

**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

07-Nov-2018 12:45:11 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		10/31/2018	0.00000 %	13,874,610,338.72	0.00	104,538,226.53	0.00	13,770,072,112.19	104,538,226.53	0.00
1M-1	30711XQS6	11/23/2018	3.03138 %	86,547,535.32	233,207.53	3,954,983.26	0.00	82,592,552.06	4,188,190.79	0.00
1M-1H		10/31/2018	0.00000 %	4,555,643.38	0.00	208,180.32	0.00	4,347,463.06	208,180.32	0.00
1M-2A	30711XQT4	11/23/2018	4.93138 %	93,986,000.00	411,982.83	0.00	0.00	93,986,000.00	411,982.83	0.00
1M-AH		10/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	11/23/2018	4.93138 %	93,986,000.00	411,982.83	0.00	0.00	93,986,000.00	411,982.83	0.00
1M-BH		10/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	11/23/2018	4.93138 %	93,986,000.00	411,982.83	0.00	0.00	93,986,000.00	411,982.83	0.00
1M-CH		10/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	11/23/2018	4.93138 %	281,958,000.00	1,235,948.48	0.00	0.00	281,958,000.00	1,235,948.48	0.00
1M-2H		10/31/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	11/23/2018	6.43138 %	78,322,000.00	447,749.82	0.00	0.00	78,322,000.00	447,749.82	0.00
1B-1H		10/31/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		10/31/2018	0.00000 %	82,420,987.15	0.00	0.00	16,705.33	82,404,281.82	0.00	40,390.18
1A-I1	30711XQZ0	11/23/2018	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1A-I2	30711XRB2	11/23/2018	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1A-I3	30711XRD8	11/23/2018	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1A-I4	30711XRF3	11/23/2018	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1B-I1	30711XRH9	11/23/2018	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1B-I2	30711XRK2	11/23/2018	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1B-I3	30711XRM8	11/23/2018	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1B-I4	30711XRP1	11/23/2018	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1C-I1	30711XRR7	11/23/2018	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1C-I2	30711XRT3	11/23/2018	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1C-I3	30711XRV8	11/23/2018	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1C-I4	30711XRX4	11/23/2018	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1E-A1	30711XQY3	11/23/2018	3.13138 %	93,986,000.00	261,605.23	0.00	0.00	93,986,000.00	261,605.23	0.00
1E-A2	30711XRA4	11/23/2018	3.53138 %	93,986,000.00	295,022.47	0.00	0.00	93,986,000.00	295,022.47	0.00
1E-A3	30711XRC0	11/23/2018	3.93138 %	93,986,000.00	328,439.72	0.00	0.00	93,986,000.00	328,439.72	0.00
1E-A4	30711XRE6	11/23/2018	4.33138 %	93,986,000.00	361,856.96	0.00	0.00	93,986,000.00	361,856.96	0.00
1E-B1	30711XRG1	11/23/2018	3.13138 %	93,986,000.00	261,605.23	0.00	0.00	93,986,000.00	261,605.23	0.00
1E-B2	30711XRJ5	11/23/2018	3.53138 %	93,986,000.00	295,022.47	0.00	0.00	93,986,000.00	295,022.47	0.00
1E-B3	30711XRL0	11/23/2018	3.93138 %	93,986,000.00	328,439.72	0.00	0.00	93,986,000.00	328,439.72	0.00
1E-B4	30711XRN6	11/23/2018	4.33138 %	93,986,000.00	361,856.96	0.00	0.00	93,986,000.00	361,856.96	0.00
1E-C1	30711XRQ9	11/23/2018	3.13138 %	93,986,000.00	261,605.23	0.00	0.00	93,986,000.00	261,605.23	0.00
1E-C2	30711XRS5	11/23/2018	3.53138 %	93,986,000.00	295,022.47	0.00	0.00	93,986,000.00	295,022.47	0.00
1E-C3	30711XRU0	11/23/2018	3.93138 %	93,986,000.00	328,439.72	0.00	0.00	93,986,000.00	328,439.72	0.00
1E-C4	30711XRW6	11/23/2018	4.33138 %	93,986,000.00	361,856.96	0.00	0.00	93,986,000.00	361,856.96	0.00
1E-D1	30711XRY2	11/23/2018	3.13138 %	187,972,000.00	523,210.45	0.00	0.00	187,972,000.00	523,210.45	0.00
1E-D2	30711XRZ9	11/23/2018	3.53138 %	187,972,000.00	590,044.94	0.00	0.00	187,972,000.00	590,044.94	0.00
1E-D3	30711XSA3	11/23/2018	3.93138 %	187,972,000.00	656,879.43	0.00	0.00	187,972,000.00	656,879.43	0.00
1E-D4	30711XSB1	11/23/2018	4.33138 %	187,972,000.00	723,713.92	0.00	0.00	187,972,000.00	723,713.92	0.00
1E-D5	30711XSC9	11/23/2018	4.93138 %	187,972,000.00	823,965.65	0.00	0.00	187,972,000.00	823,965.65	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	11/23/2018	3.13138 %	187,972,000.00	523,210.45	0.00	0.00	187,972,000.00	523,210.45	0.00
1E-F2	30711XSE5	11/23/2018	3.53138 %	187,972,000.00	590,044.94	0.00	0.00	187,972,000.00	590,044.94	0.00
1E-F3	30711XSF2	11/23/2018	3.93138 %	187,972,000.00	656,879.43	0.00	0.00	187,972,000.00	656,879.43	0.00
1E-F4	30711XSG0	11/23/2018	4.33138 %	187,972,000.00	723,713.92	0.00	0.00	187,972,000.00	723,713.92	0.00
1E-F5	30711XSH8	11/23/2018	4.93138 %	187,972,000.00	823,965.65	0.00	0.00	187,972,000.00	823,965.65	0.00
1X-1	30711XSJ4	11/23/2018	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1X-2	30711XSK1	11/23/2018	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1X-3	30711XSL9	11/23/2018	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1X-4	30711XSM7	11/23/2018	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
1Y-1	30711XSN5	11/23/2018	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1Y-2	30711XSP0	11/23/2018	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1Y-3	30711XSQ8	11/23/2018	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1Y-4	30711XSR6	11/23/2018	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
2A-H		10/31/2018	0.00000 %	13,161,704,200.26	0.00	98,278,881.70	0.00	13,063,425,318.56	98,278,881.70	0.00
2M-1	30711XSS4	11/23/2018	3.03138 %	81,361,502.66	219,233.45	4,386,444.77	0.00	76,975,057.89	4,605,678.22	0.00
2M-1H		10/31/2018	0.00000 %	4,282,593.28	0.00	230,887.56	0.00	4,051,705.72	230,887.56	0.00
2M-2A	30711XST2	11/23/2018	5.08138 %	119,342,000.00	539,041.82	0.00	0.00	119,342,000.00	539,041.82	0.00
2M-AH		10/31/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	11/23/2018	5.08138 %	120,816,000.00	545,699.56	0.00	0.00	120,816,000.00	545,699.56	0.00
2M-BH		10/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	11/23/2018	5.08138 %	120,816,000.00	545,699.56	0.00	0.00	120,816,000.00	545,699.56	0.00
2M-CH		10/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	11/23/2018	5.08138 %	360,974,000.00	1,630,440.95	0.00	0.00	360,974,000.00	1,630,440.95	0.00
2M-2H		10/31/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	11/23/2018	6.73138 %	73,668,000.00	440,788.71	0.00	0.00	73,668,000.00	440,788.71	0.00
2B-1H		10/31/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		10/31/2018	0.00000 %	77,543,152.59	0.00	0.00	10,316.60	77,532,835.99	0.00	12,929.01
2A-I1	30711XSZ8	11/23/2018	1.80000 %	0.00	190,947.20	0.00	0.00	0.00	190,947.20	0.00
2A-I2	30711XTB0	11/23/2018	1.40000 %	0.00	148,514.49	0.00	0.00	0.00	148,514.49	0.00
2A-I3	30711XTD6	11/23/2018	1.00000 %	0.00	106,081.78	0.00	0.00	0.00	106,081.78	0.00
2A-I4	30711XTF1	11/23/2018	0.60000 %	0.00	63,649.07	0.00	0.00	0.00	63,649.07	0.00
2B-I1	30711XTH7	11/23/2018	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2B-I2	30711XTK0	11/23/2018	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2B-I3	30711XTM6	11/23/2018	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2B-I4	30711XTP9	11/23/2018	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2C-I1	30711XTR5	11/23/2018	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2C-I2	30711XTT1	11/23/2018	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2C-I3	30711XTV6	11/23/2018	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2C-I4	30711XTX2	11/23/2018	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2E-A1	30711XSY1	11/23/2018	3.28138 %	119,342,000.00	348,094.62	0.00	0.00	119,342,000.00	348,094.62	0.00
2E-A2	30711XTA2	11/23/2018	3.68138 %	119,342,000.00	390,527.34	0.00	0.00	119,342,000.00	390,527.34	0.00
2E-A3	30711XTC8	11/23/2018	4.08138 %	119,342,000.00	432,960.05	0.00	0.00	119,342,000.00	432,960.05	0.00
2E-A4	30711XTE4	11/23/2018	4.48138 %	119,342,000.00	475,392.76	0.00	0.00	119,342,000.00	475,392.76	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	11/23/2018	3.28138 %	120,816,000.00	352,393.96	0.00	0.00	120,816,000.00	352,393.96	0.00
2E-B2	30711XTJ3	11/23/2018	3.68138 %	120,816,000.00	395,350.76	0.00	0.00	120,816,000.00	395,350.76	0.00
2E-B3	30711XTL8	11/23/2018	4.08138 %	120,816,000.00	438,307.56	0.00	0.00	120,816,000.00	438,307.56	0.00
2E-B4	30711XTN4	11/23/2018	4.48138 %	120,816,000.00	481,264.36	0.00	0.00	120,816,000.00	481,264.36	0.00
2E-C1	30711XTQ7	11/23/2018	3.28138 %	120,816,000.00	352,393.96	0.00	0.00	120,816,000.00	352,393.96	0.00
2E-C2	30711XTS3	11/23/2018	3.68138 %	120,816,000.00	395,350.76	0.00	0.00	120,816,000.00	395,350.76	0.00
2E-C3	30711XTU8	11/23/2018	4.08138 %	120,816,000.00	438,307.56	0.00	0.00	120,816,000.00	438,307.56	0.00
2E-C4	30711XTW4	11/23/2018	4.48138 %	120,816,000.00	481,264.36	0.00	0.00	120,816,000.00	481,264.36	0.00
2E-D1	30711XTY0	11/23/2018	3.28138 %	240,158,000.00	700,488.58	0.00	0.00	240,158,000.00	700,488.58	0.00
2E-D2	30711XTZ7	11/23/2018	3.68138 %	240,158,000.00	785,878.10	0.00	0.00	240,158,000.00	785,878.10	0.00
2E-D3	30711XUA0	11/23/2018	4.08138 %	240,158,000.00	871,267.61	0.00	0.00	240,158,000.00	871,267.61	0.00
2E-D4	30711XUB8	11/23/2018	4.48138 %	240,158,000.00	956,657.12	0.00	0.00	240,158,000.00	956,657.12	0.00
2E-D5	30711XUC6	11/23/2018	5.08138 %	240,158,000.00	1,084,741.38	0.00	0.00	240,158,000.00	1,084,741.38	0.00
2E-F1	30711XUD4	11/23/2018	3.28138 %	241,632,000.00	704,787.92	0.00	0.00	241,632,000.00	704,787.92	0.00
2E-F2	30711XUE2	11/23/2018	3.68138 %	241,632,000.00	790,701.52	0.00	0.00	241,632,000.00	790,701.52	0.00
2E-F3	30711XUF9	11/23/2018	4.08138 %	241,632,000.00	876,615.12	0.00	0.00	241,632,000.00	876,615.12	0.00
2E-F4	30711XUG7	11/23/2018	4.48138 %	241,632,000.00	962,528.72	0.00	0.00	241,632,000.00	962,528.72	0.00
2E-F5	30711XUH5	11/23/2018	5.08138 %	241,632,000.00	1,091,399.12	0.00	0.00	241,632,000.00	1,091,399.12	0.00
2X-1	30711XUJ1	11/23/2018	1.80000 %	0.00	384,252.80	0.00	0.00	0.00	384,252.80	0.00
2X-2	30711XUK8	11/23/2018	1.40000 %	0.00	298,863.29	0.00	0.00	0.00	298,863.29	0.00
2X-3	30711XUL6	11/23/2018	1.00000 %	0.00	213,473.78	0.00	0.00	0.00	213,473.78	0.00
2X-4	30711XUM4	11/23/2018	0.60000 %	0.00	128,084.27	0.00	0.00	0.00	128,084.27	0.00
2Y-1	30711XUN2	11/23/2018	1.80000 %	0.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00
2Y-2	30711XUP7	11/23/2018	1.40000 %	0.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00
2Y-3	30711XUQ5	11/23/2018	1.00000 %	0.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00
2Y-4	30711XUR3	11/23/2018	0.60000 %	0.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00
Totals				35,746,964,526.36	37,659,675.15	211,597,604.14	27,021.93	35,535,339,900.29	249,257,279.29	53,319.19

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	13,874,610,338.72	20,737,020.93	83,801,205.60	0.00	0.00	104,538,226.53	13,770,072,112.19	0.86809759	104,538,226.53
1M-1	156,644,000.00	86,547,535.32	784,857.73	3,170,125.53	0.00	0.00	3,954,983.26	82,592,552.06	0.52726279	3,954,983.26
1M-1H	8,245,344.00	4,555,643.38	41,312.93	166,867.39	0.00	0.00	208,180.32	4,347,463.06	0.52726279	208,180.32
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	16,705.33	16,705.33	82,404,281.82	0.99951009	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	13,161,704,200.26	18,590,994.48	79,687,887.22	0.00	0.00	98,278,881.70	13,063,425,318.56	0.87969111	98,278,881.70
2M-1	117,869,000.00	81,361,502.66	832,911.49	3,553,533.28	0.00	0.00	4,386,444.77	76,975,057.89	0.65305600	4,386,444.77
2M-1H	6,204,224.00	4,282,593.28	43,841.63	187,045.93	0.00	0.00	230,887.56	4,051,705.72	0.65305600	230,887.56
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	10,316.60	10,316.60	77,532,835.99	0.99983327	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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Series 2017-C06**

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	35,746,964,526.36	41,030,939.19	170,566,664.95	0.00	27,021.93	211,624,626.07	35,535,339,900.29	0.89882650	211,597,604.14

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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	874.68792804	1.30731036	5.28302425	0.00000000	0.00000000	6.59033461	868.09759343	0.86809759	6.59033461
1M-1	156,644,000.00	552.51101427	5.01045511	20.23777183	0.00000000	0.00000000	25.24822693	527.26278734	0.52726279	25.24822693
1M-1H	8,245,344.00	552.51101470	5.01045560	20.23777177	0.00000000	0.00000000	25.24822736	527.26278734	0.52726279	25.24822736
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	0.20262474	0.20262474	999.51009351	0.99951009	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	886.30920967	1.25191764	5.36618262	0.00000000	0.00000000	6.61810026	879.69110941	0.87969111	6.61810026
2M-1	117,869,000.00	690.27057717	7.06641687	30.14815838	0.00000000	0.00000000	37.21457525	653.05600192	0.65305600	37.21457525
2M-1H	6,204,224.00	690.27057695	7.06641636	30.14815874	0.00000000	0.00000000	37.21457510	653.05600185	0.65305600	37.21457510
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	0.13303886	0.13303886	999.83327252	0.99983327	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	13,874,610,338.72	0.00	0.00	0.00	0.00	0.00	0.00	13,770,072,112.19
1M-1	10/25/18 - 11/25/18	32	3.03138 %	86,547,535.32	233,207.53	0.00	0.00	0.00	233,207.53	0.00	82,592,552.06
1M-1H	N/A	N/A	0.00000 %	4,555,643.38	0.00	0.00	0.00	0.00	0.00	0.00	4,347,463.06
1M-2A	10/25/18 - 11/25/18	32	4.93138 %	93,986,000.00	411,982.83	0.00	0.00	0.00	411,982.83	0.00	93,986,000.00
1M-AH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2B	10/25/18 - 11/25/18	32	4.93138 %	93,986,000.00	411,982.83	0.00	0.00	0.00	411,982.83	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	10/25/18 - 11/25/18	32	4.93138 %	93,986,000.00	411,982.83	0.00	0.00	0.00	411,982.83	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	10/25/18 - 11/25/18	32	4.93138 %	281,958,000.00	1,235,948.48	0.00	0.00	0.00	1,235,948.48	0.00	281,958,000.00
1M-2H	N/A	N/A	0.00000 %	14,842,818.00	0.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00
1B-1	10/25/18 - 11/25/18	32	6.43138 %	78,322,000.00	447,749.82	0.00	0.00	0.00	447,749.82	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	82,404,281.82
1A-I1	10/25/18 - 11/25/18	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1A-I2	10/25/18 - 11/25/18	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1A-I3	10/25/18 - 11/25/18	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1A-I4	10/25/18 - 11/25/18	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1B-I1	10/25/18 - 11/25/18	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1B-I2	10/25/18 - 11/25/18	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1B-I3	10/25/18 - 11/25/18	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1B-I4	10/25/18 - 11/25/18	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1C-I1	10/25/18 - 11/25/18	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1C-I2	10/25/18 - 11/25/18	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1C-I3	10/25/18 - 11/25/18	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1C-I4	10/25/18 - 11/25/18	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1E-A1	10/25/18 - 11/25/18	32	3.13138 %	93,986,000.00	261,605.23	0.00	0.00	0.00	261,605.23	0.00	93,986,000.00
1E-A2	10/25/18 - 11/25/18	32	3.53138 %	93,986,000.00	295,022.47	0.00	0.00	0.00	295,022.47	0.00	93,986,000.00
1E-A3	10/25/18 - 11/25/18	32	3.93138 %	93,986,000.00	328,439.72	0.00	0.00	0.00	328,439.72	0.00	93,986,000.00
1E-A4	10/25/18 - 11/25/18	32	4.33138 %	93,986,000.00	361,856.96	0.00	0.00	0.00	361,856.96	0.00	93,986,000.00
1E-B1	10/25/18 - 11/25/18	32	3.13138 %	93,986,000.00	261,605.23	0.00	0.00	0.00	261,605.23	0.00	93,986,000.00
1E-B2	10/25/18 - 11/25/18	32	3.53138 %	93,986,000.00	295,022.47	0.00	0.00	0.00	295,022.47	0.00	93,986,000.00
1E-B3	10/25/18 - 11/25/18	32	3.93138 %	93,986,000.00	328,439.72	0.00	0.00	0.00	328,439.72	0.00	93,986,000.00
1E-B4	10/25/18 - 11/25/18	32	4.33138 %	93,986,000.00	361,856.96	0.00	0.00	0.00	361,856.96	0.00	93,986,000.00
1E-C1	10/25/18 - 11/25/18	32	3.13138 %	93,986,000.00	261,605.23	0.00	0.00	0.00	261,605.23	0.00	93,986,000.00
1E-C2	10/25/18 - 11/25/18	32	3.53138 %	93,986,000.00	295,022.47	0.00	0.00	0.00	295,022.47	0.00	93,986,000.00
1E-C3	10/25/18 - 11/25/18	32	3.93138 %	93,986,000.00	328,439.72	0.00	0.00	0.00	328,439.72	0.00	93,986,000.00
1E-C4	10/25/18 - 11/25/18	32	4.33138 %	93,986,000.00	361,856.96	0.00	0.00	0.00	361,856.96	0.00	93,986,000.00
1E-D1	10/25/18 - 11/25/18	32	3.13138 %	187,972,000.00	523,210.45	0.00	0.00	0.00	523,210.45	0.00	187,972,000.00
1E-D2	10/25/18 - 11/25/18	32	3.53138 %	187,972,000.00	590,044.94	0.00	0.00	0.00	590,044.94	0.00	187,972,000.00
1E-D3	10/25/18 - 11/25/18	32	3.93138 %	187,972,000.00	656,879.43	0.00	0.00	0.00	656,879.43	0.00	187,972,000.00
1E-D4	10/25/18 - 11/25/18	32	4.33138 %	187,972,000.00	723,713.92	0.00	0.00	0.00	723,713.92	0.00	187,972,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	10/25/18 - 11/25/18	32	4.93138 %	187,972,000.00	823,965.65	0.00	0.00	0.00	823,965.65	0.00	187,972,000.00
1E-F1	10/25/18 - 11/25/18	32	3.13138 %	187,972,000.00	523,210.45	0.00	0.00	0.00	523,210.45	0.00	187,972,000.00
1E-F2	10/25/18 - 11/25/18	32	3.53138 %	187,972,000.00	590,044.94	0.00	0.00	0.00	590,044.94	0.00	187,972,000.00
1E-F3	10/25/18 - 11/25/18	32	3.93138 %	187,972,000.00	656,879.43	0.00	0.00	0.00	656,879.43	0.00	187,972,000.00
1E-F4	10/25/18 - 11/25/18	32	4.33138 %	187,972,000.00	723,713.92	0.00	0.00	0.00	723,713.92	0.00	187,972,000.00
1E-F5	10/25/18 - 11/25/18	32	4.93138 %	187,972,000.00	823,965.65	0.00	0.00	0.00	823,965.65	0.00	187,972,000.00
1X-1	10/25/18 - 11/25/18	32	1.80000 %	187,972,000.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00	187,972,000.00
1X-2	10/25/18 - 11/25/18	32	1.40000 %	187,972,000.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00	187,972,000.00
1X-3	10/25/18 - 11/25/18	32	1.00000 %	187,972,000.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00	187,972,000.00
1X-4	10/25/18 - 11/25/18	32	0.60000 %	187,972,000.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00	187,972,000.00
1Y-1	10/25/18 - 11/25/18	32	1.80000 %	187,972,000.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00	187,972,000.00
1Y-2	10/25/18 - 11/25/18	32	1.40000 %	187,972,000.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00	187,972,000.00
1Y-3	10/25/18 - 11/25/18	32	1.00000 %	187,972,000.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00	187,972,000.00
1Y-4	10/25/18 - 11/25/18	32	0.60000 %	187,972,000.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	13,161,704,200.26	0.00	0.00	0.00	0.00	0.00	0.00	13,063,425,318.56
2M-1	10/25/18 - 11/25/18	32	3.03138 %	81,361,502.66	219,233.45	0.00	0.00	0.00	219,233.45	0.00	76,975,057.89
2M-1H	N/A	N/A	0.00000 %	4,282,593.28	0.00	0.00	0.00	0.00	0.00	0.00	4,051,705.72
2M-2A	10/25/18 - 11/25/18	32	5.08138 %	119,342,000.00	539,041.82	0.00	0.00	0.00	539,041.82	0.00	119,342,000.00
2M-AH	N/A	N/A	0.00000 %	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00
2M-2B	10/25/18 - 11/25/18	32	5.08138 %	120,816,000.00	545,699.56	0.00	0.00	0.00	545,699.56	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	10/25/18 - 11/25/18	32	5.08138 %	120,816,000.00	545,699.56	0.00	0.00	0.00	545,699.56	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	10/25/18 - 11/25/18	32	5.08138 %	360,974,000.00	1,630,440.95	0.00	0.00	0.00	1,630,440.95	0.00	360,974,000.00
2M-2H	N/A	N/A	0.00000 %	19,000,250.00	0.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00
2B-1	10/25/18 - 11/25/18	32	6.73138 %	73,668,000.00	440,788.71	0.00	0.00	0.00	440,788.71	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	77,532,835.99
2A-I1	10/25/18 - 11/25/18	32	1.80000 %	119,342,000.00	190,947.20	0.00	0.00	0.00	190,947.20	0.00	119,342,000.00
2A-I2	10/25/18 - 11/25/18	32	1.40000 %	119,342,000.00	148,514.49	0.00	0.00	0.00	148,514.49	0.00	119,342,000.00
2A-I3	10/25/18 - 11/25/18	32	1.00000 %	119,342,000.00	106,081.78	0.00	0.00	0.00	106,081.78	0.00	119,342,000.00
2A-I4	10/25/18 - 11/25/18	32	0.60000 %	119,342,000.00	63,649.07	0.00	0.00	0.00	63,649.07	0.00	119,342,000.00
2B-I1	10/25/18 - 11/25/18	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2B-I2	10/25/18 - 11/25/18	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2B-I3	10/25/18 - 11/25/18	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2B-I4	10/25/18 - 11/25/18	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2C-I1	10/25/18 - 11/25/18	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2C-I2	10/25/18 - 11/25/18	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2C-I3	10/25/18 - 11/25/18	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2C-I4	10/25/18 - 11/25/18	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2E-A1	10/25/18 - 11/25/18	32	3.28138 %	119,342,000.00	348,094.62	0.00	0.00	0.00	348,094.62	0.00	119,342,000.00
2E-A2	10/25/18 - 11/25/18	32	3.68138 %	119,342,000.00	390,527.34	0.00	0.00	0.00	390,527.34	0.00	119,342,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	10/25/18 - 11/25/18	32	4.08138 %	119,342,000.00	432,960.05	0.00	0.00	0.00	432,960.05	0.00	119,342,000.00
2E-A4	10/25/18 - 11/25/18	32	4.48138 %	119,342,000.00	475,392.76	0.00	0.00	0.00	475,392.76	0.00	119,342,000.00
2E-B1	10/25/18 - 11/25/18	32	3.28138 %	120,816,000.00	352,393.96	0.00	0.00	0.00	352,393.96	0.00	120,816,000.00
2E-B2	10/25/18 - 11/25/18	32	3.68138 %	120,816,000.00	395,350.76	0.00	0.00	0.00	395,350.76	0.00	120,816,000.00
2E-B3	10/25/18 - 11/25/18	32	4.08138 %	120,816,000.00	438,307.56	0.00	0.00	0.00	438,307.56	0.00	120,816,000.00
2E-B4	10/25/18 - 11/25/18	32	4.48138 %	120,816,000.00	481,264.36	0.00	0.00	0.00	481,264.36	0.00	120,816,000.00
2E-C1	10/25/18 - 11/25/18	32	3.28138 %	120,816,000.00	352,393.96	0.00	0.00	0.00	352,393.96	0.00	120,816,000.00
2E-C2	10/25/18 - 11/25/18	32	3.68138 %	120,816,000.00	395,350.76	0.00	0.00	0.00	395,350.76	0.00	120,816,000.00
2E-C3	10/25/18 - 11/25/18	32	4.08138 %	120,816,000.00	438,307.56	0.00	0.00	0.00	438,307.56	0.00	120,816,000.00
2E-C4	10/25/18 - 11/25/18	32	4.48138 %	120,816,000.00	481,264.36	0.00	0.00	0.00	481,264.36	0.00	120,816,000.00
2E-D1	10/25/18 - 11/25/18	32	3.28138 %	240,158,000.00	700,488.58	0.00	0.00	0.00	700,488.58	0.00	240,158,000.00
2E-D2	10/25/18 - 11/25/18	32	3.68138 %	240,158,000.00	785,878.10	0.00	0.00	0.00	785,878.10	0.00	240,158,000.00
2E-D3	10/25/18 - 11/25/18	32	4.08138 %	240,158,000.00	871,267.61	0.00	0.00	0.00	871,267.61	0.00	240,158,000.00
2E-D4	10/25/18 - 11/25/18	32	4.48138 %	240,158,000.00	956,657.12	0.00	0.00	0.00	956,657.12	0.00	240,158,000.00
2E-D5	10/25/18 - 11/25/18	32	5.08138 %	240,158,000.00	1,084,741.38	0.00	0.00	0.00	1,084,741.38	0.00	240,158,000.00
2E-F1	10/25/18 - 11/25/18	32	3.28138 %	241,632,000.00	704,787.92	0.00	0.00	0.00	704,787.92	0.00	241,632,000.00
2E-F2	10/25/18 - 11/25/18	32	3.68138 %	241,632,000.00	790,701.52	0.00	0.00	0.00	790,701.52	0.00	241,632,000.00
2E-F3	10/25/18 - 11/25/18	32	4.08138 %	241,632,000.00	876,615.12	0.00	0.00	0.00	876,615.12	0.00	241,632,000.00
2E-F4	10/25/18 - 11/25/18	32	4.48138 %	241,632,000.00	962,528.72	0.00	0.00	0.00	962,528.72	0.00	241,632,000.00
2E-F5	10/25/18 - 11/25/18	32	5.08138 %	241,632,000.00	1,091,399.12	0.00	0.00	0.00	1,091,399.12	0.00	241,632,000.00
2X-1	10/25/18 - 11/25/18	32	1.80000 %	240,158,000.00	384,252.80	0.00	0.00	0.00	384,252.80	0.00	240,158,000.00
2X-2	10/25/18 - 11/25/18	32	1.40000 %	240,158,000.00	298,863.29	0.00	0.00	0.00	298,863.29	0.00	240,158,000.00
2X-3	10/25/18 - 11/25/18	32	1.00000 %	240,158,000.00	213,473.78	0.00	0.00	0.00	213,473.78	0.00	240,158,000.00
2X-4	10/25/18 - 11/25/18	32	0.60000 %	240,158,000.00	128,084.27	0.00	0.00	0.00	128,084.27	0.00	240,158,000.00
2Y-1	10/25/18 - 11/25/18	32	1.80000 %	241,632,000.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00	241,632,000.00
2Y-2	10/25/18 - 11/25/18	32	1.40000 %	241,632,000.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00	241,632,000.00
2Y-3	10/25/18 - 11/25/18	32	1.00000 %	241,632,000.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00	241,632,000.00
2Y-4	10/25/18 - 11/25/18	32	0.60000 %	241,632,000.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00	241,632,000.00
Totals					37,659,675.15	0.00	0.00	0.00	37,659,675.15	0.00	

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

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	874.68792804	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	868.09759343
1M-1	156,644,000.00	3.03138 %	552.51101427	1.48877410	0.00000000	0.00000000	0.00000000	1.48877410	0.00000000	527.26278734
1M-1H	8,245,344.00	0.00000 %	552.51101470	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	527.26278734
1M-2A	93,986,000.00	4.93138 %	1000.00000000	4.38344892	0.00000000	0.00000000	0.00000000	4.38344892	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	4.93138 %	1000.00000000	4.38344892	0.00000000	0.00000000	0.00000000	4.38344892	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	4.93138 %	1000.00000000	4.38344892	0.00000000	0.00000000	0.00000000	4.38344892	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	4.93138 %	1000.00000000	4.38344888	0.00000000	0.00000000	0.00000000	4.38344888	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	6.43138 %	1000.00000000	5.71678226	0.00000000	0.00000000	0.00000000	5.71678226	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	999.51009351
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.13138 %	1000.00000000	2.78344892	0.00000000	0.00000000	0.00000000	2.78344892	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.53138 %	1000.00000000	3.13900443	0.00000000	0.00000000	0.00000000	3.13900443	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.93138 %	1000.00000000	3.49456004	0.00000000	0.00000000	0.00000000	3.49456004	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.33138 %	1000.00000000	3.85011555	0.00000000	0.00000000	0.00000000	3.85011555	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.13138 %	1000.00000000	2.78344892	0.00000000	0.00000000	0.00000000	2.78344892	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.53138 %	1000.00000000	3.13900443	0.00000000	0.00000000	0.00000000	3.13900443	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.93138 %	1000.00000000	3.49456004	0.00000000	0.00000000	0.00000000	3.49456004	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.33138 %	1000.00000000	3.85011555	0.00000000	0.00000000	0.00000000	3.85011555	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.13138 %	1000.00000000	2.78344892	0.00000000	0.00000000	0.00000000	2.78344892	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.53138 %	1000.00000000	3.13900443	0.00000000	0.00000000	0.00000000	3.13900443	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.93138 %	1000.00000000	3.49456004	0.00000000	0.00000000	0.00000000	3.49456004	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.33138 %	1000.00000000	3.85011555	0.00000000	0.00000000	0.00000000	3.85011555	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.13138 %	1000.00000000	2.78344886	0.00000000	0.00000000	0.00000000	2.78344886	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.53138 %	1000.00000000	3.13900443	0.00000000	0.00000000	0.00000000	3.13900443	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.93138 %	1000.00000000	3.49455999	0.00000000	0.00000000	0.00000000	3.49455999	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.33138 %	1000.00000000	3.85011555	0.00000000	0.00000000	0.00000000	3.85011555	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	4.93138 %	1000.00000000	4.38344886	0.00000000	0.00000000	0.00000000	4.38344886	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.13138 %	1000.00000000	2.78344886	0.00000000	0.00000000	0.00000000	2.78344886	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.53138 %	1000.00000000	3.13900443	0.00000000	0.00000000	0.00000000	3.13900443	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.93138 %	1000.00000000	3.49455999	0.00000000	0.00000000	0.00000000	3.49455999	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.33138 %	1000.00000000	3.85011555	0.00000000	0.00000000	0.00000000	3.85011555	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.93138 %	1000.00000000	4.38344886	0.00000000	0.00000000	0.00000000	4.38344886	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	886.30920967	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	879.69110941
2M-1	117,869,000.00	3.03138 %	690.27057717	1.85997548	0.00000000	0.00000000	0.00000000	1.85997548	0.00000000	653.05600192
2M-1H	6,204,224.00	0.00000 %	690.27057695	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	653.05600185
2M-2A	119,342,000.00	5.08138 %	1000.00000000	4.51678219	0.00000000	0.00000000	0.00000000	4.51678219	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	5.08138 %	1000.00000000	4.51678221	0.00000000	0.00000000	0.00000000	4.51678221	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	5.08138 %	1000.00000000	4.51678221	0.00000000	0.00000000	0.00000000	4.51678221	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	5.08138 %	1000.00000000	4.51678223	0.00000000	0.00000000	0.00000000	4.51678223	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	6.73138 %	1000.00000000	5.98344885	0.00000000	0.00000000	0.00000000	5.98344885	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	999.83327252
2A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.28138 %	1000.00000000	2.91678219	0.00000000	0.00000000	0.00000000	2.91678219	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.68138 %	1000.00000000	3.27233782	0.00000000	0.00000000	0.00000000	3.27233782	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	4.08138 %	1000.00000000	3.62789337	0.00000000	0.00000000	0.00000000	3.62789337	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.48138 %	1000.00000000	3.98344891	0.00000000	0.00000000	0.00000000	3.98344891	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.28138 %	1000.00000000	2.91678221	0.00000000	0.00000000	0.00000000	2.91678221	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.68138 %	1000.00000000	3.27233777	0.00000000	0.00000000	0.00000000	3.27233777	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.08138 %	1000.00000000	3.62789333	0.00000000	0.00000000	0.00000000	3.62789333	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.48138 %	1000.00000000	3.98344888	0.00000000	0.00000000	0.00000000	3.98344888	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.28138 %	1000.00000000	2.91678221	0.00000000	0.00000000	0.00000000	2.91678221	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.68138 %	1000.00000000	3.27233777	0.00000000	0.00000000	0.00000000	3.27233777	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.08138 %	1000.00000000	3.62789333	0.00000000	0.00000000	0.00000000	3.62789333	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.48138 %	1000.00000000	3.98344888	0.00000000	0.00000000	0.00000000	3.98344888	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.28138 %	1000.00000000	2.91678220	0.00000000	0.00000000	0.00000000	2.91678220	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.68138 %	1000.00000000	3.27233779	0.00000000	0.00000000	0.00000000	3.27233779	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.08138 %	1000.00000000	3.62789335	0.00000000	0.00000000	0.00000000	3.62789335	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.48138 %	1000.00000000	3.98344890	0.00000000	0.00000000	0.00000000	3.98344890	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.08138 %	1000.00000000	4.51678220	0.00000000	0.00000000	0.00000000	4.51678220	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.28138 %	1000.00000000	2.91678221	0.00000000	0.00000000	0.00000000	2.91678221	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.68138 %	1000.00000000	3.27233777	0.00000000	0.00000000	0.00000000	3.27233777	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.08138 %	1000.00000000	3.62789333	0.00000000	0.00000000	0.00000000	3.62789333	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.48138 %	1000.00000000	3.98344888	0.00000000	0.00000000	0.00000000	3.98344888	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.08138 %	1000.00000000	4.51678221	0.00000000	0.00000000	0.00000000	4.51678221	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	12,154,970.70
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	412,992.93
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>12,567,963.63</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,548,796.97
Total Withdrawals (Pool Distribution Amount)	<u>12,567,963.63</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.281380%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	108,718,095.44
Total Principal Reduction Cumulative	2,170,272,503.86
Scheduled Principal Current	21,563,191.59
Scheduled Principal Cumulative	356,321,898.22
Unscheduled Principal Current	87,138,198.52
Unscheduled Principal Cumulative	1,813,910,215.46
Senior Reduction Amount	104,538,226.53
Subordinate Reduction Amount	4,163,163.58
Calculated Tranche Write-Down Amount	16,705.33
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,544.75
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	102,906,530.63
Total Principal Reduction Cumulative	1,829,648,102.82
Scheduled Principal Current	19,467,747.61
Scheduled Principal Cumulative	321,779,504.13
Unscheduled Principal Current	83,428,466.42
Unscheduled Principal Cumulative	1,507,858,240.18
Senior Reduction Amount	98,278,881.70
Subordinate Reduction Amount	4,617,332.33
Calculated Tranche Write-Down Amount	10,316.60
Calculated Tranche Write-Up Amount	0.00
Modification Loss	12,861.96
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	2,570.50
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	62693
Period Reference Pool Removal Loan Count	383
Period Ending Loan Count	62310
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,318,661,900.80
Period PIF Loan Count Current	382
PIF Loan Count Cumulative	7005
Period PIF Loan UPB Current	80,426,658.43
PIF Loan UPB Cumulative	1,692,374,806.24
Period Partial Prepayment Amount	6,859,996.00
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	50
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	12,004,717.52
Credit Event Amount Current	58,833.71
Credit Event Amount Cumulative	120,384.06
Total Active Modified Loan Count	156
Total Active Modified Loan UPB	32,806,072.95
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	61190
Period Reference Pool Removal Loan Count	344
Period Ending Loan Count	60846
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,679,504,933.46
Period PIF Loan Count Current	341
PIF Loan Count Cumulative	5604
Period PIF Loan UPB Current	79,370,840.67
PIF Loan UPB Cumulative	1,419,874,653.62
Period Partial Prepayment Amount	3,440,353.94
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	36
Repurchased Prior Credit Event UPB Curr	412,992.93
Repurchased Prior Credit Event UPB Cum	8,738,901.82
Credit Event Amount Current	381,592.14
Credit Event Amount Cumulative	569,202.40
Total Active Modified Loan Count	242
Total Active Modified Loan UPB	60,203,608.98
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

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.800000%	3.800000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	16,705.33	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	10,316.60	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	471	105,352,137.83	0.755898%	0.735768%
60 Days	81	17,930,299.36	0.129995%	0.125223%
90 Days	19	3,663,720.56	0.030493%	0.025587%
120 Days	15	3,284,978.97	0.024073%	0.022942%
150 Days	16	2,888,784.44	0.025678%	0.020175%
180+ Days	60	14,522,576.22	0.096293%	0.101424%
	662	147,642,497.38	1.062430%	1.031119%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	582	123,550,080.05	0.956513%	0.903177%
60 Days	104	22,261,740.33	0.170923%	0.162738%
90 Days	50	11,887,702.43	0.082175%	0.086902%
120 Days	31	6,929,204.18	0.050948%	0.050654%
150 Days	39	8,748,731.51	0.064096%	0.063955%
180+ Days	90	21,266,123.53	0.147914%	0.155460%
	896	194,643,582.03	1.472570%	1.422885%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.012%
3 Month Average	0.004%
12 Month Average	0.002%

CDR	
Current Month	0.005%
3 Month Average	0.002%
12 Month Average	0.001%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.003%
3 Month Average	0.001%
12 Month Average	0.000%

SDA	
Current Month	0.083%
3 Month Average	0.028%
12 Month Average	0.012%

CDR	
Current Month	0.033%
3 Month Average	0.011%
12 Month Average	0.004%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/7/2018

**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	17	3,766,980.70	1,544.75	0.041	1,544.75	0.00
2	115	27,764,976.46	12,861.96	0.046	12,861.96	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43805054	236,434.50	4.81	0.002	4.81	0.00
1	43742085	186,169.90	58.18	0.031	58.18	0.00
1	43809028	409,058.96	468.71	0.115	468.71	0.00
1	43806483	92,566.11	76.37	0.082	76.37	0.00
1	43801646	138,683.55	101.12	0.073	101.12	0.00
1	43798911	96,997.74	101.04	0.104	101.04	0.00
1	43794105	412,630.57	171.93	0.042	171.93	0.00
1	43793126	170,905.62	17.98	0.011	17.98	0.00
1	43747774	208,770.15	8.11	0.004	8.11	0.00
1	43784048	252,177.99	78.81	0.031	78.81	0.00
1	43782465	266,261.38	5.43	0.002	5.43	0.00
1	43781034	127,242.52	65.49	0.051	65.49	0.00
1	43780989	90,042.61	74.29	0.083	74.29	0.00
1	43765536	258,272.16	80.71	0.031	80.71	0.00
1	43764167	185,241.94	61.10	0.033	61.10	0.00
1	43790013	268,067.05	55.85	0.021	55.85	0.00
1	43808459	367,457.95	114.83	0.031	114.83	0.00
2	43830545	205,259.46	8.05	0.004	8.05	0.00
2	43830504	228,728.25	166.78	0.073	166.78	0.00
2	43830477	252,507.89	131.51	0.052	131.51	0.00
2	43830458	335,241.76	153.73	0.046	153.73	0.00
2	43830443	378,769.14	151.00	0.040	151.00	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/7/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43829022	191,987.39	106.76	0.056	106.76	0.00
2	43828856	75,358.09	28.03	0.037	28.03	0.00
2	43828322	140,566.96	58.57	0.042	58.57	0.00
2	43830677	94,627.78	49.29	0.052	49.29	0.00
2	43835997	159,576.36	99.74	0.062	99.74	0.00
2	43828736	147,822.75	68.55	0.046	68.55	0.00
2	43830697	414,382.88	180.73	0.044	180.73	0.00
2	43831005	206,434.84	150.53	0.073	150.53	0.00
2	43831472	210,087.87	198.42	0.094	198.42	0.00
2	43832276	326,464.35	102.02	0.031	102.02	0.00
2	43832295	178,923.01	61.96	0.035	61.96	0.00
2	43832303	234,512.95	146.57	0.063	146.57	0.00
2	43832708	243,334.32	101.39	0.042	101.39	0.00
2	43828096	105,952.25	89.60	0.085	89.60	0.00
2	43835530	220,321.38	45.90	0.021	45.90	0.00
2	43823119	331,758.76	241.91	0.073	241.91	0.00
2	43836552	160,980.63	33.54	0.021	33.54	0.00
2	43834924	220,037.19	171.19	0.078	171.19	0.00
2	43820718	183,968.77	56.67	0.031	56.67	0.00
2	43810156	215,245.38	89.69	0.042	89.69	0.00
2	43810652	316,353.24	3.24	0.001	3.24	0.00
2	43811403	225,158.80	56.85	0.025	56.85	0.00
2	43811513	359,032.30	112.20	0.031	112.20	0.00
2	43812860	109,829.86	1.50	0.001	1.50	0.00
2	43813964	194,653.54	20.28	0.010	20.28	0.00
2	43815407	332,924.84	104.04	0.031	104.04	0.00
2	43816083	239,035.29	108.95	0.046	108.95	0.00
2	43818038	147,519.28	53.15	0.036	53.15	0.00
2	43819333	255,380.73	79.81	0.031	79.81	0.00
2	43824694	171,851.40	103.70	0.060	103.70	0.00
2	43820337	162,792.28	70.56	0.043	70.56	0.00
2	43827637	287,147.19	29.91	0.010	29.91	0.00
2	43821562	318,246.29	84.52	0.027	84.52	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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11/7/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43822741	156,647.45	43.48	0.028	43.48	0.00
2	43838027	150,753.07	109.92	0.073	109.92	0.00
2	43824656	141,835.22	88.65	0.062	88.65	0.00
2	43837815	273,832.00	228.19	0.083	228.19	0.00
2	43825510	220,916.19	92.05	0.042	92.05	0.00
2	43826271	341,539.60	92.47	0.027	92.47	0.00
2	43826363	265,107.94	187.42	0.071	187.42	0.00
2	43826571	279,035.23	290.66	0.104	290.66	0.00
2	43826648	94,434.76	40.71	0.043	40.71	0.00
2	43819757	196,749.51	174.35	0.089	174.35	0.00
2	43858827	166,580.62	69.41	0.042	69.41	0.00
2	43865162	327,636.95	68.26	0.021	68.26	0.00
2	43862302	234,185.73	170.76	0.073	170.76	0.00
2	43862125	321,609.45	203.03	0.063	203.03	0.00
2	43862035	277,219.21	173.26	0.062	173.26	0.00
2	43862024	128,460.07	66.91	0.052	66.91	0.00
2	43852439	330,916.55	275.76	0.083	275.76	0.00
2	43859987	119,535.88	34.52	0.029	34.52	0.00
2	43867128	383,412.21	159.76	0.042	159.76	0.00
2	43857123	253,772.60	26.43	0.010	26.43	0.00
2	43856292	196,142.52	40.86	0.021	40.86	0.00
2	43856088	195,779.88	142.95	0.073	142.95	0.00
2	43855655	186,008.70	40.40	0.022	40.40	0.00
2	43852701	257,483.45	187.75	0.073	187.75	0.00
2	43837149	206,322.08	48.60	0.024	48.60	0.00
2	43861777	241,034.10	90.02	0.037	90.02	0.00
2	43870820	386,402.91	80.50	0.021	80.50	0.00
2	43875350	293,993.22	91.87	0.031	91.87	0.00
2	43874891	204,696.06	74.13	0.036	74.13	0.00
2	43873489	218,752.16	113.93	0.052	113.93	0.00
2	43873267	418,337.66	16.22	0.004	16.22	0.00
2	43873081	298,164.13	186.35	0.063	186.35	0.00
2	43871515	279,370.68	203.71	0.073	203.71	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43865301	290,218.51	178.53	0.062	178.53	0.00
2	43871081	95,136.68	61.01	0.064	61.01	0.00
2	43865594	158,686.76	66.12	0.042	66.12	0.00
2	43869417	155,628.29	81.06	0.052	81.06	0.00
2	43869405	371,800.53	193.65	0.052	193.65	0.00
2	43868873	232,826.48	97.01	0.042	97.01	0.00
2	43868277	296,346.97	216.09	0.073	216.09	0.00
2	43868265	149,716.99	155.96	0.104	155.96	0.00
2	43850946	365,132.39	5.43	0.001	5.43	0.00
2	43871231	339,778.72	283.15	0.083	283.15	0.00
2	43842666	410,577.74	42.77	0.010	42.77	0.00
2	43844687	131,336.70	98.20	0.075	98.20	0.00
2	43843781	438,942.99	5.81	0.001	5.81	0.00
2	43843495	279,679.91	4.78	0.002	4.78	0.00
2	43843470	197,125.59	92.02	0.047	92.02	0.00
2	43843418	221,583.31	8.59	0.004	8.59	0.00
2	43852465	110,660.52	68.08	0.062	68.08	0.00
2	43842682	290,020.62	120.84	0.042	120.84	0.00
2	43844906	283,634.51	132.44	0.047	132.44	0.00
2	43841754	267,625.37	155.20	0.058	155.20	0.00
2	43841681	417,117.34	211.52	0.051	211.52	0.00
2	43841387	149,829.69	66.62	0.044	66.62	0.00
2	43841313	163,934.24	136.61	0.083	136.61	0.00
2	43841176	268,982.01	87.64	0.033	87.64	0.00
2	43838945	201,293.77	258.67	0.129	258.67	0.00
2	43842796	169,637.94	70.68	0.042	70.68	0.00
2	43848181	194,800.50	55.22	0.028	55.22	0.00
2	43850738	160,881.21	83.79	0.052	83.79	0.00
2	43850535	236,185.96	123.01	0.052	123.01	0.00
2	43849854	174,025.77	169.01	0.097	169.01	0.00
2	43849330	226,084.43	47.10	0.021	47.10	0.00
2	43849270	243,673.91	54.25	0.022	54.25	0.00
2	43848608	420,325.83	189.38	0.045	189.38	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Nov-2018

11/7/2018

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43844880	378,044.45	275.66	0.073	275.66	0.00
2	43848224	329,073.71	68.56	0.021	68.56	0.00
2	43844901	313,404.46	147.21	0.047	147.21	0.00
2	43846691	227,666.35	260.87	0.115	260.87	0.00
2	43846610	351,447.95	219.66	0.063	219.66	0.00
2	43846554	119,938.73	4.45	0.004	4.45	0.00
2	43845780	231,578.12	96.49	0.042	96.49	0.00
2	43845034	250,244.08	208.54	0.083	208.54	0.00
2	43876485	356,983.55	185.93	0.052	185.93	0.00
2	43848445	255,626.41	79.88	0.031	79.88	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	440,425.85	27,021.93	6.135

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
43848554	302,025.92	739.74	0.245
43812998	79,566.22	9,576.86	12.036
43765027	58,833.71	16,705.33	28.394

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: 26-Nov-2018

11/7/2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	689,586.46	53,319.18	7.732

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43765027	58,833.71	16,705.33	28.394
43800102	61,550.35	23,684.85	38.480
43812998	79,566.22	9,576.86	12.036
43819872	187,610.26	2,612.41	1.392
43848554	302,025.92	739.74	0.245

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	16,705.33	16,705.33	0.000 %	0	0.00	0.00	0.000 %	1	16,705.33	16,705.33	0.000 %
Group 2	2	10,316.60	10,316.60	0.000 %	0	0.00	0.00	0.000 %	2	10,316.60	10,316.60	0.000 %
Total	3	27,021.93	27,021.93	0.000 %	0	0.00	0.00	0.000 %	3	27,021.93	27,021.93	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043765027	59,000.00	4.375 %	AL	73.00	360	16,705.33	10/31/2018	16,705.33	16,705.33
Group 2	0043812998	81,000.00	3.750 %	WI	95.00	360	9,576.86	10/31/2018	9,576.86	9,576.86
Group 2	0043848554	309,000.00	4.125 %	MN	90.00	360	739.74	10/31/2018	739.74	739.74

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

* This data is currently not provided for reporting.

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

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

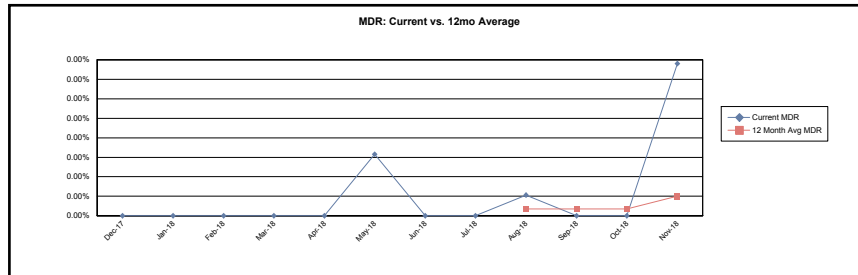
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Realized Loss Report - Collateral

Summary

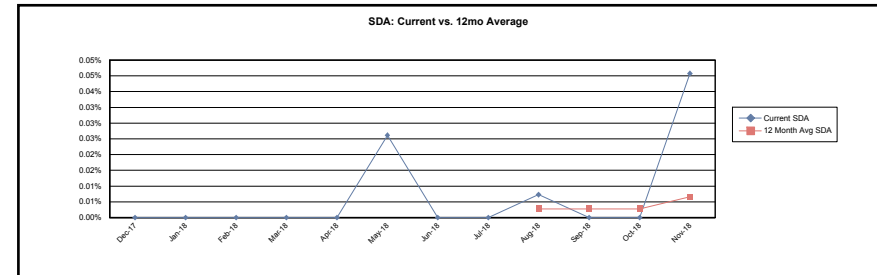
MDR

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



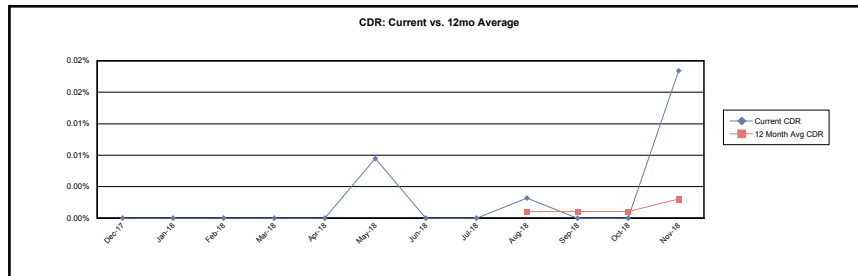
SDA

Current Month	0.046 %
3 Month Average	0.015 %
12 Month Average	0.007 %



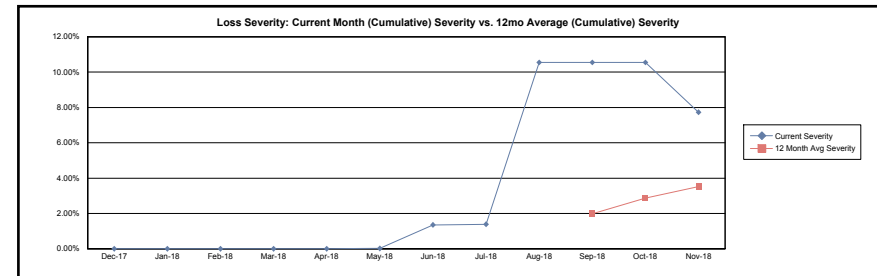
CDR

Current Month	0.019 %
3 Month Average	0.006 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	7.732 %
3 Month Average (Cumulative)	9.614 %
12 Month Average (Cumulative)	3.514 %



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

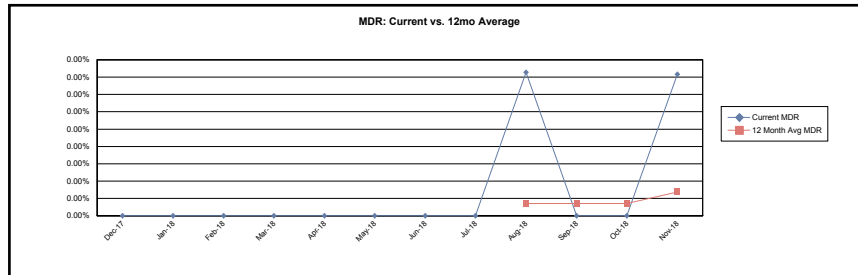
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Realized Loss Report - Collateral

Group 1

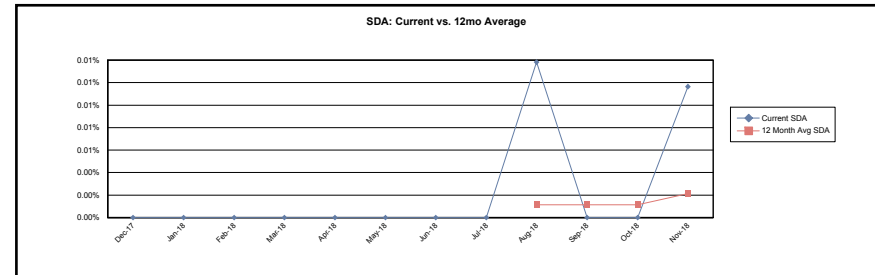
MDR

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



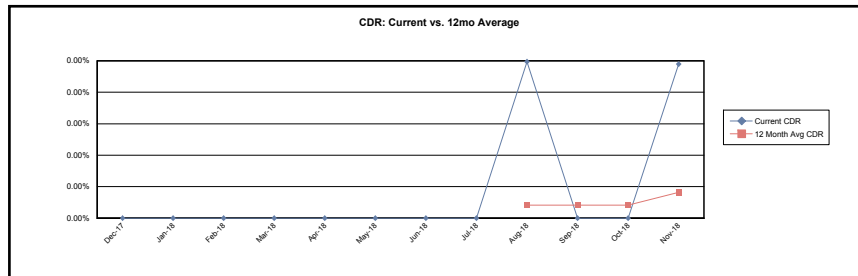
SDA

Current Month 0.012 %
3 Month Average 0.004 %
12 Month Average 0.002 %



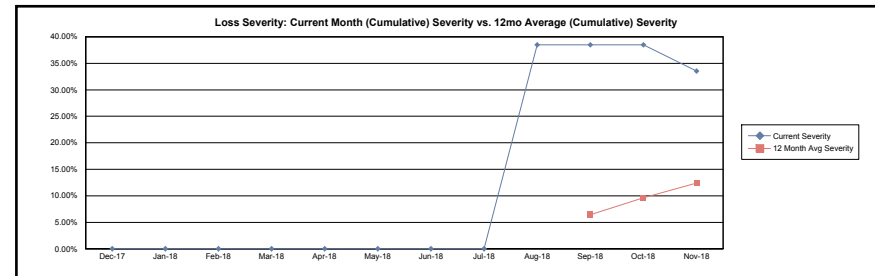
CDR

Current Month 0.005 %
3 Month Average 0.002 %
12 Month Average 0.001 %



Loss Severity

Current Month (Cumulative) 33.551 %
3 Month Average (Cumulative) 36.837 %
12 Month Average (Cumulative) 12.416 %



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

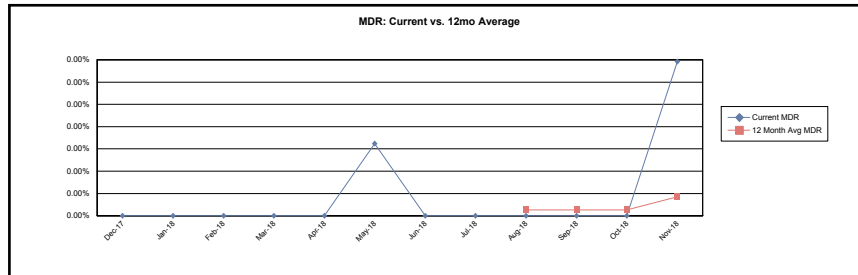
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Realized Loss Report - Collateral

Group 2

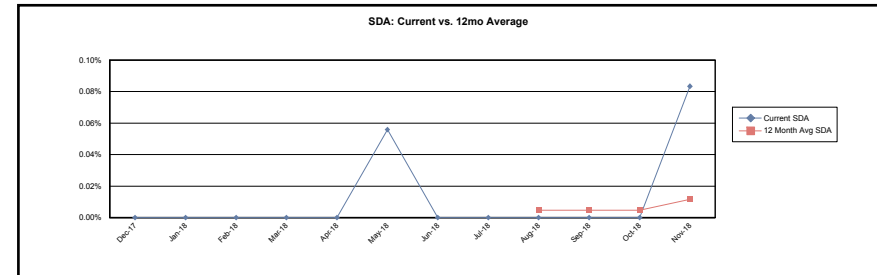
MDR

Current Month 0.003 %
3 Month Average 0.001 %
12 Month Average 0.000 %



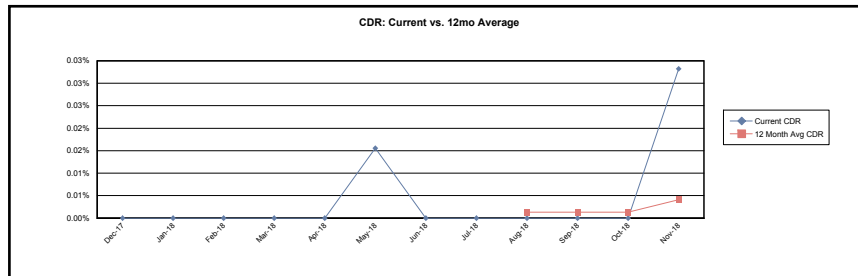
SDA

Current Month 0.083 %
3 Month Average 0.028 %
12 Month Average 0.012 %



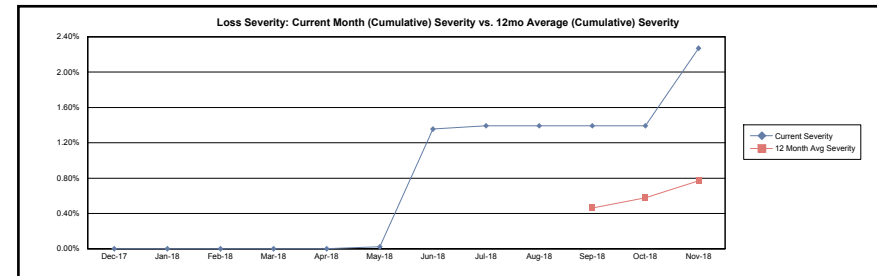
CDR

Current Month 0.033 %
3 Month Average 0.011 %
12 Month Average 0.004 %



Loss Severity

Current Month (Cumulative) 2.271 %
3 Month Average (Cumulative) 1.685 %
12 Month Average (Cumulative) 0.768 %



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 0.606 %
3 Month Average 0.700 %
12 Month Average 0.738 %

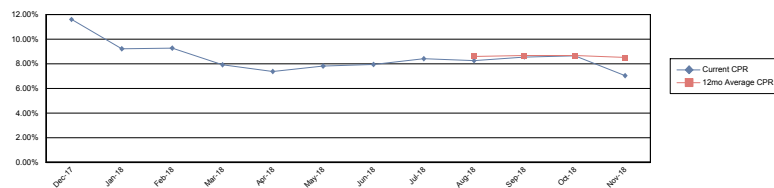
CPR

Current Month 7.030 %
3 Month Average 8.078 %
12 Month Average 8.500 %

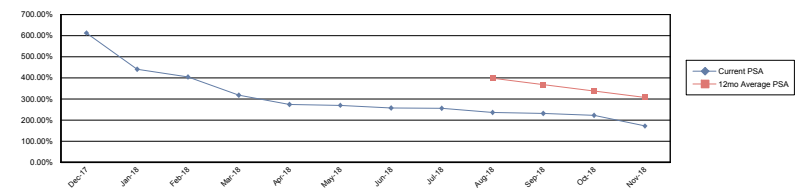
PSA

Current Month 171.733 %
3 Month Average 208.490 %
12 Month Average 307.602 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.605 %
3 Month Average 0.743 %
12 Month Average 0.770 %

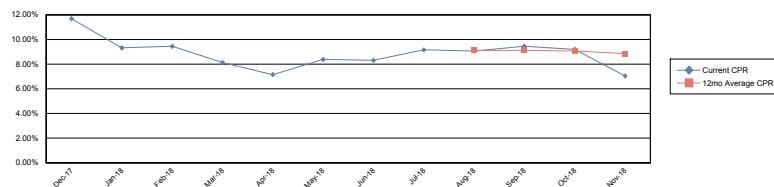
CPR

Current Month 7.023 %
3 Month Average 8.550 %
12 Month Average 8.849 %

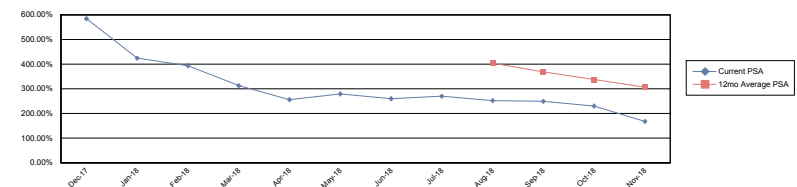
PSA

Current Month 167.221 %
3 Month Average 215.121 %
12 Month Average 306.067 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.606 %
3 Month Average 0.655 %
12 Month Average 0.705 %

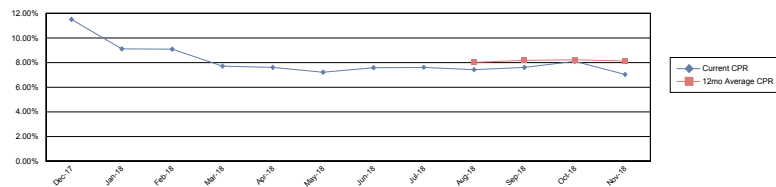
CPR

Current Month 7.037 %
3 Month Average 7.578 %
12 Month Average 8.130 %

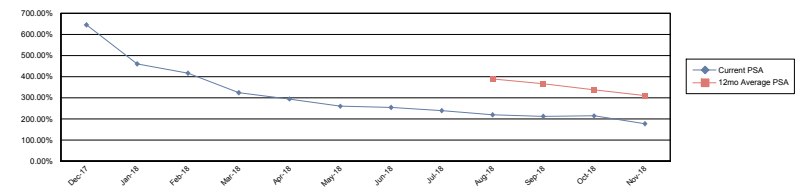
PSA

Current Month 176.715 %
3 Month Average 200.991 %
12 Month Average 309.533 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043817817	412,992.93	0.00	0.000%	412,992.93
Totals	412,992.93	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Nov-2018

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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