23,128,388.45	0.153620%	0.167811%
	692	150,640,636.11	1.130904%	1.092992%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

**Group 1
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

**Group 2
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	15	3,187,911.80	1,357.22	0.043	1,357.22	0.00
2	100	23,527,138.51	10,485.66	0.045	10,485.66	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43805054	236,753.26	4.81	0.002	4.81	0.00
1	43742085	186,330.20	58.23	0.031	58.23	0.00
1	43809028	409,981.99	469.77	0.115	469.77	0.00
1	43806483	92,759.49	76.53	0.083	76.53	0.00
1	43801646	138,962.58	101.33	0.073	101.33	0.00
1	43798911	97,411.06	101.47	0.104	101.47	0.00
1	43790013	268,508.22	55.94	0.021	55.94	0.00
1	43782465	266,623.52	5.43	0.002	5.43	0.00
1	43781034	127,464.20	65.58	0.051	65.58	0.00
1	43780989	90,120.14	74.35	0.082	74.35	0.00
1	43765536	258,272.16	80.71	0.031	80.71	0.00
1	43764167	185,395.07	61.13	0.033	61.13	0.00
1	43784048	252,177.99	78.81	0.031	78.81	0.00
1	43808459	368,094.11	115.03	0.031	115.03	0.00
1	43747774	209,057.81	8.11	0.004	8.11	0.00
2	43826648	94,434.76	40.71	0.043	40.71	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43829022	192,246.29	106.87	0.056	106.87	0.00
2	43828856	75,418.24	28.04	0.037	28.04	0.00
2	43828736	147,938.08	68.57	0.046	68.57	0.00
2	43828322	140,822.09	58.68	0.042	58.68	0.00
2	43827637	287,592.63	29.96	0.010	29.96	0.00
2	43830443	379,073.60	151.06	0.040	151.06	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43832295	179,046.61	61.96	0.035	61.96	0.00
2	43828096	105,952.25	27.74	0.026	27.74	0.00
2	43830458	335,516.56	153.82	0.046	153.82	0.00
2	43830477	252,723.58	131.63	0.052	131.63	0.00
2	43830504	229,088.92	167.04	0.073	167.04	0.00
2	43830545	205,259.46	8.05	0.004	8.05	0.00
2	43830677	94,783.48	49.37	0.052	49.37	0.00
2	43826363	265,107.94	187.42	0.071	187.42	0.00
2	43831005	206,760.07	150.76	0.073	150.76	0.00
2	43820337	162,917.37	70.59	0.043	70.59	0.00
2	43832303	234,947.42	146.84	0.062	146.84	0.00
2	43832708	243,334.32	101.39	0.042	101.39	0.00
2	43830697	414,382.88	180.73	0.044	180.73	0.00
2	43819333	254,961.13	79.68	0.031	79.68	0.00
2	43810156	215,633.35	89.85	0.042	89.85	0.00
2	43810652	316,633.19	3.24	0.001	3.24	0.00
2	43810917	283,533.24	36.39	0.013	36.39	0.00
2	43811403	225,158.80	56.85	0.025	56.85	0.00
2	43811513	359,664.18	112.40	0.031	112.40	0.00
2	43812860	110,017.51	1.50	0.001	1.50	0.00
2	43813964	194,958.65	20.31	0.010	20.31	0.00
2	43815407	333,503.02	104.22	0.031	104.22	0.00
2	43821562	318,246.29	84.52	0.027	84.52	0.00
2	43818038	147,638.01	53.17	0.036	53.17	0.00
2	43826271	341,804.17	92.47	0.027	92.47	0.00
2	43819757	196,949.71	174.51	0.089	174.51	0.00
2	43835997	159,884.08	99.93	0.062	99.93	0.00
2	43820718	184,117.11	56.67	0.031	56.67	0.00
2	43822741	156,769.00	43.48	0.028	43.48	0.00
2	43823119	332,046.44	242.12	0.073	242.12	0.00
2	43824656	141,835.22	88.65	0.062	88.65	0.00
2	43824694	171,851.40	16.54	0.010	16.54	0.00
2	43825510	221,263.95	92.19	0.042	92.19	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06

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

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43816083	239,200.86	108.97	0.046	108.97	0.00
2	43865301	290,486.14	178.67	0.062	178.67	0.00
2	43834924	220,204.22	13.08	0.006	13.08	0.00
2	43850946	365,704.37	5.43	0.001	5.43	0.00
2	43852465	110,660.52	68.08	0.062	68.08	0.00
2	43852618	83,630.43	69.69	0.083	69.69	0.00
2	43852701	257,888.77	188.04	0.073	188.04	0.00
2	43855655	186,008.70	40.40	0.022	40.40	0.00
2	43856088	195,916.61	69.00	0.035	69.00	0.00
2	43856292	196,438.90	40.92	0.021	40.92	0.00
2	43857123	254,190.24	26.48	0.010	26.48	0.00
2	43858827	166,865.98	69.53	0.042	69.53	0.00
2	43862024	128,683.50	67.02	0.052	67.02	0.00
2	43862035	277,748.29	173.59	0.063	173.59	0.00
2	43849854	174,564.65	169.29	0.097	169.29	0.00
2	43862302	235,090.20	171.42	0.073	171.42	0.00
2	43849270	243,673.91	54.25	0.022	54.25	0.00
2	43865594	158,968.43	66.24	0.042	66.24	0.00
2	43867128	384,079.05	160.03	0.042	160.03	0.00
2	43868265	150,035.09	156.29	0.104	156.29	0.00
2	43868277	296,927.70	216.51	0.073	216.51	0.00
2	43868873	233,227.64	97.18	0.042	97.18	0.00
2	43869405	372,488.83	194.00	0.052	194.00	0.00
2	43869417	155,908.97	81.20	0.052	81.20	0.00
2	43870820	386,402.91	80.50	0.021	80.50	0.00
2	43871515	279,918.01	204.11	0.073	204.11	0.00
2	43873081	298,164.13	186.35	0.063	186.35	0.00
2	43873267	418,908.78	16.22	0.004	16.22	0.00
2	43875350	294,479.47	92.02	0.031	92.02	0.00
2	43862125	321,609.45	203.03	0.063	203.03	0.00
2	43843495	280,493.69	4.78	0.002	4.78	0.00
2	43876485	357,647.23	186.27	0.052	186.27	0.00
2	43836552	161,232.81	33.59	0.021	33.59	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06

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

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43837815	273,832.00	228.19	0.083	228.19	0.00
2	43838027	150,989.22	110.10	0.073	110.10	0.00
2	43838945	201,293.77	258.67	0.129	258.67	0.00
2	43841176	269,200.01	87.66	0.033	87.66	0.00
2	43841313	164,450.41	137.04	0.083	137.04	0.00
2	43841387	150,066.27	66.67	0.044	66.67	0.00
2	43841681	417,469.10	211.66	0.051	211.66	0.00
2	43841754	267,851.34	155.32	0.058	155.32	0.00
2	43842682	290,927.73	121.22	0.042	121.22	0.00
2	43842796	169,931.88	70.80	0.042	70.80	0.00
2	43850738	161,168.23	83.94	0.052	83.94	0.00
2	43843470	197,288.08	92.07	0.047	92.07	0.00
2	43835530	220,871.18	46.01	0.021	46.01	0.00
2	43844687	131,336.70	34.42	0.026	34.42	0.00
2	43844880	378,616.79	276.07	0.073	276.07	0.00
2	43844901	313,661.44	147.29	0.047	147.29	0.00
2	43844906	283,867.31	132.51	0.047	132.51	0.00
2	43845034	250,244.08	208.54	0.083	208.54	0.00
2	43845780	231,578.12	96.49	0.042	96.49	0.00
2	43846554	120,105.83	4.45	0.004	4.45	0.00
2	43846610	352,118.60	220.07	0.062	220.07	0.00
2	43846691	228,171.56	261.45	0.115	261.45	0.00
2	43848181	194,951.89	55.23	0.028	55.23	0.00
2	43848224	329,642.77	68.68	0.021	68.68	0.00
2	43848445	256,062.11	80.02	0.031	80.02	0.00
2	43843418	221,885.38	8.59	0.004	8.59	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

Realized Loss Summary

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

Realized Loss Summary

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

Realized Loss Detail

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

Realized Loss Detail

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/11/2018

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

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

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	249,160.61	26,297.26	10.554

Cumulative Realized Loss Detail

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

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

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

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

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
Credit-Linked Notes
Series 2017-C06**

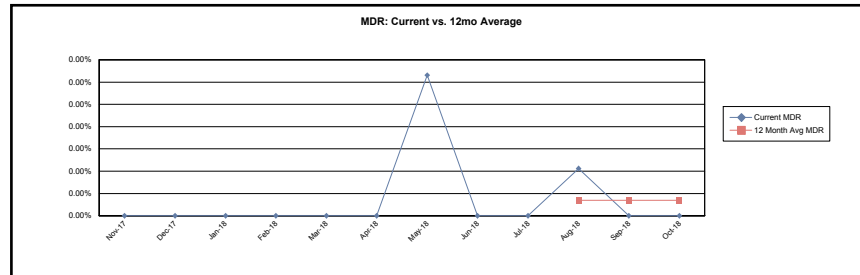
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

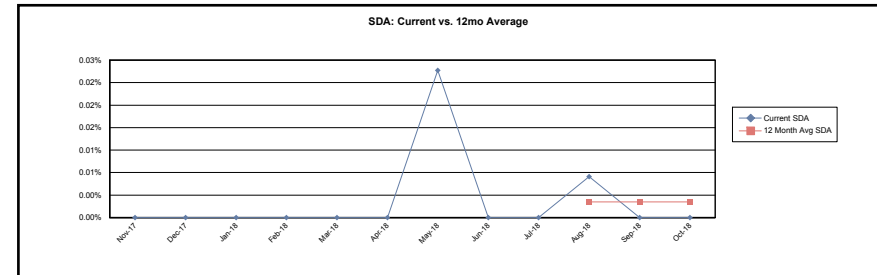
MDR

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



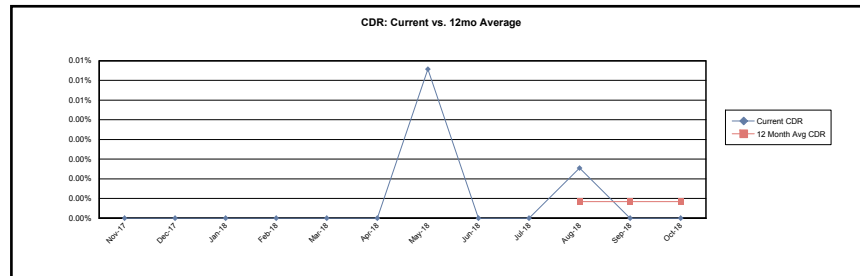
SDA

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



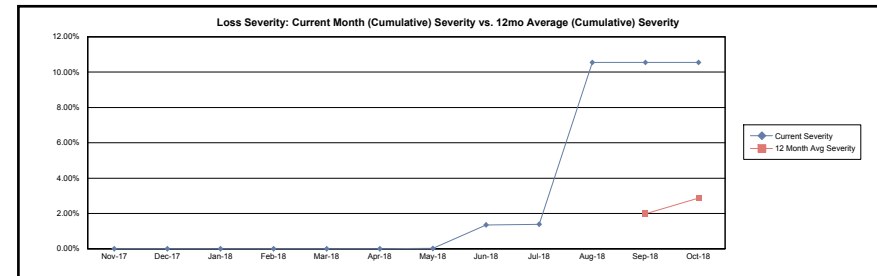
CDR

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



Loss Severity

Current Month (Cumulative)	10.554 %
3 Month Average (Cumulative)	10.554 %
12 Month Average (Cumulative)	2.869 %



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

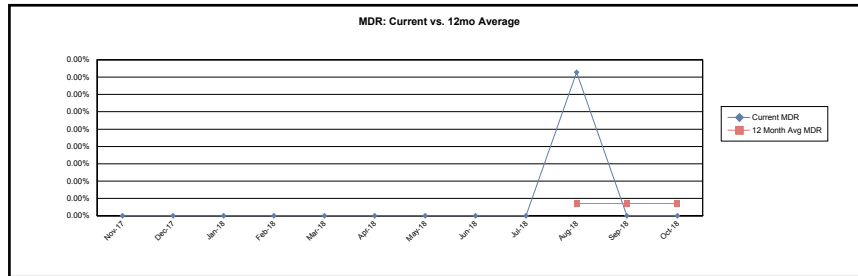
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 1

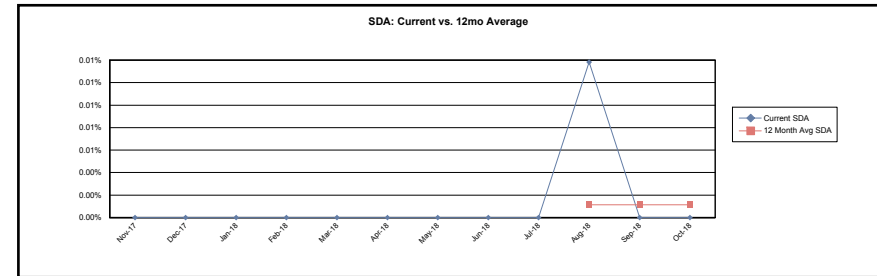
MDR

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



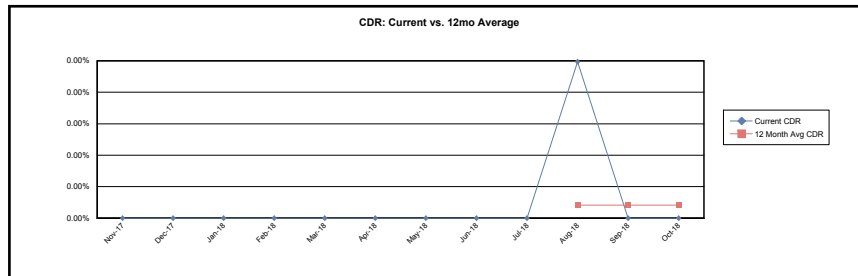
SDA

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



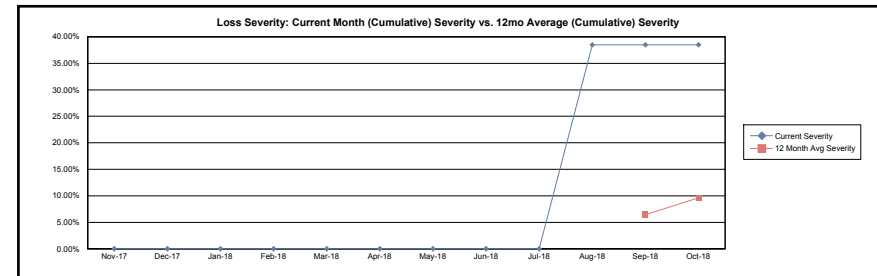
CDR

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



Loss Severity

Current Month (Cumulative)	38.480 %
3 Month Average (Cumulative)	38.480 %
12 Month Average (Cumulative)	9.620 %



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

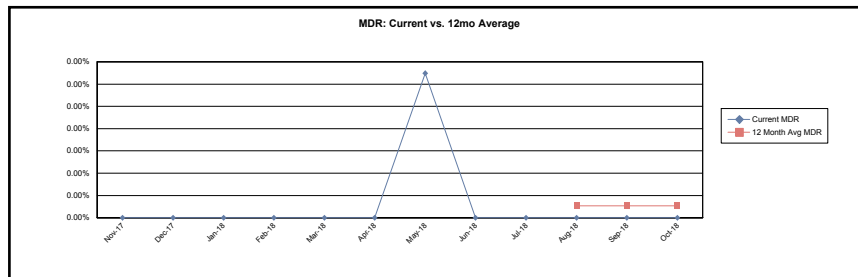
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 2

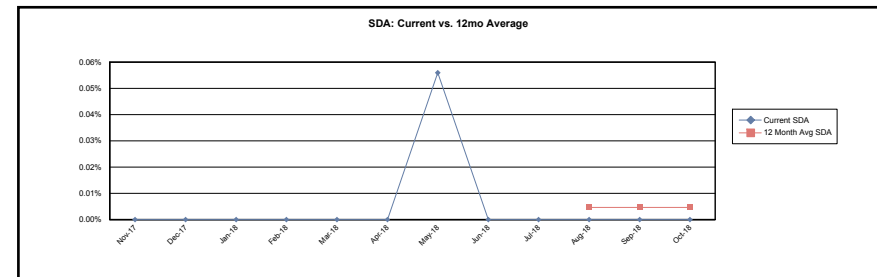
MDR

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



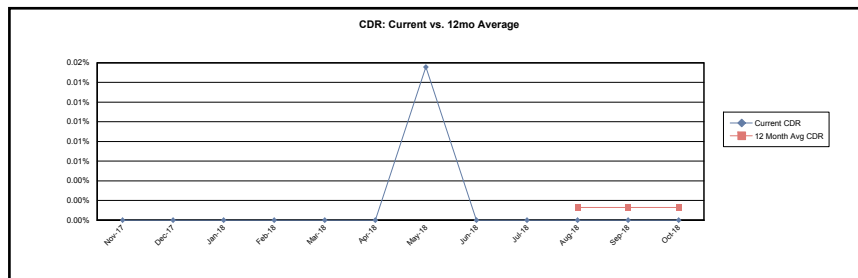
SDA

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



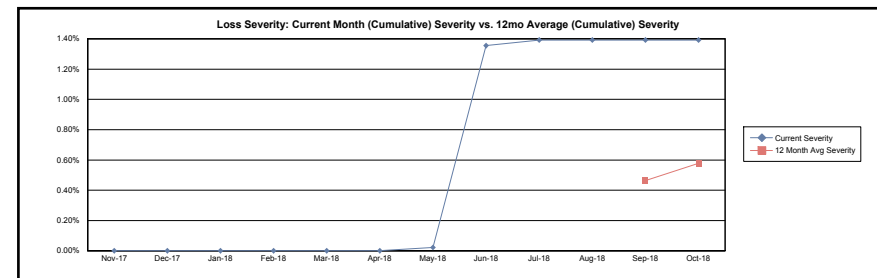
CDR

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



Loss Severity

Current Month (Cumulative) 1.392 %
3 Month Average (Cumulative) 1.392 %
12 Month Average (Cumulative) 0.579 %



Calculation Methodology:

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

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

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

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

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

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

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

Prepayment Rates

Summary

SMM

Current Month 0.751 %
3 Month Average 0.736 %
12 Month Average 0.752 %

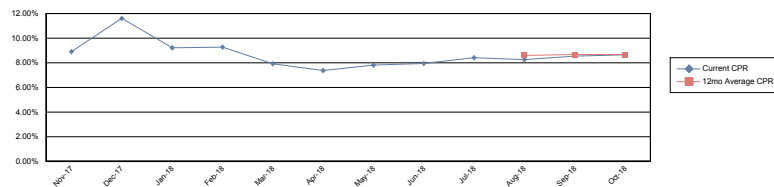
CPR

Current Month 8.654 %
3 Month Average 8.486 %
12 Month Average 8.656 %

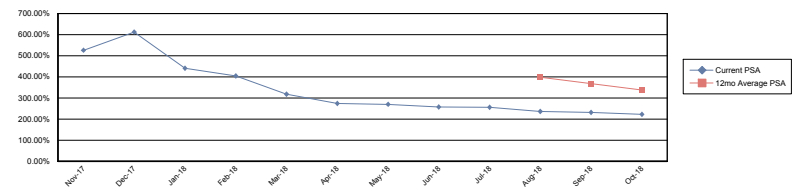
PSA

Current Month 222.259 %
3 Month Average 229.996 %
12 Month Average 337.124 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.800 %
3 Month Average 0.803 %
12 Month Average 0.789 %

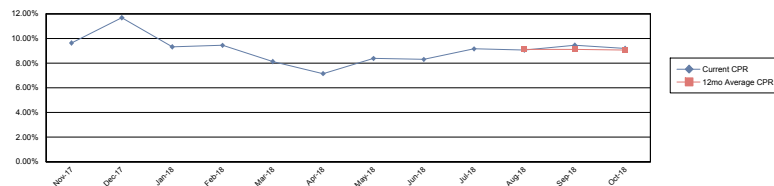
CPR

Current Month 9.185 %
3 Month Average 9.224 %
12 Month Average 9.066 %

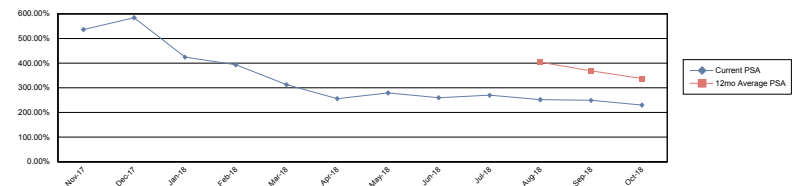
PSA

Current Month 229.630 %
3 Month Average 243.138 %
12 Month Average 336.753 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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

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

Prepayment Rates

Group 2

SMM

Current Month 0.701 %
3 Month Average 0.666 %
12 Month Average 0.713 %

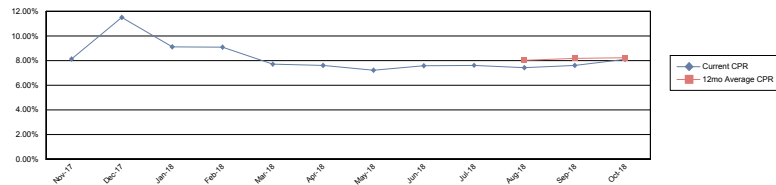
CPR

Current Month 8.094 %
3 Month Average 7.704 %
12 Month Average 8.221 %

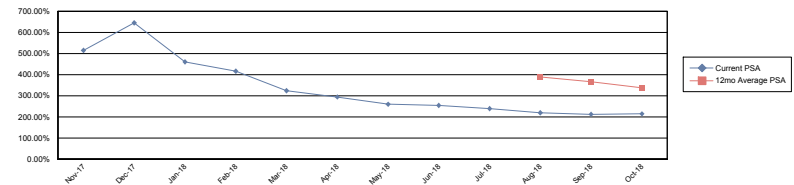
PSA

Current Month 214.004 %
3 Month Average 215.165 %
12 Month Average 337.658 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043798160	89,077.87	0.00	0.000%	89,077.87
Totals	89,077.87	0.00		

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

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

11-Oct-2018 09:19:50 AM

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

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

Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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