

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		12/31/2019	0.00000 %	11,819,820,883.64	0.00	193,999,974.87	0.00	11,625,820,908.77	193,999,974.87	0.00
1M-1	30711XQS6	01/24/2020	2.54200 %	8,812,018.02	19,911.24	7,341,263.39	0.00	1,470,754.63	7,361,174.63	0.00
1M-1H		12/31/2019	0.00000 %	463,842.34	0.00	386,425.54	0.00	77,416.80	386,425.54	0.00
1M-2A	30711XQT4	01/24/2020	4.44200 %	93,986,000.00	371,098.50	0.00	0.00	93,986,000.00	371,098.50	0.00
1M-AH		12/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	01/24/2020	4.44200 %	93,986,000.00	371,098.50	0.00	0.00	93,986,000.00	371,098.50	0.00
1M-BH		12/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	01/24/2020	4.44200 %	93,986,000.00	371,098.50	0.00	0.00	93,986,000.00	371,098.50	0.00
1M-CH		12/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	01/24/2020	4.44200 %	281,958,000.00	1,113,295.50	0.00	0.00	281,958,000.00	1,113,295.50	0.00
1M-2H		12/31/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	01/24/2020	5.94200 %	78,322,000.00	413,679.40	0.00	0.00	78,322,000.00	413,679.40	0.00
1B-1H		12/31/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		12/31/2019	0.00000 %	82,304,411.07	0.00	0.00	(610.00)	82,305,021.07	0.00	139,650.93
1A-I1	30711XQZ0	01/24/2020	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1A-I2	30711XRB2	01/24/2020	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1A-I3	30711XRD8	01/24/2020	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1A-I4	30711XRF3	01/24/2020	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1B-I1	30711XRH9	01/24/2020	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1B-I2	30711XRK2	01/24/2020	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1B-I3	30711XRM8	01/24/2020	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1B-I4	30711XRP1	01/24/2020	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1C-I1	30711XRR7	01/24/2020	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1C-I2	30711XRT3	01/24/2020	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1C-I3	30711XRV8	01/24/2020	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1C-I4	30711XRX4	01/24/2020	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1E-A1	30711XQY3	01/24/2020	2.64200 %	93,986,000.00	220,720.90	0.00	0.00	93,986,000.00	220,720.90	0.00
1E-A2	30711XRA4	01/24/2020	3.04200 %	93,986,000.00	254,138.14	0.00	0.00	93,986,000.00	254,138.14	0.00
1E-A3	30711XRC0	01/24/2020	3.44200 %	93,986,000.00	287,555.39	0.00	0.00	93,986,000.00	287,555.39	0.00
1E-A4	30711XRE6	01/24/2020	3.84200 %	93,986,000.00	320,972.63	0.00	0.00	93,986,000.00	320,972.63	0.00
1E-B1	30711XRG1	01/24/2020	2.64200 %	93,986,000.00	220,720.90	0.00	0.00	93,986,000.00	220,720.90	0.00
1E-B2	30711XRJ5	01/24/2020	3.04200 %	93,986,000.00	254,138.14	0.00	0.00	93,986,000.00	254,138.14	0.00
1E-B3	30711XRL0	01/24/2020	3.44200 %	93,986,000.00	287,555.39	0.00	0.00	93,986,000.00	287,555.39	0.00
1E-B4	30711XRN6	01/24/2020	3.84200 %	93,986,000.00	320,972.63	0.00	0.00	93,986,000.00	320,972.63	0.00
1E-C1	30711XRQ9	01/24/2020	2.64200 %	93,986,000.00	220,720.90	0.00	0.00	93,986,000.00	220,720.90	0.00
1E-C2	30711XRS5	01/24/2020	3.04200 %	93,986,000.00	254,138.14	0.00	0.00	93,986,000.00	254,138.14	0.00
1E-C3	30711XRU0	01/24/2020	3.44200 %	93,986,000.00	287,555.39	0.00	0.00	93,986,000.00	287,555.39	0.00
1E-C4	30711XRW6	01/24/2020	3.84200 %	93,986,000.00	320,972.63	0.00	0.00	93,986,000.00	320,972.63	0.00
1E-D1	30711XRY2	01/24/2020	2.64200 %	187,972,000.00	441,441.80	0.00	0.00	187,972,000.00	441,441.80	0.00
1E-D2	30711XRZ9	01/24/2020	3.04200 %	187,972,000.00	508,276.29	0.00	0.00	187,972,000.00	508,276.29	0.00
1E-D3	30711XSA3	01/24/2020	3.44200 %	187,972,000.00	575,110.78	0.00	0.00	187,972,000.00	575,110.78	0.00
1E-D4	30711XSB1	01/24/2020	3.84200 %	187,972,000.00	641,945.27	0.00	0.00	187,972,000.00	641,945.27	0.00
1E-D5	30711XSC9	01/24/2020	4.44200 %	187,972,000.00	742,197.00	0.00	0.00	187,972,000.00	742,197.00	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	01/24/2020	2.64200 %	187,972,000.00	441,441.80	0.00	0.00	187,972,000.00	441,441.80	0.00
1E-F2	30711XSE5	01/24/2020	3.04200 %	187,972,000.00	508,276.29	0.00	0.00	187,972,000.00	508,276.29	0.00
1E-F3	30711XSF2	01/24/2020	3.44200 %	187,972,000.00	575,110.78	0.00	0.00	187,972,000.00	575,110.78	0.00
1E-F4	30711XSG0	01/24/2020	3.84200 %	187,972,000.00	641,945.27	0.00	0.00	187,972,000.00	641,945.27	0.00
1E-F5	30711XSH8	01/24/2020	4.44200 %	187,972,000.00	742,197.00	0.00	0.00	187,972,000.00	742,197.00	0.00
1X-1	30711XSJ4	01/24/2020	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1X-2	30711XSK1	01/24/2020	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1X-3	30711XSL9	01/24/2020	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1X-4	30711XSM7	01/24/2020	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
1Y-1	30711XSN5	01/24/2020	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1Y-2	30711XSP0	01/24/2020	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1Y-3	30711XSQ8	01/24/2020	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1Y-4	30711XSR6	01/24/2020	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
2A-H		12/31/2019	0.00000 %	10,823,871,083.82	0.00	225,244,747.15	0.00	10,598,626,336.67	225,244,747.15	0.00
2M-1	30711XSS4	01/24/2020	2.54200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/31/2019	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	01/24/2020	4.59200 %	96,127,343.36	392,370.45	10,087,978.40	0.00	86,039,364.96	10,480,348.85	0.00
2M-AH		12/31/2019	0.00000 %	5,060,124.92	0.00	531,029.25	0.00	4,529,095.68	531,029.25	0.00
2M-2B	30711XSU9	01/24/2020	4.59200 %	120,816,000.00	493,144.06	0.00	0.00	120,816,000.00	493,144.06	0.00
2M-BH		12/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	01/24/2020	4.59200 %	120,816,000.00	493,144.06	0.00	0.00	120,816,000.00	493,144.06	0.00
2M-CH		12/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	01/24/2020	4.59200 %	337,759,343.36	1,378,658.58	10,087,978.40	0.00	327,671,364.96	11,466,636.98	0.00
2M-2H		12/31/2019	0.00000 %	17,778,234.92	0.00	531,029.25	0.00	17,247,205.68	531,029.25	0.00
2B-1	30711XSW5	01/24/2020	6.24200 %	73,668,000.00	408,742.81	0.00	0.00	73,668,000.00	408,742.81	0.00
2B-1H		12/31/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		12/31/2019	0.00000 %	77,456,910.17	0.00	0.00	(7,959.37)	77,464,869.54	0.00	80,895.46
2A-I1	30711XSZ8	01/24/2020	1.80000 %	0.00	153,803.75	0.00	0.00	0.00	153,803.75	0.00
2A-I2	30711XTB0	01/24/2020	1.40000 %	0.00	119,625.14	0.00	0.00	0.00	119,625.14	0.00
2A-I3	30711XTD6	01/24/2020	1.00000 %	0.00	85,446.53	0.00	0.00	0.00	85,446.53	0.00
2A-I4	30711XTF1	01/24/2020	0.60000 %	0.00	51,267.92	0.00	0.00	0.00	51,267.92	0.00
2B-I1	30711XTH7	01/24/2020	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2B-I2	30711XTK0	01/24/2020	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2B-I3	30711XTM6	01/24/2020	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2B-I4	30711XTP9	01/24/2020	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2C-I1	30711XTR5	01/24/2020	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2C-I2	30711XTT1	01/24/2020	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2C-I3	30711XTV6	01/24/2020	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2C-I4	30711XTX2	01/24/2020	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2E-A1	30711XSY1	01/24/2020	2.79200 %	96,127,343.36	238,566.70	10,087,978.40	0.00	86,039,364.96	10,326,545.10	0.00
2E-A2	30711XTA2	01/24/2020	3.19200 %	96,127,343.36	272,745.32	10,087,978.40	0.00	86,039,364.96	10,360,723.72	0.00
2E-A3	30711XTC8	01/24/2020	3.59200 %	96,127,343.36	306,923.93	10,087,978.40	0.00	86,039,364.96	10,394,902.33	0.00
2E-A4	30711XTE4	01/24/2020	3.99200 %	96,127,343.36	341,102.54	10,087,978.40	0.00	86,039,364.96	10,429,080.94	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	01/24/2020	2.79200 %	120,816,000.00	299,838.46	0.00	0.00	120,816,000.00	299,838.46	0.00
2E-B2	30711XTJ3	01/24/2020	3.19200 %	120,816,000.00	342,795.26	0.00	0.00	120,816,000.00	342,795.26	0.00
2E-B3	30711XTL8	01/24/2020	3.59200 %	120,816,000.00	385,752.06	0.00	0.00	120,816,000.00	385,752.06	0.00
2E-B4	30711XTN4	01/24/2020	3.99200 %	120,816,000.00	428,708.86	0.00	0.00	120,816,000.00	428,708.86	0.00
2E-C1	30711XTQ7	01/24/2020	2.79200 %	120,816,000.00	299,838.46	0.00	0.00	120,816,000.00	299,838.46	0.00
2E-C2	30711XTS3	01/24/2020	3.19200 %	120,816,000.00	342,795.26	0.00	0.00	120,816,000.00	342,795.26	0.00
2E-C3	30711XTU8	01/24/2020	3.59200 %	120,816,000.00	385,752.06	0.00	0.00	120,816,000.00	385,752.06	0.00
2E-C4	30711XTW4	01/24/2020	3.99200 %	120,816,000.00	428,708.86	0.00	0.00	120,816,000.00	428,708.86	0.00
2E-D1	30711XTY0	01/24/2020	2.79200 %	216,943,343.36	538,405.17	10,087,978.40	0.00	206,855,364.96	10,626,383.57	0.00
2E-D2	30711XTZ7	01/24/2020	3.19200 %	216,943,343.36	615,540.58	10,087,978.40	0.00	206,855,364.96	10,703,518.98	0.00
2E-D3	30711XUA0	01/24/2020	3.59200 %	216,943,343.36	692,675.99	10,087,978.40	0.00	206,855,364.96	10,780,654.39	0.00
2E-D4	30711XUB8	01/24/2020	3.99200 %	216,943,343.36	769,811.40	10,087,978.40	0.00	206,855,364.96	10,857,789.80	0.00
2E-D5	30711XUC6	01/24/2020	4.59200 %	216,943,343.36	885,514.52	10,087,978.40	0.00	206,855,364.96	10,973,492.92	0.00
2E-F1	30711XUD4	01/24/2020	2.79200 %	241,632,000.00	599,676.93	0.00	0.00	241,632,000.00	599,676.93	0.00
2E-F2	30711XUE2	01/24/2020	3.19200 %	241,632,000.00	685,590.53	0.00	0.00	241,632,000.00	685,590.53	0.00
2E-F3	30711XUF9	01/24/2020	3.59200 %	241,632,000.00	771,504.13	0.00	0.00	241,632,000.00	771,504.13	0.00
2E-F4	30711XUG7	01/24/2020	3.99200 %	241,632,000.00	857,417.73	0.00	0.00	241,632,000.00	857,417.73	0.00
2E-F5	30711XUH5	01/24/2020	4.59200 %	241,632,000.00	986,288.13	0.00	0.00	241,632,000.00	986,288.13	0.00
2X-1	30711XUJ1	01/24/2020	1.80000 %	0.00	347,109.35	0.00	0.00	0.00	347,109.35	0.00
2X-2	30711XUK8	01/24/2020	1.40000 %	0.00	269,973.94	0.00	0.00	0.00	269,973.94	0.00
2X-3	30711XUL6	01/24/2020	1.00000 %	0.00	192,838.53	0.00	0.00	0.00	192,838.53	0.00
2X-4	30711XUM4	01/24/2020	0.60000 %	0.00	115,703.12	0.00	0.00	0.00	115,703.12	0.00
2Y-1	30711XUN2	01/24/2020	1.80000 %	0.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00
2Y-2	30711XUP7	01/24/2020	1.40000 %	0.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00
2Y-3	30711XUQ5	01/24/2020	1.00000 %	0.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00
2Y-4	30711XUR3	01/24/2020	0.60000 %	0.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00
Totals				30,928,862,468.86	32,575,041.16	539,002,231.85	(8,569.37)	30,389,868,806.40	571,577,273.01	220,546.39

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	11,819,820,883.64	21,121,659.72	172,878,315.15	0.00	0.00	193,999,974.87	11,625,820,908.77	0.73291898	193,999,974.87
1M-1	156,644,000.00	8,812,018.02	799,279.25	6,541,984.14	0.00	0.00	7,341,263.39	1,470,754.63	0.00938915	7,341,263.39
1M-1H	8,245,344.00	463,842.34	42,072.04	344,353.50	0.00	0.00	386,425.54	77,416.80	0.00938915	386,425.54
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	82,304,411.07	0.00	0.00	0.00	(610.00)	(610.00)	82,305,021.07	0.99830613	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	10,823,871,083.82	18,107,751.79	207,136,995.36	0.00	0.00	225,244,747.15	10,598,626,336.67	0.71371154	225,244,747.15
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	96,127,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	86,039,364.96	0.72094791	10,087,978.40
2M-AH	6,282,140.00	5,060,124.92	42,711.66	488,317.59	0.00	0.00	531,029.25	4,529,095.68	0.72094791	531,029.25
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	337,759,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	327,671,364.96	0.90774229	10,087,978.40
2M-2H	19,000,250.00	17,778,234.92	42,711.66	488,317.59	0.00	0.00	531,029.25	17,247,205.68	0.90773572	531,029.25
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	77,456,910.17	0.00	0.00	0.00	(7,959.37)	(7,959.37)	77,464,869.54	0.99895680	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	96,127,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	86,039,364.96	0.72094791	10,087,978.40
2E-A2	119,342,000.00	96,127,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	86,039,364.96	0.72094791	10,087,978.40
2E-A3	119,342,000.00	96,127,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	86,039,364.96	0.72094791	10,087,978.40
2E-A4	119,342,000.00	96,127,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	86,039,364.96	0.72094791	10,087,978.40
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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

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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

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	216,943,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	206,855,364.96	0.86133031	10,087,978.40
2E-D2	240,158,000.00	216,943,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	206,855,364.96	0.86133031	10,087,978.40
2E-D3	240,158,000.00	216,943,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	206,855,364.96	0.86133031	10,087,978.40
2E-D4	240,158,000.00	216,943,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	206,855,364.96	0.86133031	10,087,978.40
2E-D5	240,158,000.00	216,943,343.36	811,394.62	9,276,583.78	0.00	0.00	10,087,978.40	206,855,364.96	0.86133031	10,087,978.40
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	30,928,862,468.86	49,081,526.94	489,920,704.91	0.00	(8,569.37)	538,993,662.48	30,389,868,806.40	0.76867759	539,002,231.85

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	745.14918878	1.33155889	10.89865384	0.00000000	0.00000000	12.23021274	732.91897604	0.73291898	12.23021274
1M-1	156,644,000.00	56.25506256	5.10252068	41.76338794	0.00000000	0.00000000	46.86590862	9.38915394	0.00938915	46.86590862
1M-1H	8,245,344.00	56.25506225	5.10252089	41.76338792	0.00000000	0.00000000	46.86590881	9.38915344	0.00938915	46.86590881
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	998.29872657	0.00000000	0.00000000	0.00000000	(0.00739890)	(0.00739890)	998.30612547	0.99830613	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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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

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	728.87951893	1.21937607	13.94860604	0.00000000	0.00000000	15.16798211	713.71153683	0.71371154	15.16798211
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	805.47789848	6.79890248	77.73109031	0.00000000	0.00000000	84.52999279	720.94790568	0.72094791	84.52999279
2M-AH	6,282,140.00	805.47789766	6.79890292	77.73109004	0.00000000	0.00000000	84.52999296	720.94790629	0.72094791	84.52999296
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	935.68884008	2.24779242	25.69875886	0.00000000	0.00000000	27.94655128	907.74228881	0.90774229	27.94655128
2M-2H	19,000,250.00	935.68426310	2.24795253	25.70058762	0.00000000	0.00000000	27.94854015	907.73572348	0.90773572	27.94854015
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	998.85416270	0.00000000	0.00000000	0.00000000	(0.10264094)	(0.10264094)	998.95680364	0.99895680	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	805.47789848	6.79890248	77.73109031	0.00000000	0.00000000	84.52999279	720.94790568	0.72094791	84.52999279
2E-A2	119,342,000.00	805.47789848	6.79890248	77.73109031	0.00000000	0.00000000	84.52999279	720.94790568	0.72094791	84.52999279
2E-A3	119,342,000.00	805.47789848	6.79890248	77.73109031	0.00000000	0.00000000	84.52999279	720.94790568	0.72094791	84.52999279
2E-A4	119,342,000.00	805.47789848	6.79890248	77.73109031	0.00000000	0.00000000	84.52999279	720.94790568	0.72094791	84.52999279
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	903.33590120	3.37858668	38.62700297	0.00000000	0.00000000	42.00558965	861.33031154	0.86133031	42.00558965
2E-D2	240,158,000.00	903.33590120	3.37858668	38.62700297	0.00000000	0.00000000	42.00558965	861.33031154	0.86133031	42.00558965
2E-D3	240,158,000.00	903.33590120	3.37858668	38.62700297	0.00000000	0.00000000	42.00558965	861.33031154	0.86133031	42.00558965
2E-D4	240,158,000.00	903.33590120	3.37858668	38.62700297	0.00000000	0.00000000	42.00558965	861.33031154	0.86133031	42.00558965
2E-D5	240,158,000.00	903.33590120	3.37858668	38.62700297	0.00000000	0.00000000	42.00558965	861.33031154	0.86133031	42.00558965
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 %	11,819,820,883.64	0.00	0.00	0.00	0.00	0.00	0.00	1,625,820,908.77
1M-1	12/26/19 - 01/26/20	32	2.54200 %	8,812,018.02	19,911.24	0.00	0.00	0.00	19,911.24	0.00	1,470,754.63
1M-1H	N/A	N/A	0.00000 %	463,842.34	0.00	0.00	0.00	0.00	0.00	0.00	77,416.80
1M-2A	12/26/19 - 01/26/20	32	4.44200 %	93,986,000.00	371,098.50	0.00	0.00	0.00	371,098.50	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	12/26/19 - 01/26/20	32	4.44200 %	93,986,000.00	371,098.50	0.00	0.00	0.00	371,098.50	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	12/26/19 - 01/26/20	32	4.44200 %	93,986,000.00	371,098.50	0.00	0.00	0.00	371,098.50	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	12/26/19 - 01/26/20	32	4.44200 %	281,958,000.00	1,113,295.50	0.00	0.00	0.00	1,113,295.50	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	12/26/19 - 01/26/20	32	5.94200 %	78,322,000.00	413,679.40	0.00	0.00	0.00	413,679.40	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 %	82,304,411.07	0.00	0.00	0.00	0.00	0.00	0.00	82,305,021.07
1A-I1	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	32	2.64200 %	93,986,000.00	220,720.90	0.00	0.00	0.00	220,720.90	0.00	93,986,000.00
1E-A2	12/26/19 - 01/26/20	32	3.04200 %	93,986,000.00	254,138.14	0.00	0.00	0.00	254,138.14	0.00	93,986,000.00
1E-A3	12/26/19 - 01/26/20	32	3.44200 %	93,986,000.00	287,555.39	0.00	0.00	0.00	287,555.39	0.00	93,986,000.00
1E-A4	12/26/19 - 01/26/20	32	3.84200 %	93,986,000.00	320,972.63	0.00	0.00	0.00	320,972.63	0.00	93,986,000.00
1E-B1	12/26/19 - 01/26/20	32	2.64200 %	93,986,000.00	220,720.90	0.00	0.00	0.00	220,720.90	0.00	93,986,000.00
1E-B2	12/26/19 - 01/26/20	32	3.04200 %	93,986,000.00	254,138.14	0.00	0.00	0.00	254,138.14	0.00	93,986,000.00
1E-B3	12/26/19 - 01/26/20	32	3.44200 %	93,986,000.00	287,555.39	0.00	0.00	0.00	287,555.39	0.00	93,986,000.00
1E-B4	12/26/19 - 01/26/20	32	3.84200 %	93,986,000.00	320,972.63	0.00	0.00	0.00	320,972.63	0.00	93,986,000.00
1E-C1	12/26/19 - 01/26/20	32	2.64200 %	93,986,000.00	220,720.90	0.00	0.00	0.00	220,720.90	0.00	93,986,000.00
1E-C2	12/26/19 - 01/26/20	32	3.04200 %	93,986,000.00	254,138.14	0.00	0.00	0.00	254,138.14	0.00	93,986,000.00
1E-C3	12/26/19 - 01/26/20	32	3.44200 %	93,986,000.00	287,555.39	0.00	0.00	0.00	287,555.39	0.00	93,986,000.00
1E-C4	12/26/19 - 01/26/20	32	3.84200 %	93,986,000.00	320,972.63	0.00	0.00	0.00	320,972.63	0.00	93,986,000.00
1E-D1	12/26/19 - 01/26/20	32	2.64200 %	187,972,000.00	441,441.80	0.00	0.00	0.00	441,441.80	0.00	187,972,000.00
1E-D2	12/26/19 - 01/26/20	32	3.04200 %	187,972,000.00	508,276.29	0.00	0.00	0.00	508,276.29	0.00	187,972,000.00
1E-D3	12/26/19 - 01/26/20	32	3.44200 %	187,972,000.00	575,110.78	0.00	0.00	0.00	575,110.78	0.00	187,972,000.00
1E-D4	12/26/19 - 01/26/20	32	3.84200 %	187,972,000.00	641,945.27	0.00	0.00	0.00	641,945.27	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	12/26/19 - 01/26/20	32	4.44200 %	187,972,000.00	742,197.00	0.00	0.00	0.00	742,197.00	0.00	187,972,000.00
1E-F1	12/26/19 - 01/26/20	32	2.64200 %	187,972,000.00	441,441.80	0.00	0.00	0.00	441,441.80	0.00	187,972,000.00
1E-F2	12/26/19 - 01/26/20	32	3.04200 %	187,972,000.00	508,276.29	0.00	0.00	0.00	508,276.29	0.00	187,972,000.00
1E-F3	12/26/19 - 01/26/20	32	3.44200 %	187,972,000.00	575,110.78	0.00	0.00	0.00	575,110.78	0.00	187,972,000.00
1E-F4	12/26/19 - 01/26/20	32	3.84200 %	187,972,000.00	641,945.27	0.00	0.00	0.00	641,945.27	0.00	187,972,000.00
1E-F5	12/26/19 - 01/26/20	32	4.44200 %	187,972,000.00	742,197.00	0.00	0.00	0.00	742,197.00	0.00	187,972,000.00
1X-1	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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 %	10,823,871,083.82	0.00	0.00	0.00	0.00	0.00	0.00	10,598,626,336.67
2M-1	N/A	N/A	2.54200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	12/26/19 - 01/26/20	32	4.59200 %	96,127,343.36	392,370.45	0.00	0.00	0.00	392,370.45	0.00	86,039,364.96
2M-AH	N/A	N/A	0.00000 %	5,060,124.92	0.00	0.00	0.00	0.00	0.00	0.00	4,529,095.68
2M-2B	12/26/19 - 01/26/20	32	4.59200 %	120,816,000.00	493,144.06	0.00	0.00	0.00	493,144.06	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	12/26/19 - 01/26/20	32	4.59200 %	120,816,000.00	493,144.06	0.00	0.00	0.00	493,144.06	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	12/26/19 - 01/26/20	32	4.59200 %	337,759,343.36	1,378,658.58	0.00	0.00	0.00	1,378,658.58	0.00	327,671,364.96
2M-2H	N/A	N/A	0.00000 %	17,778,234.92	0.00	0.00	0.00	0.00	0.00	0.00	17,247,205.68
2B-1	12/26/19 - 01/26/20	32	6.24200 %	73,668,000.00	408,742.81	0.00	0.00	0.00	408,742.81	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 %	77,456,910.17	0.00	0.00	0.00	0.00	0.00	0.00	77,464,869.54
2A-I1	12/26/19 - 01/26/20	32	1.80000 %	96,127,343.36	153,803.75	0.00	0.00	0.00	153,803.75	0.00	86,039,364.96
2A-I2	12/26/19 - 01/26/20	32	1.40000 %	96,127,343.36	119,625.14	0.00	0.00	0.00	119,625.14	0.00	86,039,364.96
2A-I3	12/26/19 - 01/26/20	32	1.00000 %	96,127,343.36	85,446.53	0.00	0.00	0.00	85,446.53	0.00	86,039,364.96
2A-I4	12/26/19 - 01/26/20	32	0.60000 %	96,127,343.36	51,267.92	0.00	0.00	0.00	51,267.92	0.00	86,039,364.96
2B-I1	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	32	2.79200 %	96,127,343.36	238,566.70	0.00	0.00	0.00	238,566.70	0.00	86,039,364.96
2E-A2	12/26/19 - 01/26/20	32	3.19200 %	96,127,343.36	272,745.32	0.00	0.00	0.00	272,745.32	0.00	86,039,364.96

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

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Interest Distribution 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	12/26/19 - 01/26/20	32	3.59200 %	96,127,343.36	306,923.93	0.00	0.00	0.00	306,923.93	0.00	86,039,364.96
2E-A4	12/26/19 - 01/26/20	32	3.99200 %	96,127,343.36	341,102.54	0.00	0.00	0.00	341,102.54	0.00	86,039,364.96
2E-B1	12/26/19 - 01/26/20	32	2.79200 %	120,816,000.00	299,838.46	0.00	0.00	0.00	299,838.46	0.00	120,816,000.00
2E-B2	12/26/19 - 01/26/20	32	3.19200 %	120,816,000.00	342,795.26	0.00	0.00	0.00	342,795.26	0.00	120,816,000.00
2E-B3	12/26/19 - 01/26/20	32	3.59200 %	120,816,000.00	385,752.06	0.00	0.00	0.00	385,752.06	0.00	120,816,000.00
2E-B4	12/26/19 - 01/26/20	32	3.99200 %	120,816,000.00	428,708.86	0.00	0.00	0.00	428,708.86	0.00	120,816,000.00
2E-C1	12/26/19 - 01/26/20	32	2.79200 %	120,816,000.00	299,838.46	0.00	0.00	0.00	299,838.46	0.00	120,816,000.00
2E-C2	12/26/19 - 01/26/20	32	3.19200 %	120,816,000.00	342,795.26	0.00	0.00	0.00	342,795.26	0.00	120,816,000.00
2E-C3	12/26/19 - 01/26/20	32	3.59200 %	120,816,000.00	385,752.06	0.00	0.00	0.00	385,752.06	0.00	120,816,000.00
2E-C4	12/26/19 - 01/26/20	32	3.99200 %	120,816,000.00	428,708.86	0.00	0.00	0.00	428,708.86	0.00	120,816,000.00
2E-D1	12/26/19 - 01/26/20	32	2.79200 %	216,943,343.36	538,405.17	0.00	0.00	0.00	538,405.17	0.00	206,855,364.96
2E-D2	12/26/19 - 01/26/20	32	3.19200 %	216,943,343.36	615,540.58	0.00	0.00	0.00	615,540.58	0.00	206,855,364.96
2E-D3	12/26/19 - 01/26/20	32	3.59200 %	216,943,343.36	692,675.99	0.00	0.00	0.00	692,675.99	0.00	206,855,364.96
2E-D4	12/26/19 - 01/26/20	32	3.99200 %	216,943,343.36	769,811.40	0.00	0.00	0.00	769,811.40	0.00	206,855,364.96
2E-D5	12/26/19 - 01/26/20	32	4.59200 %	216,943,343.36	885,514.52	0.00	0.00	0.00	885,514.52	0.00	206,855,364.96
2E-F1	12/26/19 - 01/26/20	32	2.79200 %	241,632,000.00	599,676.93	0.00	0.00	0.00	599,676.93	0.00	241,632,000.00
2E-F2	12/26/19 - 01/26/20	32	3.19200 %	241,632,000.00	685,590.53	0.00	0.00	0.00	685,590.53	0.00	241,632,000.00
2E-F3	12/26/19 - 01/26/20	32	3.59200 %	241,632,000.00	771,504.13	0.00	0.00	0.00	771,504.13	0.00	241,632,000.00
2E-F4	12/26/19 - 01/26/20	32	3.99200 %	241,632,000.00	857,417.73	0.00	0.00	0.00	857,417.73	0.00	241,632,000.00
2E-F5	12/26/19 - 01/26/20	32	4.59200 %	241,632,000.00	986,288.13	0.00	0.00	0.00	986,288.13	0.00	241,632,000.00
2X-1	12/26/19 - 01/26/20	32	1.80000 %	216,943,343.36	347,109.35	0.00	0.00	0.00	347,109.35	0.00	206,855,364.96
2X-2	12/26/19 - 01/26/20	32	1.40000 %	216,943,343.36	269,973.94	0.00	0.00	0.00	269,973.94	0.00	206,855,364.96
2X-3	12/26/19 - 01/26/20	32	1.00000 %	216,943,343.36	192,838.53	0.00	0.00	0.00	192,838.53	0.00	206,855,364.96
2X-4	12/26/19 - 01/26/20	32	0.60000 %	216,943,343.36	115,703.12	0.00	0.00	0.00	115,703.12	0.00	206,855,364.96
2Y-1	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	32	0.60000 %	241,632,000.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00	241,632,000.00
Totals					32,575,041.16	0.00	0.00	0.00	32,575,041.16	0.00	

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

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	745.14918878	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	732.91897604
1M-1	156,644,000.00	2.54200 %	56.25506256	0.12711141	0.00000000	0.00000000	0.00000000	0.12711141	0.00000000	9.38915394
1M-1H	8,245,344.00	0.00000 %	56.25506225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	9.38915344
1M-2A	93,986,000.00	4.44200 %	1000.00000000	3.94844445	0.00000000	0.00000000	0.00000000	3.94844445	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	4.44200 %	1000.00000000	3.94844445	0.00000000	0.00000000	0.00000000	3.94844445	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	4.44200 %	1000.00000000	3.94844445	0.00000000	0.00000000	0.00000000	3.94844445	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	4.44200 %	1000.00000000	3.94844445	0.00000000	0.00000000	0.00000000	3.94844445	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	5.94200 %	1000.00000000	5.28177779	0.00000000	0.00000000	0.00000000	5.28177779	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 %	998.29872657	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.30612547
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.04200 %	1000.00000000	2.70399996	0.00000000	0.00000000	0.00000000	2.70399996	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.44200 %	1000.00000000	3.05955557	0.00000000	0.00000000	0.00000000	3.05955557	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.84200 %	1000.00000000	3.41511108	0.00000000	0.00000000	0.00000000	3.41511108	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.04200 %	1000.00000000	2.70399996	0.00000000	0.00000000	0.00000000	2.70399996	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.44200 %	1000.00000000	3.05955557	0.00000000	0.00000000	0.00000000	3.05955557	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.84200 %	1000.00000000	3.41511108	0.00000000	0.00000000	0.00000000	3.41511108	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.04200 %	1000.00000000	2.70399996	0.00000000	0.00000000	0.00000000	2.70399996	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.44200 %	1000.00000000	3.05955557	0.00000000	0.00000000	0.00000000	3.05955557	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.84200 %	1000.00000000	3.41511108	0.00000000	0.00000000	0.00000000	3.41511108	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.04200 %	1000.00000000	2.70400001	0.00000000	0.00000000	0.00000000	2.70400001	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.44200 %	1000.00000000	3.05955557	0.00000000	0.00000000	0.00000000	3.05955557	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.84200 %	1000.00000000	3.41511113	0.00000000	0.00000000	0.00000000	3.41511113	0.00000000	1000.00000000

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Wells Fargo Bank, N.A.
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Interest Distribution Factors Statement

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1E-D5	187,972,000.00	4.44200 %	1000.00000000	3.94844445	0.00000000	0.00000000	0.00000000	3.94844445	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.64200 %	1000.00000000	2.34844445	0.00000000	0.00000000	0.00000000	2.34844445	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.04200 %	1000.00000000	2.70400001	0.00000000	0.00000000	0.00000000	2.70400001	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.44200 %	1000.00000000	3.05955557	0.00000000	0.00000000	0.00000000	3.05955557	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.84200 %	1000.00000000	3.41511113	0.00000000	0.00000000	0.00000000	3.41511113	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.44200 %	1000.00000000	3.94844445	0.00000000	0.00000000	0.00000000	3.94844445	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 %	728.87951893	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	713.71153683
2M-1	117,869,000.00	2.54200 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	4.59200 %	805.47789848	3.28778175	0.00000000	0.00000000	0.00000000	3.28778175	0.00000000	720.94790568
2M-AH	6,282,140.00	0.00000 %	805.47789766	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	720.94790629
2M-2B	120,816,000.00	4.59200 %	1000.00000000	4.08177774	0.00000000	0.00000000	0.00000000	4.08177774	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	4.59200 %	1000.00000000	4.08177774	0.00000000	0.00000000	0.00000000	4.08177774	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	4.59200 %	935.68884008	3.81927391	0.00000000	0.00000000	0.00000000	3.81927391	0.00000000	907.74228881
2M-2H	19,000,250.00	0.00000 %	935.68426310	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	907.73572348
2B-1	73,668,000.00	6.24200 %	1000.00000000	5.54844451	0.00000000	0.00000000	0.00000000	5.54844451	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 %	998.85416270	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.95680364
2A-I1	0.00	1.80000 %	805.47789848	1.28876464	0.00000000	0.00000000	0.00000000	1.28876464	0.00000000	720.94790568
2A-I2	0.00	1.40000 %	805.47789848	1.00237251	0.00000000	0.00000000	0.00000000	1.00237251	0.00000000	720.94790568
2A-I3	0.00	1.00000 %	805.47789848	0.71598038	0.00000000	0.00000000	0.00000000	0.71598038	0.00000000	720.94790568
2A-I4	0.00	0.60000 %	805.47789848	0.42958824	0.00000000	0.00000000	0.00000000	0.42958824	0.00000000	720.94790568
2B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.79200 %	805.47789848	1.99901711	0.00000000	0.00000000	0.00000000	1.99901711	0.00000000	720.94790568
2E-A2	119,342,000.00	3.19200 %	805.47789848	2.28540933	0.00000000	0.00000000	0.00000000	2.28540933	0.00000000	720.94790568

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	3.59200 %	805.47789848	2.57180146	0.00000000	0.00000000	0.00000000	2.57180146	0.00000000	720.94790568
2E-A4	119,342,000.00	3.99200 %	805.47789848	2.85819359	0.00000000	0.00000000	0.00000000	2.85819359	0.00000000	720.94790568
2E-B1	120,816,000.00	2.79200 %	1000.00000000	2.48177774	0.00000000	0.00000000	0.00000000	2.48177774	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.19200 %	1000.00000000	2.83733330	0.00000000	0.00000000	0.00000000	2.83733330	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.59200 %	1000.00000000	3.19288886	0.00000000	0.00000000	0.00000000	3.19288886	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.99200 %	1000.00000000	3.54844441	0.00000000	0.00000000	0.00000000	3.54844441	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.79200 %	1000.00000000	2.48177774	0.00000000	0.00000000	0.00000000	2.48177774	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.19200 %	1000.00000000	2.83733330	0.00000000	0.00000000	0.00000000	2.83733330	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.59200 %	1000.00000000	3.19288886	0.00000000	0.00000000	0.00000000	3.19288886	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.99200 %	1000.00000000	3.54844441	0.00000000	0.00000000	0.00000000	3.54844441	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.79200 %	903.33590120	2.24187897	0.00000000	0.00000000	0.00000000	2.24187897	0.00000000	861.33031154
2E-D2	240,158,000.00	3.19200 %	903.33590120	2.56306507	0.00000000	0.00000000	0.00000000	2.56306507	0.00000000	861.33031154
2E-D3	240,158,000.00	3.59200 %	903.33590120	2.88425116	0.00000000	0.00000000	0.00000000	2.88425116	0.00000000	861.33031154
2E-D4	240,158,000.00	3.99200 %	903.33590120	3.20543725	0.00000000	0.00000000	0.00000000	3.20543725	0.00000000	861.33031154
2E-D5	240,158,000.00	4.59200 %	903.33590120	3.68721642	0.00000000	0.00000000	0.00000000	3.68721642	0.00000000	861.33031154
2E-F1	241,632,000.00	2.79200 %	1000.00000000	2.48177779	0.00000000	0.00000000	0.00000000	2.48177779	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.19200 %	1000.00000000	2.83733334	0.00000000	0.00000000	0.00000000	2.83733334	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.59200 %	1000.00000000	3.19288890	0.00000000	0.00000000	0.00000000	3.19288890	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.99200 %	1000.00000000	3.54844445	0.00000000	0.00000000	0.00000000	3.54844445	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.59200 %	1000.00000000	4.08177779	0.00000000	0.00000000	0.00000000	4.08177779	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	903.33590120	1.44533744	0.00000000	0.00000000	0.00000000	1.44533744	0.00000000	861.33031154
2X-2	0.00	1.40000 %	903.33590120	1.12415135	0.00000000	0.00000000	0.00000000	1.12415135	0.00000000	861.33031154
2X-3	0.00	1.00000 %	903.33590120	0.80296526	0.00000000	0.00000000	0.00000000	0.80296526	0.00000000	861.33031154
2X-4	0.00	0.60000 %	903.33590120	0.48177916	0.00000000	0.00000000	0.00000000	0.48177916	0.00000000	861.33031154
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	20,460,712.65
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	313,413.96
Gains & Subsequent Recoveries (Realized Losses)	8,569.37
Total Deposits	<u>20,782,695.98</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,763,529.32
Total Withdrawals (Pool Distribution Amount)	<u>20,782,695.98</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.792000%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	201,727,053.80
Total Principal Reduction Cumulative	4,400,014,811.70
Scheduled Principal Current	21,963,011.01
Scheduled Principal Cumulative	676,343,476.56
Unscheduled Principal Current	179,764,652.79
Unscheduled Principal Cumulative	3,723,531,684.21
Senior Reduction Amount	193,999,974.87
Subordinate Reduction Amount	7,727,688.93
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	610.00
Modification Loss Amount	2,932.59
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
<u>Group 2</u>	
Total Principal Reduction Current	235,855,795.43
Total Principal Reduction Cumulative	4,410,597,494.14
Scheduled Principal Current	18,961,858.06
Scheduled Principal Cumulative	609,420,131.51
Unscheduled Principal Current	216,901,896.74
Unscheduled Principal Cumulative	3,801,099,037.65
Senior Reduction Amount	225,244,747.15
Subordinate Reduction Amount	10,619,007.65
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	7,959.37
Modification Loss Amount	25,380.92
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
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	55123
Period Reference Pool Removal Loan Count	720
Period Ending Loan Count	54403
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	12,088,919,592.96
Period PIF Loan Count Current	720
PIF Loan Count Cumulative	14901
Period PIF Loan UPB Current	173,953,860.49
PIF Loan UPB Cumulative	3,505,291,637.25
Period Partial Prepayment Amount	6,252,639.38
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,504,410.31
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	902,112.76
Total Active Modified Loan Count	237
Total Active Modified Loan UPB	53,015,481.46
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	52443
Period Reference Pool Removal Loan Count	867
Period Ending Loan Count	51576
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	11,098,555,542.14
Period PIF Loan Count Current	865
PIF Loan Count Cumulative	14846
Period PIF Loan UPB Current	212,989,154.43
PIF Loan UPB Cumulative	3,653,225,710.66
Period Partial Prepayment Amount	3,984,451.22
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	44
Repurchase Prior Credit Event UPB Curr	313,413.96
Repurchase Prior Credit Event UPB Cum	10,054,519.14
Credit Event Amount Current	105,137.55
Credit Event Amount Cumulative	4,026,687.05
Total Active Modified Loan Count	421
Total Active Modified Loan UPB	101,324,512.08
Structural Reporting	
Group 1	
Senior Percentage	96.169235%
Subordinate Percentage	3.830765%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.495661%
Subordinate Percentage	4.504339%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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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%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.760000%	3.820000%
1M-1H	0.00	0.00	2.800000%	3.760000%	3.820000%
1M-2	0.00	0.00	1.000000%	1.340000%	1.360000%
1M-2H	0.00	0.00	1.000000%	1.340000%	1.360000%
1B-1H	0.00	0.00	0.500000%	0.670000%	0.680000%
1B-1	0.00	0.00	0.500000%	0.670000%	0.680000%
1B-2H	0.00	610.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.450000%	4.500000%	4.500000%
2M-1H	0.00	0.00	3.450000%	4.500000%	4.500000%
2M-2	0.00	0.00	1.000000%	1.370000%	1.400000%
2M-2H	0.00	0.00	1.000000%	1.370000%	1.400000%
2B-1	0.00	0.00	0.500000%	0.680000%	0.700000%
2B-1H	0.00	0.00	0.500000%	0.680000%	0.700000%
2B-2H	0.00	7,959.37	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	432	91,431,263.89	0.794074%	0.756323%
60 Days	81	16,792,677.75	0.148889%	0.138910%
90 Days	35	6,810,267.06	0.064335%	0.056335%
120 Days	22	4,297,568.28	0.040439%	0.035550%
150 Days	17	3,427,287.40	0.031248%	0.028351%
180+ Days	75	16,925,943.18	0.137860%	0.140012%
	662	139,685,007.56	1.216845%	1.155480%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	546	116,541,259.17	1.058632%	1.050058%
60 Days	142	29,863,558.32	0.275322%	0.269076%
90 Days	76	15,429,642.30	0.147355%	0.139024%
120 Days	48	10,787,597.20	0.093067%	0.097198%
150 Days	45	10,323,536.08	0.087250%	0.093017%
180+ Days	118	24,273,755.53	0.228789%	0.218711%
	975	207,219,348.60	1.890414%	1.867084%

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.008%
12 Month Average	0.010%

CDR	
Current Month	0.000%
3 Month Average	0.005%
12 Month Average	0.006%

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: 27-Jan-2020

1/13/2020

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

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Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
www.ctslink.com
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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.001%
3 Month Average	0.004%
12 Month Average	0.002%

SDA	
Current Month	0.019%
3 Month Average	0.074%
12 Month Average	0.049%

CDR	
Current Month	0.011%
3 Month Average	0.044%
12 Month Average	0.028%

Calculation Methodology:

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

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

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

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

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Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	23	5,231,718.05	2,932.59	0.056	2,932.59	0.00
2	240	58,535,917.38	25,380.92	0.043	25,380.92	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43798911	94,046.16	97.96	0.104	97.96	0.00
1	43743840	152,541.77	161.95	0.106	161.95	0.00
1	43809028	395,808.71	453.53	0.115	453.53	0.00
1	43808863	143,835.29	6.01	0.004	6.01	0.00
1	43807625	356,936.39	431.01	0.121	431.01	0.00
1	43801646	134,384.73	97.99	0.073	97.99	0.00
1	43797346	373,254.41	77.76	0.021	77.76	0.00
1	43797152	113,431.47	35.12	0.031	35.12	0.00
1	43794105	402,832.85	167.85	0.042	167.85	0.00
1	43793312	465,637.79	313.17	0.067	313.17	0.00
1	43793126	168,002.97	51.96	0.031	51.96	0.00
1	43764167	183,030.20	60.64	0.033	60.64	0.00
1	43806483	89,992.70	74.24	0.082	74.24	0.00
1	43747774	204,925.31	8.11	0.004	8.11	0.00
1	43790013	261,733.97	54.53	0.021	54.53	0.00
1	43762430	231,879.85	76.43	0.033	76.43	0.00
1	43763807	299,660.54	93.64	0.031	93.64	0.00
1	43750423	277,552.41	268.79	0.097	268.79	0.00
1	43765536	252,164.49	78.80	0.031	78.80	0.00
1	43773899	200,617.37	32.37	0.016	32.37	0.00
1	43775080	216,455.57	153.20	0.071	153.20	0.00
1	43780989	88,929.65	73.37	0.083	73.37	0.00
1	43781034	124,063.45	64.16	0.052	64.16	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43830458	330,992.58	152.41	0.046	152.41	0.00
2	43830677	92,226.97	48.03	0.052	48.03	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43830504	223,554.80	163.01	0.073	163.01	0.00
2	43830465	213,460.96	100.80	0.047	100.80	0.00
2	43830697	409,831.99	179.78	0.044	179.78	0.00
2	43830892	388,853.71	69.73	0.018	69.73	0.00
2	43831199	222,238.46	142.44	0.064	142.44	0.00
2	43831472	208,163.29	198.42	0.095	198.42	0.00
2	43832276	322,740.64	100.86	0.031	100.86	0.00
2	43830443	374,361.23	150.08	0.040	150.08	0.00
2	43827520	209,805.47	76.21	0.036	76.21	0.00
2	43832066	160,532.78	97.88	0.061	97.88	0.00
2	43830309	117,930.36	64.85	0.055	64.85	0.00
2	43829899	154,382.85	26.53	0.017	26.53	0.00
2	43829795	217,690.74	313.52	0.144	313.52	0.00
2	43829370	345,934.89	60.66	0.018	60.66	0.00
2	43829022	189,352.47	105.66	0.056	105.66	0.00
2	43828910	426,008.94	313.94	0.074	313.94	0.00
2	43828856	74,353.24	27.88	0.037	27.88	0.00
2	43828742	338,863.22	114.02	0.034	114.02	0.00
2	43828322	136,901.61	57.04	0.042	57.04	0.00
2	43832303	228,300.44	142.69	0.063	142.69	0.00
2	43827637	280,752.94	29.25	0.010	29.25	0.00
2	43835927	347,730.44	181.53	0.052	181.53	0.00
2	43828096	105,094.91	89.06	0.085	89.06	0.00
2	43836074	79,266.07	117.23	0.148	117.23	0.00
2	43837876	182,272.52	5.99	0.003	5.99	0.00
2	43837815	270,031.04	225.03	0.083	225.03	0.00
2	43837415	424,246.76	111.53	0.026	111.53	0.00
2	43837183	289,109.98	78.65	0.027	78.65	0.00
2	43837149	204,252.87	108.40	0.053	108.40	0.00
2	43837118	135,916.76	64.30	0.047	64.30	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43836588	92,532.42	56.22	0.061	56.22	0.00
2	43836552	157,360.60	32.78	0.021	32.78	0.00
2	43836517	174,334.30	52.00	0.030	52.00	0.00
2	43836349	157,432.21	17.47	0.011	17.47	0.00
2	43836143	413,927.54	528.00	0.128	528.00	0.00
2	43835145	314,871.61	116.99	0.037	116.99	0.00
2	43836090	70,572.24	45.17	0.064	45.17	0.00
2	43832708	239,155.35	99.65	0.042	99.65	0.00
2	43823780	135,574.57	13.27	0.010	13.27	0.00
2	43835530	215,686.36	44.93	0.021	44.93	0.00
2	43827505	247,384.08	45.50	0.018	45.50	0.00
2	43835128	292,634.31	120.64	0.041	120.64	0.00
2	43834924	217,809.52	169.57	0.078	169.57	0.00
2	43834864	202,964.70	150.40	0.074	150.40	0.00
2	43834160	126,309.98	27.25	0.022	27.25	0.00
2	43834118	139,787.53	57.22	0.041	57.22	0.00
2	43833703	289,611.31	132.96	0.046	132.96	0.00
2	43833686	192,676.30	80.28	0.042	80.28	0.00
2	43833611	88,455.89	46.07	0.052	46.07	0.00
2	43833586	169,745.61	109.30	0.064	109.30	0.00
2	43836131	634,621.68	518.25	0.082	518.25	0.00
2	43814923	323,270.86	23.29	0.007	23.29	0.00
2	43824656	138,310.20	86.44	0.062	86.44	0.00
2	43818784	316,837.21	155.46	0.049	155.46	0.00
2	43818725	115,437.45	38.30	0.033	38.30	0.00
2	43818673	162,953.50	16.97	0.010	16.97	0.00
2	43818584	183,110.39	93.08	0.051	93.08	0.00
2	43818443	34,534.28	18.48	0.054	18.48	0.00
2	43818151	135,660.71	64.00	0.047	64.00	0.00
2	43818038	145,690.04	52.88	0.036	52.88	0.00
2	43818031	136,367.84	27.79	0.020	27.79	0.00
2	43817462	205,310.72	62.31	0.030	62.31	0.00
2	43816926	279,447.31	107.22	0.038	107.22	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43819333	260,500.17	138.90	0.053	138.90	0.00
2	43815407	324,353.50	101.36	0.031	101.36	0.00
2	43819757	193,886.86	171.96	0.089	171.96	0.00
2	43814648	67,523.59	48.39	0.072	48.39	0.00
2	43814490	323,631.39	59.53	0.018	59.53	0.00
2	43813964	190,273.68	19.82	0.010	19.82	0.00
2	43812860	107,140.32	1.50	0.001	1.50	0.00
2	43811815	74,386.70	71.99	0.097	71.99	0.00
2	43811806	60,199.38	30.48	0.051	30.48	0.00
2	43811403	223,176.00	56.85	0.025	56.85	0.00
2	43811359	386,611.78	168.56	0.044	168.56	0.00
2	43810652	312,337.62	3.24	0.001	3.24	0.00
2	43810281	375,928.18	256.14	0.068	256.14	0.00
2	43810156	210,082.47	87.53	0.042	87.53	0.00
2	43816083	236,652.96	108.70	0.046	108.70	0.00
2	43823305	322,623.58	125.81	0.039	125.81	0.00
2	43826648	93,288.22	40.47	0.043	40.47	0.00
2	43826576	233,931.14	144.54	0.062	144.54	0.00
2	43826571	276,237.17	287.75	0.104	287.75	0.00
2	43826535	317,722.56	159.94	0.050	159.94	0.00
2	43826301	204,508.01	52.94	0.026	52.94	0.00
2	43826271	338,270.31	92.47	0.027	92.47	0.00
2	43826233	217,511.28	50.03	0.023	50.03	0.00
2	43825510	215,924.00	89.97	0.042	89.97	0.00
2	43825485	127,773.72	15.76	0.012	15.76	0.00
2	43824052	169,797.13	64.26	0.038	64.26	0.00
2	43839771	302,270.11	85.53	0.028	85.53	0.00
2	43818991	200,653.34	74.10	0.037	74.10	0.00
2	43823409	242,627.23	154.24	0.064	154.24	0.00
2	43827268	242,640.59	27.93	0.012	27.93	0.00
2	43823119	328,234.30	239.34	0.073	239.34	0.00
2	43822741	155,283.38	43.48	0.028	43.48	0.00
2	43822161	423,709.82	88.27	0.021	88.27	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43822060	336,914.21	114.68	0.034	114.68	0.00
2	43821855	174,925.77	18.22	0.010	18.22	0.00
2	43821562	315,199.37	84.52	0.027	84.52	0.00
2	43820718	181,842.61	56.67	0.031	56.67	0.00
2	43820684	225,343.22	163.93	0.073	163.93	0.00
2	43820673	171,268.13	97.62	0.057	97.62	0.00
2	43820601	142,600.75	95.24	0.067	95.24	0.00
2	43820337	160,995.12	70.19	0.044	70.19	0.00
2	43823412	253,361.61	111.74	0.044	111.74	0.00
2	43862745	294,043.45	199.37	0.068	199.37	0.00
2	43862024	125,252.77	65.24	0.052	65.24	0.00
2	43862035	269,624.16	168.52	0.063	168.52	0.00
2	43862041	349,255.95	10.71	0.003	10.71	0.00
2	43862125	319,166.57	203.03	0.064	203.03	0.00
2	43862164	371,360.21	234.24	0.063	234.24	0.00
2	43865894	101,455.03	51.04	0.050	51.04	0.00
2	43862402	162,009.19	86.12	0.053	86.12	0.00
2	43861008	398,955.75	202.07	0.051	202.07	0.00
2	43863440	419,432.69	241.81	0.058	241.81	0.00
2	43863485	515,868.53	128.52	0.025	128.52	0.00
2	43863569	247,478.95	88.76	0.036	88.76	0.00
2	43865251	112,673.71	9.53	0.008	9.53	0.00
2	43865301	286,766.63	176.73	0.062	176.73	0.00
2	43854538	373,625.39	66.16	0.018	66.16	0.00
2	43862302	228,626.61	166.71	0.073	166.71	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43838891	338,649.59	315.57	0.093	315.57	0.00
2	43854633	259,233.73	81.01	0.031	81.01	0.00
2	43855005	297,607.97	32.21	0.011	32.21	0.00
2	43855514	65,053.68	33.88	0.052	33.88	0.00
2	43855655	183,628.35	40.40	0.022	40.40	0.00
2	43855733	144,754.67	54.64	0.038	54.64	0.00
2	43861777	238,704.24	179.80	0.075	179.80	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43856237	412,456.24	13.49	0.003	13.49	0.00
2	43861739	354,567.33	58.06	0.016	58.06	0.00
2	43857123	247,777.34	25.81	0.010	25.81	0.00
2	43858295	166,681.93	22.92	0.014	22.92	0.00
2	43858827	162,484.22	67.70	0.042	67.70	0.00
2	43860503	436,827.21	204.20	0.047	204.20	0.00
2	43860712	168,948.59	93.72	0.055	93.72	0.00
2	43866196	117,526.30	25.66	0.022	25.66	0.00
2	43856088	193,812.56	142.13	0.073	142.13	0.00
2	43874498	244,748.54	62.09	0.025	62.09	0.00
2	43872042	89,965.67	42.70	0.047	42.70	0.00
2	43872136	145,456.27	83.37	0.057	83.37	0.00
2	43873081	309,336.84	235.00	0.076	235.00	0.00
2	43873145	89,880.98	37.62	0.042	37.62	0.00
2	43873365	183,136.49	89.26	0.049	89.26	0.00
2	43865594	154,643.42	64.43	0.042	64.43	0.00
2	43873507	50,704.58	15.65	0.031	15.65	0.00
2	43871300	406,916.82	141.77	0.035	141.77	0.00
2	43874656	388,796.53	185.42	0.048	185.42	0.00
2	43874891	202,496.23	73.90	0.036	73.90	0.00
2	43875350	287,522.46	89.85	0.031	89.85	0.00
2	43875397	114,923.70	55.21	0.048	55.21	0.00
2	43875511	370,393.19	231.50	0.063	231.50	0.00
2	43876004	163,157.75	93.42	0.057	93.42	0.00
2	43873489	210,965.88	109.88	0.052	109.88	0.00
2	43869592	430,348.25	179.31	0.042	179.31	0.00
2	43866786	204,534.66	132.81	0.065	132.81	0.00
2	43867128	373,837.98	155.77	0.042	155.77	0.00
2	43867274	380,716.69	118.97	0.031	118.97	0.00
2	43868265	145,150.59	151.20	0.104	151.20	0.00
2	43868277	288,010.51	210.01	0.073	210.01	0.00
2	43868873	227,063.28	94.61	0.042	94.61	0.00
2	43871516	413,051.06	231.12	0.056	231.12	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43869417	151,599.05	78.96	0.052	78.96	0.00
2	43871515	271,513.71	197.98	0.073	197.98	0.00
2	43870369	238,513.31	18.89	0.008	18.89	0.00
2	43870820	375,160.47	78.16	0.021	78.16	0.00
2	43871081	94,307.83	60.83	0.065	60.83	0.00
2	43871090	425,438.84	268.27	0.063	268.27	0.00
2	43871231	329,528.43	274.61	0.083	274.61	0.00
2	43854531	370,148.14	138.81	0.038	138.81	0.00
2	43869405	362,881.34	189.00	0.052	189.00	0.00
2	43843910	217,272.71	101.32	0.047	101.32	0.00
2	43843236	112,297.72	40.95	0.036	40.95	0.00
2	43843418	218,810.25	8.59	0.004	8.59	0.00
2	43843439	274,979.43	116.32	0.042	116.32	0.00
2	43843470	194,962.29	91.34	0.047	91.34	0.00
2	43843491	164,962.58	18.15	0.011	18.15	0.00
2	43845034	246,578.64	205.48	0.083	205.48	0.00
2	43843644	344,952.92	184.99	0.054	184.99	0.00
2	43842691	305,308.26	1.71	0.001	1.71	0.00
2	43844350	346,373.72	288.64	0.083	288.64	0.00
2	43844664	138,032.28	38.10	0.028	38.10	0.00
2	43844687	130,276.04	97.65	0.075	97.65	0.00
2	43844880	369,828.38	269.67	0.073	269.67	0.00
2	43844901	309,445.31	145.98	0.047	145.98	0.00
2	43854594	409,955.43	155.67	0.038	155.67	0.00
2	43843495	273,814.58	4.77	0.002	4.77	0.00
2	43841681	408,583.02	207.96	0.051	207.96	0.00
2	43876485	348,151.66	181.33	0.052	181.33	0.00
2	43840199	397,081.54	232.15	0.058	232.15	0.00
2	43841037	214,787.76	94.50	0.044	94.50	0.00
2	43841064	115,452.95	53.95	0.047	53.95	0.00
2	43841176	265,852.57	87.31	0.033	87.31	0.00
2	43841313	160,226.29	133.52	0.083	133.52	0.00
2	43842796	165,726.34	69.05	0.042	69.05	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/13/2020

Connecticut Avenue Securities
Credit-Linked Notes
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
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43841387	148,252.89	66.30	0.045	66.30	0.00
2	43842734	281,590.22	157.39	0.056	157.39	0.00
2	43841754	264,381.62	153.52	0.058	153.52	0.00
2	43841995	113,628.09	15.91	0.014	15.91	0.00
2	43842399	373,991.23	113.90	0.030	113.90	0.00
2	43842666	402,324.39	41.91	0.010	41.91	0.00
2	43842682	283,974.93	118.32	0.042	118.32	0.00
2	43845163	233,597.91	39.39	0.017	39.39	0.00
2	43841361	367,887.04	50.95	0.014	50.95	0.00
2	43851263	402,323.32	113.08	0.028	113.08	0.00
2	43849696	152,814.93	45.74	0.030	45.74	0.00
2	43849854	172,185.44	168.05	0.098	168.05	0.00
2	43849990	197,107.02	17.13	0.009	17.13	0.00
2	43850535	230,194.25	119.89	0.052	119.89	0.00
2	43850738	156,760.97	81.65	0.052	81.65	0.00
2	43844996	191,374.53	72.05	0.038	72.05	0.00
2	43850946	361,660.28	5.43	0.002	5.43	0.00
2	43849270	241,138.83	54.25	0.022	54.25	0.00
2	43851792	101,933.92	76.66	0.075	76.66	0.00
2	43852243	80,531.03	43.69	0.054	43.69	0.00
2	43852439	319,558.62	266.30	0.083	266.30	0.00
2	43852465	109,412.42	67.69	0.062	67.69	0.00
2	43852701	251,665.03	183.51	0.073	183.51	0.00
2	43853380	345,978.53	42.40	0.012	42.40	0.00
2	43850765	297,575.90	153.13	0.051	153.13	0.00
2	43846913	182,646.56	40.63	0.022	40.63	0.00
2	43845319	279,135.20	84.34	0.030	84.34	0.00
2	43845340	254,744.55	80.83	0.032	80.83	0.00
2	43845780	226,186.99	94.24	0.042	94.24	0.00
2	43845908	588,339.92	31.75	0.005	31.75	0.00
2	43846554	117,530.55	4.45	0.004	4.45	0.00
2	43846610	341,820.67	213.64	0.063	213.64	0.00
2	43849415	410,674.17	95.26	0.023	95.26	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Securities Administration Services
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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43846856	104,256.73	18.43	0.018	18.43	0.00
2	43849330	221,327.45	46.11	0.021	46.11	0.00
2	43846973	312,908.39	150.45	0.048	150.45	0.00
2	43848224	320,822.51	66.84	0.021	66.84	0.00
2	43848445	249,790.06	78.06	0.031	78.06	0.00
2	43848608	415,713.44	187.46	0.045	187.46	0.00
2	43848927	192,338.96	47.04	0.024	47.04	0.00
2	43838945	198,947.39	256.47	0.129	256.47	0.00
2	43846764	421,105.28	34.05	0.008	34.05	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
1	105,137.55	(7,090.12)	(6.744)

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	436,041.60	(1,479.25)	3,104.69	0.712

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43847626	105,137.55	(7,090.12)	(6.744)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43838337	231,374.80	(9.25)	4,915.35	2.124
43837129	111,440.08	(860.00)	1,657.52	1.487
43799828	93,226.72	(610.00)	(3,468.18)	(3.720)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
32	4,928,799.81	220,546.42	4.475

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,761.59	3.056
43797868	56,621.88	2,875.28	5.078
43775162	164,527.69	60,609.89	36.839
43749376	55,211.78	6,320.26	11.447
43765027	58,833.71	16,851.37	28.642
43785720	104,145.84	6,503.21	6.244
43801094	152,182.02	21,497.92	14.126
43800102	61,550.35	23,699.59	38.504
43799828	93,226.72	(3,468.18)	(3.720)
43832426	294,057.73	7,900.87	2.687
43837129	111,440.08	1,657.52	1.487
43833880	316,948.69	(2,549.26)	(0.804)
43869608	74,917.39	4,085.38	5.453
43818105	80,915.32	83,767.39	103.525
43838337	231,374.80	4,915.35	2.124
43819652	101,992.82	39,580.42	38.807
43819872	187,610.26	2,614.00	1.393
43848554	302,025.92	2,840.93	0.941
43823769	117,851.46	1,438.89	1.221
43824792	88,515.53	(13,390.19)	(15.128)
43815152	149,482.30	(41,519.79)	(27.776)
43847626	105,137.55	(7,090.12)	(6.744)
43846870	96,883.67	(1,606.05)	(1.658)
43812998	79,566.22	5,145.88	6.467
43864192	374,485.77	49,034.17	13.094
43872601	122,196.42	5,468.57	4.475

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/13/2020

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43876272	174,521.22	(55,572.03)	(31.843)
43845254	181,908.35	4,116.72	2.263
43823106	276,246.76	(11,595.22)	(4.197)
43854079	154,005.35	2,623.59	1.704
43829607	298,382.23	(13,747.14)	(4.607)
43828564	106,221.21	12,775.61	12.027

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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	(2,858.18)	(610.00)	(0.000 %)	0	0.00	0.00	0.000 %	1	(2,858.18)	(610.00)	(0.000 %)
Group 2	3	42,201.36	(7,959.37)	(0.000 %)	0	0.00	0.00	0.000 %	3	42,201.36	(7,959.37)	(0.000 %)
Total	4	39,343.18	(8,569.37)	(0.000 %)	0	0.00	0.00	0.000 %	4	39,343.18	(8,569.37)	(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	0043799828	94,000.00	5.625 %	OH	80.00	300	(2,858.18)	10/31/2019	(610.00)	(3,468.18)
Group 2	0043837129	115,000.00	4.625 %	CA	95.00	360	2,517.52	11/30/2019	(860.00)	1,657.52
Group 2	0043838337	235,000.00	4.250 %	WY	93.00	360	46,773.96	04/30/2019	(9.25)	4,915.32
Group 2	0043847626	108,000.00	4.375 %	TX	90.00	360	(7,090.12)	12/31/2019	(7,090.12)	(7,090.12)

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

* This data is currently not provided for reporting.

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

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

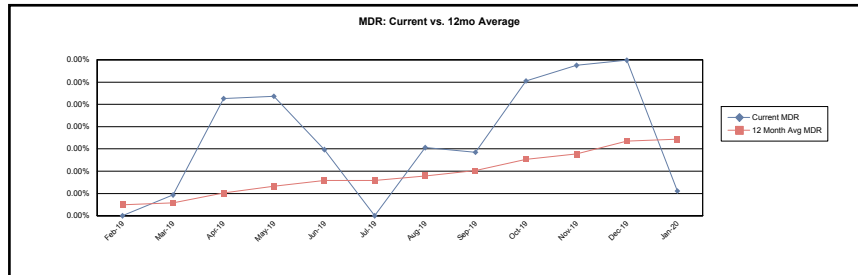
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Realized Loss Report - Collateral

Summary

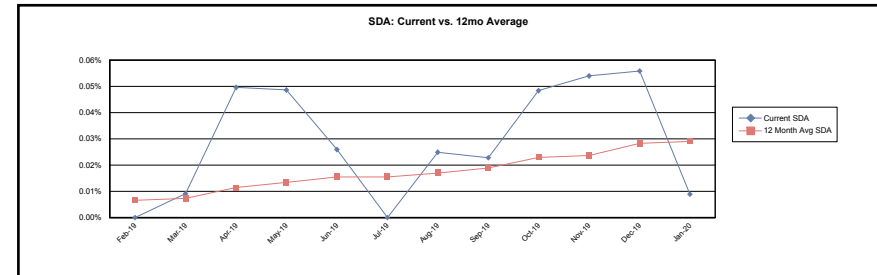
MDR

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



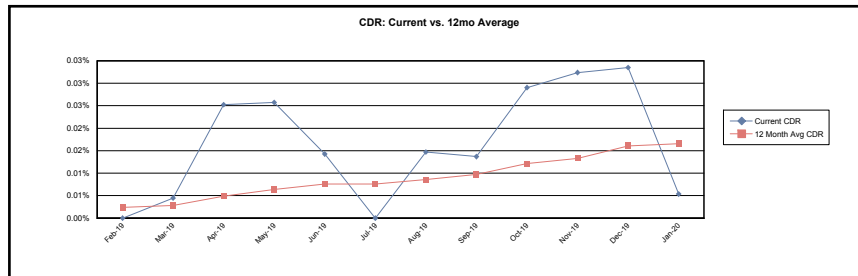
SDA

Current Month 0.009 %
3 Month Average 0.040 %
12 Month Average 0.029 %



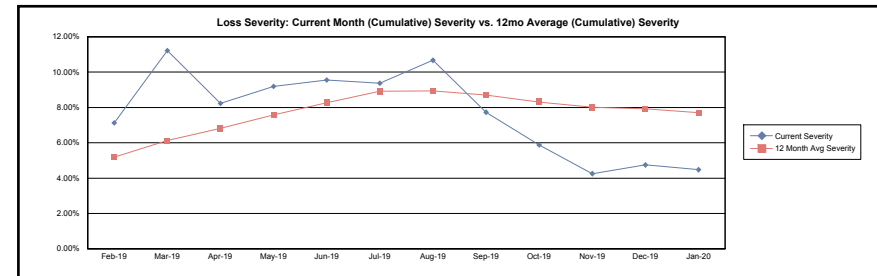
CDR

Current Month 0.005 %
3 Month Average 0.024 %
12 Month Average 0.017 %



Loss Severity

Current Month (Cumulative) 4.475 %
3 Month Average (Cumulative) 4.492 %
12 Month Average (Cumulative) 7.706 %



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

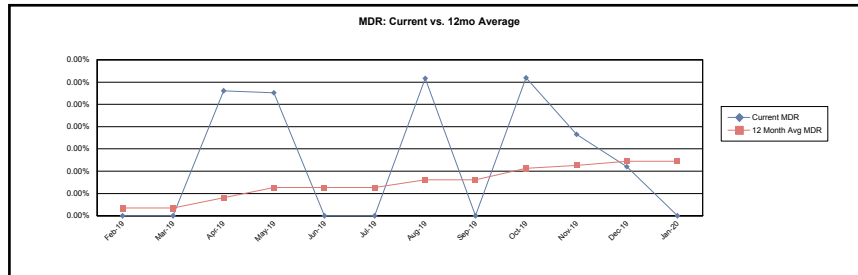
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Realized Loss Report - Collateral

Group 1

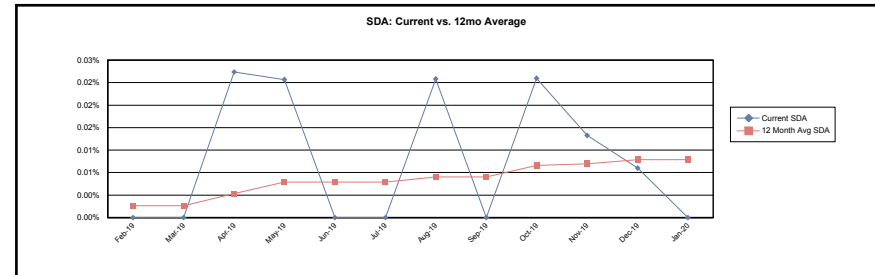
MDR

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



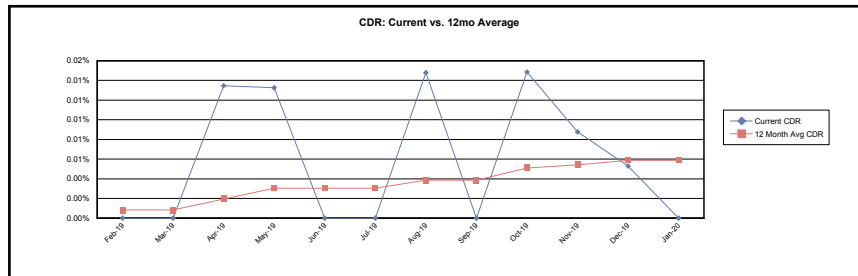
SDA

Current Month 0.000 %
3 Month Average 0.008 %
12 Month Average 0.010 %



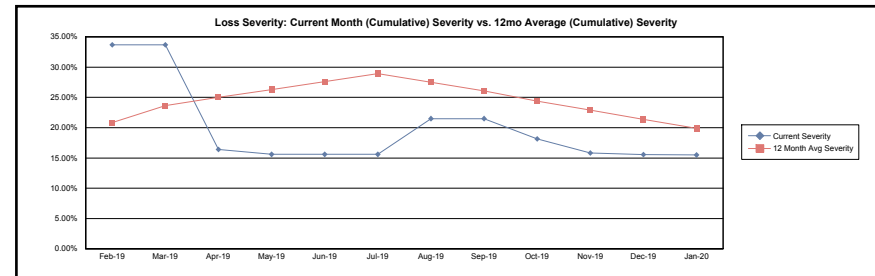
CDR

Current Month 0.000 %
3 Month Average 0.005 %
12 Month Average 0.006 %



Loss Severity

Current Month (Cumulative) 15.480 %
3 Month Average (Cumulative) 15.615 %
12 Month Average (Cumulative) 19.878 %



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

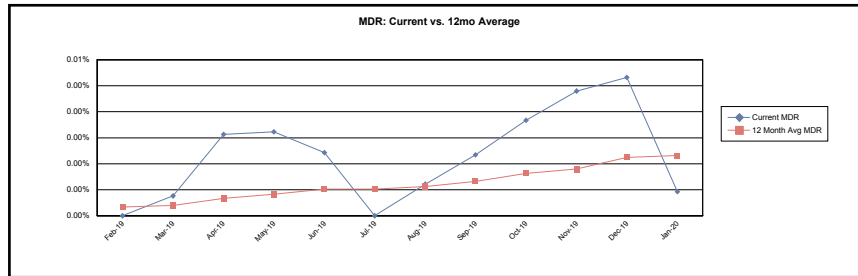
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Realized Loss Report - Collateral

Group 2

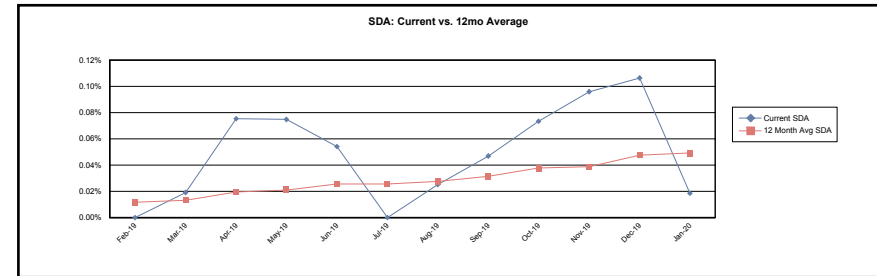
MDR

Current Month 0.001 %
3 Month Average 0.004 %
12 Month Average 0.002 %



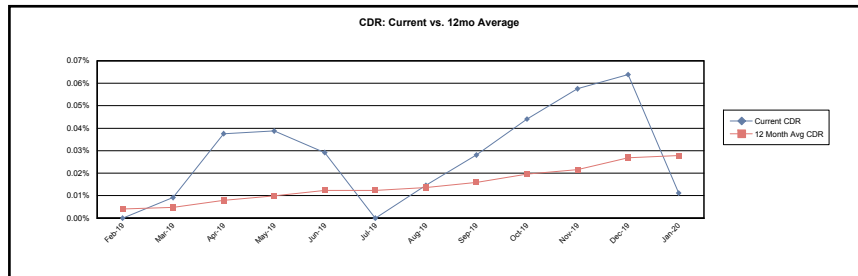
SDA

Current Month 0.019 %
3 Month Average 0.074 %
12 Month Average 0.049 %



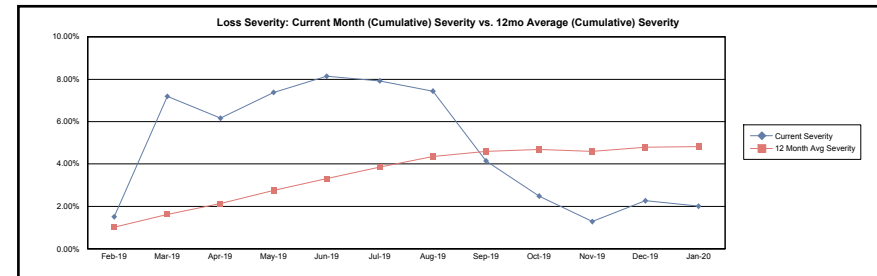
CDR

Current Month 0.011 %
3 Month Average 0.044 %
12 Month Average 0.028 %



Loss Severity

Current Month (Cumulative) 2.009 %
3 Month Average (Cumulative) 1.853 %
12 Month Average (Cumulative) 4.829 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 1.682 %
3 Month Average 1.970 %
12 Month Average 1.263 %

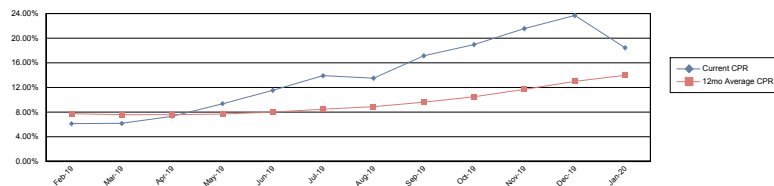
CPR

Current Month 18.416 %
3 Month Average 21.214 %
12 Month Average 13.965 %

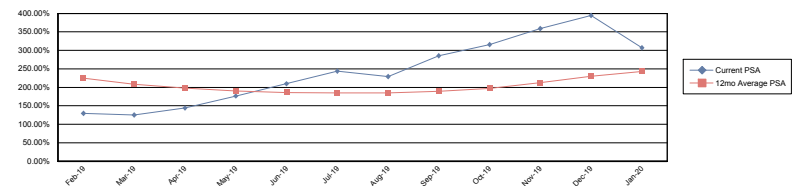
PSA

Current Month 306.941 %
3 Month Average 353.565 %
12 Month Average 243.419 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.465 %
3 Month Average 1.617 %
12 Month Average 1.096 %

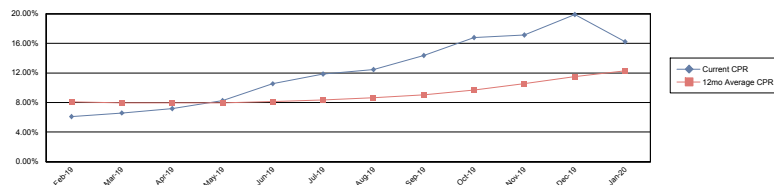
CPR

Current Month 16.233 %
3 Month Average 17.755 %
12 Month Average 12.281 %

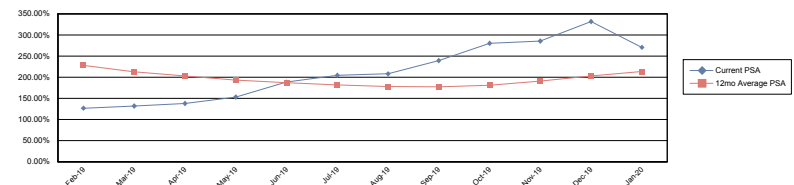
PSA

Current Month 270.546 %
3 Month Average 295.921 %
12 Month Average 213.028 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 1.917 %
3 Month Average 2.349 %
12 Month Average 1.440 %

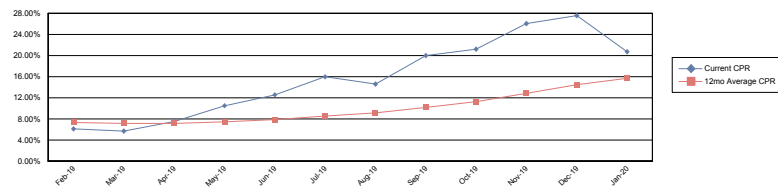
CPR

Current Month 20.725 %
3 Month Average 24.765 %
12 Month Average 15.697 %

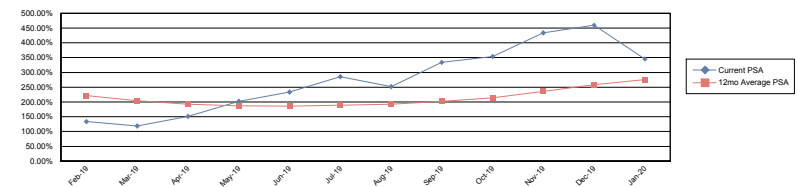
PSA

Current Month 345.418 %
3 Month Average 412.749 %
12 Month Average 275.153 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
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Distribution Date: 27-Jan-2020

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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
0043847279	313,413.96	0.00	0.000%	313,413.96
Totals	313,413.96	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
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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.