

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

05-Mar-2019 09:13:25 AM

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

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		02/28/2019	0.00000 %	13,452,018,561.43	0.00	97,518,650.11	0.00	13,354,499,912.80	97,518,650.11	0.00
1M-1	30711XQS6	03/22/2019	3.23988 %	70,555,141.39	177,792.37	3,690,797.58	0.00	66,864,343.81	3,868,589.95	0.00
1M-1H		02/28/2019	0.00000 %	3,713,844.21	0.00	194,274.25	0.00	3,519,569.95	194,274.25	0.00
1M-2A	30711XQT4	03/22/2019	5.13988 %	93,986,000.00	375,726.37	0.00	0.00	93,986,000.00	375,726.37	0.00
1M-AH		02/28/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	03/22/2019	5.13988 %	93,986,000.00	375,726.37	0.00	0.00	93,986,000.00	375,726.37	0.00
1M-BH		02/28/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	03/22/2019	5.13988 %	93,986,000.00	375,726.37	0.00	0.00	93,986,000.00	375,726.37	0.00
1M-CH		02/28/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	03/22/2019	5.13988 %	281,958,000.00	1,127,179.11	0.00	0.00	281,958,000.00	1,127,179.11	0.00
1M-2H		02/28/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	03/22/2019	6.63988 %	78,322,000.00	404,482.31	0.00	0.00	78,322,000.00	404,482.31	0.00
1B-1H		02/28/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		02/28/2019	0.00000 %	82,404,122.51	0.00	0.00	1.47	82,404,121.04	0.00	40,550.96
1A-I1	30711XQZ0	03/22/2019	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1A-I2	30711XRB2	03/22/2019	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1A-I3	30711XRD8	03/22/2019	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1A-I4	30711XRF3	03/22/2019	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1B-I1	30711XRH9	03/22/2019	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1B-I2	30711XRK2	03/22/2019	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1B-I3	30711XRM8	03/22/2019	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1B-I4	30711XRP1	03/22/2019	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1C-I1	30711XRR7	03/22/2019	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1C-I2	30711XRT3	03/22/2019	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1C-I3	30711XRV8	03/22/2019	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1C-I4	30711XRX4	03/22/2019	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1E-A1	30711XQY3	03/22/2019	3.33988 %	93,986,000.00	244,145.97	0.00	0.00	93,986,000.00	244,145.97	0.00
1E-A2	30711XRA4	03/22/2019	3.73988 %	93,986,000.00	273,386.06	0.00	0.00	93,986,000.00	273,386.06	0.00
1E-A3	30711XRC0	03/22/2019	4.13988 %	93,986,000.00	302,626.15	0.00	0.00	93,986,000.00	302,626.15	0.00
1E-A4	30711XRE6	03/22/2019	4.53988 %	93,986,000.00	331,866.24	0.00	0.00	93,986,000.00	331,866.24	0.00
1E-B1	30711XRG1	03/22/2019	3.33988 %	93,986,000.00	244,145.97	0.00	0.00	93,986,000.00	244,145.97	0.00
1E-B2	30711XRJ5	03/22/2019	3.73988 %	93,986,000.00	273,386.06	0.00	0.00	93,986,000.00	273,386.06	0.00
1E-B3	30711XRL0	03/22/2019	4.13988 %	93,986,000.00	302,626.15	0.00	0.00	93,986,000.00	302,626.15	0.00
1E-B4	30711XRN6	03/22/2019	4.53988 %	93,986,000.00	331,866.24	0.00	0.00	93,986,000.00	331,866.24	0.00
1E-C1	30711XRQ9	03/22/2019	3.33988 %	93,986,000.00	244,145.97	0.00	0.00	93,986,000.00	244,145.97	0.00
1E-C2	30711XRS5	03/22/2019	3.73988 %	93,986,000.00	273,386.06	0.00	0.00	93,986,000.00	273,386.06	0.00
1E-C3	30711XRU0	03/22/2019	4.13988 %	93,986,000.00	302,626.15	0.00	0.00	93,986,000.00	302,626.15	0.00
1E-C4	30711XRW6	03/22/2019	4.53988 %	93,986,000.00	331,866.24	0.00	0.00	93,986,000.00	331,866.24	0.00
1E-D1	30711XRY2	03/22/2019	3.33988 %	187,972,000.00	488,291.94	0.00	0.00	187,972,000.00	488,291.94	0.00
1E-D2	30711XRZ9	03/22/2019	3.73988 %	187,972,000.00	546,772.12	0.00	0.00	187,972,000.00	546,772.12	0.00
1E-D3	30711XSA3	03/22/2019	4.13988 %	187,972,000.00	605,252.30	0.00	0.00	187,972,000.00	605,252.30	0.00
1E-D4	30711XSB1	03/22/2019	4.53988 %	187,972,000.00	663,732.47	0.00	0.00	187,972,000.00	663,732.47	0.00
1E-D5	30711XSC9	03/22/2019	5.13988 %	187,972,000.00	751,452.74	0.00	0.00	187,972,000.00	751,452.74	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	03/22/2019	3.33988 %	187,972,000.00	488,291.94	0.00	0.00	187,972,000.00	488,291.94	0.00
1E-F2	30711XSE5	03/22/2019	3.73988 %	187,972,000.00	546,772.12	0.00	0.00	187,972,000.00	546,772.12	0.00
1E-F3	30711XSF2	03/22/2019	4.13988 %	187,972,000.00	605,252.30	0.00	0.00	187,972,000.00	605,252.30	0.00
1E-F4	30711XSG0	03/22/2019	4.53988 %	187,972,000.00	663,732.47	0.00	0.00	187,972,000.00	663,732.47	0.00
1E-F5	30711XSH8	03/22/2019	5.13988 %	187,972,000.00	751,452.74	0.00	0.00	187,972,000.00	751,452.74	0.00
1X-1	30711XSJ4	03/22/2019	1.80000 %	0.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00
1X-2	30711XSK1	03/22/2019	1.40000 %	0.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00
1X-3	30711XSL9	03/22/2019	1.00000 %	0.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00
1X-4	30711XSM7	03/22/2019	0.60000 %	0.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00
1Y-1	30711XSN5	03/22/2019	1.80000 %	0.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00
1Y-2	30711XSP0	03/22/2019	1.40000 %	0.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00
1Y-3	30711XSQ8	03/22/2019	1.00000 %	0.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00
1Y-4	30711XSR6	03/22/2019	0.60000 %	0.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00
2A-H		02/28/2019	0.00000 %	12,777,702,660.57	0.00	81,452,760.90	0.00	12,696,249,899.68	81,452,760.90	0.00
2M-1	30711XSS4	03/22/2019	3.23988 %	64,174,074.30	161,712.68	3,646,515.17	0.00	60,527,559.13	3,808,227.85	0.00
2M-1H		02/28/2019	0.00000 %	3,377,905.40	0.00	191,940.18	0.00	3,185,965.22	191,940.18	0.00
2M-2A	30711XST2	03/22/2019	5.28988 %	119,342,000.00	491,014.89	0.00	0.00	119,342,000.00	491,014.89	0.00
2M-AH		02/28/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	03/22/2019	5.28988 %	120,816,000.00	497,079.44	0.00	0.00	120,816,000.00	497,079.44	0.00
2M-BH		02/28/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	03/22/2019	5.28988 %	120,816,000.00	497,079.44	0.00	0.00	120,816,000.00	497,079.44	0.00
2M-CH		02/28/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	03/22/2019	5.28988 %	360,974,000.00	1,485,173.78	0.00	0.00	360,974,000.00	1,485,173.78	0.00
2M-2H		02/28/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	03/22/2019	6.93988 %	73,668,000.00	397,636.62	0.00	0.00	73,668,000.00	397,636.62	0.00
2B-1H		02/28/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		02/28/2019	0.00000 %	77,537,170.28	0.00	0.00	39,698.55	77,497,471.73	0.00	48,293.27
2A-I1	30711XSZ8	03/22/2019	1.80000 %	0.00	167,078.80	0.00	0.00	0.00	167,078.80	0.00
2A-I2	30711XTB0	03/22/2019	1.40000 %	0.00	129,950.18	0.00	0.00	0.00	129,950.18	0.00
2A-I3	30711XTD6	03/22/2019	1.00000 %	0.00	92,821.56	0.00	0.00	0.00	92,821.56	0.00
2A-I4	30711XTF1	03/22/2019	0.60000 %	0.00	55,692.93	0.00	0.00	0.00	55,692.93	0.00
2B-I1	30711XTH7	03/22/2019	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2B-I2	30711XTK0	03/22/2019	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2B-I3	30711XTM6	03/22/2019	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2B-I4	30711XTP9	03/22/2019	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2C-I1	30711XTR5	03/22/2019	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2C-I2	30711XTT1	03/22/2019	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2C-I3	30711XTV6	03/22/2019	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2C-I4	30711XTX2	03/22/2019	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2E-A1	30711XSY1	03/22/2019	3.48988 %	119,342,000.00	323,936.09	0.00	0.00	119,342,000.00	323,936.09	0.00
2E-A2	30711XTA2	03/22/2019	3.88988 %	119,342,000.00	361,064.71	0.00	0.00	119,342,000.00	361,064.71	0.00
2E-A3	30711XTC8	03/22/2019	4.28988 %	119,342,000.00	398,193.33	0.00	0.00	119,342,000.00	398,193.33	0.00
2E-A4	30711XTE4	03/22/2019	4.68988 %	119,342,000.00	435,321.96	0.00	0.00	119,342,000.00	435,321.96	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	03/22/2019	3.48988 %	120,816,000.00	327,937.04	0.00	0.00	120,816,000.00	327,937.04	0.00
2E-B2	30711XTJ3	03/22/2019	3.88988 %	120,816,000.00	365,524.24	0.00	0.00	120,816,000.00	365,524.24	0.00
2E-B3	30711XTL8	03/22/2019	4.28988 %	120,816,000.00	403,111.44	0.00	0.00	120,816,000.00	403,111.44	0.00
2E-B4	30711XTN4	03/22/2019	4.68988 %	120,816,000.00	440,698.64	0.00	0.00	120,816,000.00	440,698.64	0.00
2E-C1	30711XTQ7	03/22/2019	3.48988 %	120,816,000.00	327,937.04	0.00	0.00	120,816,000.00	327,937.04	0.00
2E-C2	30711XTS3	03/22/2019	3.88988 %	120,816,000.00	365,524.24	0.00	0.00	120,816,000.00	365,524.24	0.00
2E-C3	30711XTU8	03/22/2019	4.28988 %	120,816,000.00	403,111.44	0.00	0.00	120,816,000.00	403,111.44	0.00
2E-C4	30711XTW4	03/22/2019	4.68988 %	120,816,000.00	440,698.64	0.00	0.00	120,816,000.00	440,698.64	0.00
2E-D1	30711XTY0	03/22/2019	3.48988 %	240,158,000.00	651,873.13	0.00	0.00	240,158,000.00	651,873.13	0.00
2E-D2	30711XTZ7	03/22/2019	3.88988 %	240,158,000.00	726,588.96	0.00	0.00	240,158,000.00	726,588.96	0.00
2E-D3	30711XUA0	03/22/2019	4.28988 %	240,158,000.00	801,304.78	0.00	0.00	240,158,000.00	801,304.78	0.00
2E-D4	30711XUB8	03/22/2019	4.68988 %	240,158,000.00	876,020.60	0.00	0.00	240,158,000.00	876,020.60	0.00
2E-D5	30711XUC6	03/22/2019	5.28988 %	240,158,000.00	988,094.33	0.00	0.00	240,158,000.00	988,094.33	0.00
2E-F1	30711XUD4	03/22/2019	3.48988 %	241,632,000.00	655,874.09	0.00	0.00	241,632,000.00	655,874.09	0.00
2E-F2	30711XUE2	03/22/2019	3.88988 %	241,632,000.00	731,048.49	0.00	0.00	241,632,000.00	731,048.49	0.00
2E-F3	30711XUF9	03/22/2019	4.28988 %	241,632,000.00	806,222.89	0.00	0.00	241,632,000.00	806,222.89	0.00
2E-F4	30711XUG7	03/22/2019	4.68988 %	241,632,000.00	881,397.29	0.00	0.00	241,632,000.00	881,397.29	0.00
2E-F5	30711XUH5	03/22/2019	5.28988 %	241,632,000.00	994,158.89	0.00	0.00	241,632,000.00	994,158.89	0.00
2X-1	30711XUJ1	03/22/2019	1.80000 %	0.00	336,221.20	0.00	0.00	0.00	336,221.20	0.00
2X-2	30711XUK8	03/22/2019	1.40000 %	0.00	261,505.38	0.00	0.00	0.00	261,505.38	0.00
2X-3	30711XUL6	03/22/2019	1.00000 %	0.00	186,789.56	0.00	0.00	0.00	186,789.56	0.00
2X-4	30711XUM4	03/22/2019	0.60000 %	0.00	112,073.73	0.00	0.00	0.00	112,073.73	0.00
2Y-1	30711XUN2	03/22/2019	1.80000 %	0.00	338,284.80	0.00	0.00	0.00	338,284.80	0.00
2Y-2	30711XUP7	03/22/2019	1.40000 %	0.00	263,110.40	0.00	0.00	0.00	263,110.40	0.00
2Y-3	30711XUQ5	03/22/2019	1.00000 %	0.00	187,936.00	0.00	0.00	0.00	187,936.00	0.00
2Y-4	30711XUR3	03/22/2019	0.60000 %	0.00	112,761.60	0.00	0.00	0.00	112,761.60	0.00
Totals				34,905,422,053.09	34,241,534.79	186,694,938.19	39,700.02	34,718,687,416.36	220,936,472.98	88,844.23

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	13,452,018,561.43	21,513,553.61	76,005,096.50	0.00	0.00	97,518,650.11	13,354,499,912.80	0.84189895	97,518,650.11
1M-1	156,644,000.00	70,555,141.39	814,225.50	2,876,572.08	0.00	0.00	3,690,797.58	66,864,343.81	0.42685544	3,690,797.58
1M-1H	8,245,344.00	3,713,844.21	42,858.77	151,415.48	0.00	0.00	194,274.25	3,519,569.95	0.42685544	194,274.25
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	82,404,122.51	0.00	0.00	0.00	1.47	1.47	82,404,121.04	0.99950814	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**

05-Mar-2019 09:13:25 AM

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	12,777,702,660.57	19,474,323.38	61,978,437.52	0.00	0.00	81,452,760.90	12,696,249,899.68	0.85496552	81,452,760.90
2M-1	117,869,000.00	64,174,074.30	872,502.87	2,774,012.30	0.00	0.00	3,646,515.17	60,527,559.13	0.51351551	3,646,515.17
2M-1H	6,204,224.00	3,377,905.40	45,925.59	146,014.59	0.00	0.00	191,940.18	3,185,965.22	0.51351550	191,940.18
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,537,170.28	0.00	0.00	0.00	39,698.55	39,698.55	77,497,471.73	0.99937723	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Mar-2019

**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
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	34,905,422,053.09	42,763,389.72	143,931,548.47	0.00	39,700.02	186,734,638.21	34,718,687,416.36	0.87817019	186,694,938.19

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	848.04675275	1.35626480	4.79153928	0.00000000	0.00000000	6.14780408	841.89894877	0.84189895	6.14780408
1M-1	156,644,000.00	450.41713305	5.19793608	18.36375527	0.00000000	0.00000000	23.56169135	426.85544170	0.42685544	23.56169135
1M-1H	8,245,344.00	450.41713360	5.19793595	18.36375535	0.00000000	0.00000000	23.56169130	426.85544108	0.42685544	23.56169130
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	999.50816118	0.00000000	0.00000000	0.00000000	0.00001783	0.00001783	999.50814335	0.99950814	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	860.45054456	1.31140101	4.17362821	0.00000000	0.00000000	5.48502922	854.96551534	0.85496552	5.48502922
2M-1	117,869,000.00	544.45252187	7.40230994	23.53470633	0.00000000	0.00000000	30.93701626	513.51550560	0.51351551	30.93701626
2M-1H	6,204,224.00	544.45252138	7.40231010	23.53470635	0.00000000	0.00000000	30.93701646	513.51550492	0.51351550	30.93701646
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.88916584	0.00000000	0.00000000	0.00000000	0.51193705	0.51193705	999.37722879	0.99937723	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	13,452,018,561.43	0.00	0.00	0.00	0.00	0.00	0.00	13,354,499,912.80
1M-1	02/25/19 - 03/24/19	28	3.23988 %	70,555,141.39	177,792.37	0.00	0.00	0.00	177,792.37	0.00	66,864,343.81
1M-1H	N/A	N/A	0.00000 %	3,713,844.21	0.00	0.00	0.00	0.00	0.00	0.00	3,519,569.95
1M-2A	02/25/19 - 03/24/19	28	5.13988 %	93,986,000.00	375,726.37	0.00	0.00	0.00	375,726.37	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	02/25/19 - 03/24/19	28	5.13988 %	93,986,000.00	375,726.37	0.00	0.00	0.00	375,726.37	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	02/25/19 - 03/24/19	28	5.13988 %	93,986,000.00	375,726.37	0.00	0.00	0.00	375,726.37	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	02/25/19 - 03/24/19	28	5.13988 %	281,958,000.00	1,127,179.11	0.00	0.00	0.00	1,127,179.11	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	02/25/19 - 03/24/19	28	6.63988 %	78,322,000.00	404,482.31	0.00	0.00	0.00	404,482.31	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 %	82,404,122.51	0.00	0.00	0.00	0.00	0.00	0.00	82,404,121.04
1A-I1	02/25/19 - 03/24/19	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1A-I2	02/25/19 - 03/24/19	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1A-I3	02/25/19 - 03/24/19	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1A-I4	02/25/19 - 03/24/19	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1B-I1	02/25/19 - 03/24/19	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1B-I2	02/25/19 - 03/24/19	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1B-I3	02/25/19 - 03/24/19	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1B-I4	02/25/19 - 03/24/19	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1C-I1	02/25/19 - 03/24/19	28	1.80000 %	93,986,000.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00	93,986,000.00
1C-I2	02/25/19 - 03/24/19	28	1.40000 %	93,986,000.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00	93,986,000.00
1C-I3	02/25/19 - 03/24/19	28	1.00000 %	93,986,000.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00	93,986,000.00
1C-I4	02/25/19 - 03/24/19	28	0.60000 %	93,986,000.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00	93,986,000.00
1E-A1	02/25/19 - 03/24/19	28	3.33988 %	93,986,000.00	244,145.97	0.00	0.00	0.00	244,145.97	0.00	93,986,000.00
1E-A2	02/25/19 - 03/24/19	28	3.73988 %	93,986,000.00	273,386.06	0.00	0.00	0.00	273,386.06	0.00	93,986,000.00
1E-A3	02/25/19 - 03/24/19	28	4.13988 %	93,986,000.00	302,626.15	0.00	0.00	0.00	302,626.15	0.00	93,986,000.00
1E-A4	02/25/19 - 03/24/19	28	4.53988 %	93,986,000.00	331,866.24	0.00	0.00	0.00	331,866.24	0.00	93,986,000.00
1E-B1	02/25/19 - 03/24/19	28	3.33988 %	93,986,000.00	244,145.97	0.00	0.00	0.00	244,145.97	0.00	93,986,000.00
1E-B2	02/25/19 - 03/24/19	28	3.73988 %	93,986,000.00	273,386.06	0.00	0.00	0.00	273,386.06	0.00	93,986,000.00
1E-B3	02/25/19 - 03/24/19	28	4.13988 %	93,986,000.00	302,626.15	0.00	0.00	0.00	302,626.15	0.00	93,986,000.00
1E-B4	02/25/19 - 03/24/19	28	4.53988 %	93,986,000.00	331,866.24	0.00	0.00	0.00	331,866.24	0.00	93,986,000.00
1E-C1	02/25/19 - 03/24/19	28	3.33988 %	93,986,000.00	244,145.97	0.00	0.00	0.00	244,145.97	0.00	93,986,000.00
1E-C2	02/25/19 - 03/24/19	28	3.73988 %	93,986,000.00	273,386.06	0.00	0.00	0.00	273,386.06	0.00	93,986,000.00
1E-C3	02/25/19 - 03/24/19	28	4.13988 %	93,986,000.00	302,626.15	0.00	0.00	0.00	302,626.15	0.00	93,986,000.00
1E-C4	02/25/19 - 03/24/19	28	4.53988 %	93,986,000.00	331,866.24	0.00	0.00	0.00	331,866.24	0.00	93,986,000.00
1E-D1	02/25/19 - 03/24/19	28	3.33988 %	187,972,000.00	488,291.94	0.00	0.00	0.00	488,291.94	0.00	187,972,000.00
1E-D2	02/25/19 - 03/24/19	28	3.73988 %	187,972,000.00	546,772.12	0.00	0.00	0.00	546,772.12	0.00	187,972,000.00
1E-D3	02/25/19 - 03/24/19	28	4.13988 %	187,972,000.00	605,252.30	0.00	0.00	0.00	605,252.30	0.00	187,972,000.00
1E-D4	02/25/19 - 03/24/19	28	4.53988 %	187,972,000.00	663,732.47	0.00	0.00	0.00	663,732.47	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	02/25/19 - 03/24/19	28	5.13988 %	187,972,000.00	751,452.74	0.00	0.00	0.00	751,452.74	0.00	187,972,000.00
1E-F1	02/25/19 - 03/24/19	28	3.33988 %	187,972,000.00	488,291.94	0.00	0.00	0.00	488,291.94	0.00	187,972,000.00
1E-F2	02/25/19 - 03/24/19	28	3.73988 %	187,972,000.00	546,772.12	0.00	0.00	0.00	546,772.12	0.00	187,972,000.00
1E-F3	02/25/19 - 03/24/19	28	4.13988 %	187,972,000.00	605,252.30	0.00	0.00	0.00	605,252.30	0.00	187,972,000.00
1E-F4	02/25/19 - 03/24/19	28	4.53988 %	187,972,000.00	663,732.47	0.00	0.00	0.00	663,732.47	0.00	187,972,000.00
1E-F5	02/25/19 - 03/24/19	28	5.13988 %	187,972,000.00	751,452.74	0.00	0.00	0.00	751,452.74	0.00	187,972,000.00
1X-1	02/25/19 - 03/24/19	28	1.80000 %	187,972,000.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00	187,972,000.00
1X-2	02/25/19 - 03/24/19	28	1.40000 %	187,972,000.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00	187,972,000.00
1X-3	02/25/19 - 03/24/19	28	1.00000 %	187,972,000.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00	187,972,000.00
1X-4	02/25/19 - 03/24/19	28	0.60000 %	187,972,000.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00	187,972,000.00
1Y-1	02/25/19 - 03/24/19	28	1.80000 %	187,972,000.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00	187,972,000.00
1Y-2	02/25/19 - 03/24/19	28	1.40000 %	187,972,000.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00	187,972,000.00
1Y-3	02/25/19 - 03/24/19	28	1.00000 %	187,972,000.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00	187,972,000.00
1Y-4	02/25/19 - 03/24/19	28	0.60000 %	187,972,000.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	12,777,702,660.57	0.00	0.00	0.00	0.00	0.00	0.00	12,696,249,899.68
2M-1	02/25/19 - 03/24/19	28	3.23988 %	64,174,074.30	161,712.68	0.00	0.00	0.00	161,712.68	0.00	60,527,559.13
2M-1H	N/A	N/A	0.00000 %	3,377,905.40	0.00	0.00	0.00	0.00	0.00	0.00	3,185,965.22
2M-2A	02/25/19 - 03/24/19	28	5.28988 %	119,342,000.00	491,014.89	0.00	0.00	0.00	491,014.89	0.00	119,342,000.00
2M-AH	N/A	N/A	0.00000 %	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00
2M-2B	02/25/19 - 03/24/19	28	5.28988 %	120,816,000.00	497,079.44	0.00	0.00	0.00	497,079.44	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	02/25/19 - 03/24/19	28	5.28988 %	120,816,000.00	497,079.44	0.00	0.00	0.00	497,079.44	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	02/25/19 - 03/24/19	28	5.28988 %	360,974,000.00	1,485,173.78	0.00	0.00	0.00	1,485,173.78	0.00	360,974,000.00
2M-2H	N/A	N/A	0.00000 %	19,000,250.00	0.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00
2B-1	02/25/19 - 03/24/19	28	6.93988 %	73,668,000.00	397,636.62	0.00	0.00	0.00	397,636.62	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 %	77,537,170.28	0.00	0.00	0.00	0.00	0.00	0.00	77,497,471.73
2A-I1	02/25/19 - 03/24/19	28	1.80000 %	119,342,000.00	167,078.80	0.00	0.00	0.00	167,078.80	0.00	119,342,000.00
2A-I2	02/25/19 - 03/24/19	28	1.40000 %	119,342,000.00	129,950.18	0.00	0.00	0.00	129,950.18	0.00	119,342,000.00
2A-I3	02/25/19 - 03/24/19	28	1.00000 %	119,342,000.00	92,821.56	0.00	0.00	0.00	92,821.56	0.00	119,342,000.00
2A-I4	02/25/19 - 03/24/19	28	0.60000 %	119,342,000.00	55,692.93	0.00	0.00	0.00	55,692.93	0.00	119,342,000.00
2B-I1	02/25/19 - 03/24/19	28	1.80000 %	120,816,000.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00	120,816,000.00
2B-I2	02/25/19 - 03/24/19	28	1.40000 %	120,816,000.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00	120,816,000.00
2B-I3	02/25/19 - 03/24/19	28	1.00000 %	120,816,000.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00	120,816,000.00
2B-I4	02/25/19 - 03/24/19	28	0.60000 %	120,816,000.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00	120,816,000.00
2C-I1	02/25/19 - 03/24/19	28	1.80000 %	120,816,000.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00	120,816,000.00
2C-I2	02/25/19 - 03/24/19	28	1.40000 %	120,816,000.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00	120,816,000.00
2C-I3	02/25/19 - 03/24/19	28	1.00000 %	120,816,000.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00	120,816,000.00
2C-I4	02/25/19 - 03/24/19	28	0.60000 %	120,816,000.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00	120,816,000.00
2E-A1	02/25/19 - 03/24/19	28	3.48988 %	119,342,000.00	323,936.09	0.00	0.00	0.00	323,936.09	0.00	119,342,000.00
2E-A2	02/25/19 - 03/24/19	28	3.88988 %	119,342,000.00	361,064.71	0.00	0.00	0.00	361,064.71	0.00	119,342,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	02/25/19 - 03/24/19	28	4.28988 %	119,342,000.00	398,193.33	0.00	0.00	0.00	398,193.33	0.00	119,342,000.00
2E-A4	02/25/19 - 03/24/19	28	4.68988 %	119,342,000.00	435,321.96	0.00	0.00	0.00	435,321.96	0.00	119,342,000.00
2E-B1	02/25/19 - 03/24/19	28	3.48988 %	120,816,000.00	327,937.04	0.00	0.00	0.00	327,937.04	0.00	120,816,000.00
2E-B2	02/25/19 - 03/24/19	28	3.88988 %	120,816,000.00	365,524.24	0.00	0.00	0.00	365,524.24	0.00	120,816,000.00
2E-B3	02/25/19 - 03/24/19	28	4.28988 %	120,816,000.00	403,111.44	0.00	0.00	0.00	403,111.44	0.00	120,816,000.00
2E-B4	02/25/19 - 03/24/19	28	4.68988 %	120,816,000.00	440,698.64	0.00	0.00	0.00	440,698.64	0.00	120,816,000.00
2E-C1	02/25/19 - 03/24/19	28	3.48988 %	120,816,000.00	327,937.04	0.00	0.00	0.00	327,937.04	0.00	120,816,000.00
2E-C2	02/25/19 - 03/24/19	28	3.88988 %	120,816,000.00	365,524.24	0.00	0.00	0.00	365,524.24	0.00	120,816,000.00
2E-C3	02/25/19 - 03/24/19	28	4.28988 %	120,816,000.00	403,111.44	0.00	0.00	0.00	403,111.44	0.00	120,816,000.00
2E-C4	02/25/19 - 03/24/19	28	4.68988 %	120,816,000.00	440,698.64	0.00	0.00	0.00	440,698.64	0.00	120,816,000.00
2E-D1	02/25/19 - 03/24/19	28	3.48988 %	240,158,000.00	651,873.13	0.00	0.00	0.00	651,873.13	0.00	240,158,000.00
2E-D2	02/25/19 - 03/24/19	28	3.88988 %	240,158,000.00	726,588.96	0.00	0.00	0.00	726,588.96	0.00	240,158,000.00
2E-D3	02/25/19 - 03/24/19	28	4.28988 %	240,158,000.00	801,304.78	0.00	0.00	0.00	801,304.78	0.00	240,158,000.00
2E-D4	02/25/19 - 03/24/19	28	4.68988 %	240,158,000.00	876,020.60	0.00	0.00	0.00	876,020.60	0.00	240,158,000.00
2E-D5	02/25/19 - 03/24/19	28	5.28988 %	240,158,000.00	988,094.33	0.00	0.00	0.00	988,094.33	0.00	240,158,000.00
2E-F1	02/25/19 - 03/24/19	28	3.48988 %	241,632,000.00	655,874.09	0.00	0.00	0.00	655,874.09	0.00	241,632,000.00
2E-F2	02/25/19 - 03/24/19	28	3.88988 %	241,632,000.00	731,048.49	0.00	0.00	0.00	731,048.49	0.00	241,632,000.00
2E-F3	02/25/19 - 03/24/19	28	4.28988 %	241,632,000.00	806,222.89	0.00	0.00	0.00	806,222.89	0.00	241,632,000.00
2E-F4	02/25/19 - 03/24/19	28	4.68988 %	241,632,000.00	881,397.29	0.00	0.00	0.00	881,397.29	0.00	241,632,000.00
2E-F5	02/25/19 - 03/24/19	28	5.28988 %	241,632,000.00	994,158.89	0.00	0.00	0.00	994,158.89	0.00	241,632,000.00
2X-1	02/25/19 - 03/24/19	28	1.80000 %	240,158,000.00	336,221.20	0.00	0.00	0.00	336,221.20	0.00	240,158,000.00
2X-2	02/25/19 - 03/24/19	28	1.40000 %	240,158,000.00	261,505.38	0.00	0.00	0.00	261,505.38	0.00	240,158,000.00
2X-3	02/25/19 - 03/24/19	28	1.00000 %	240,158,000.00	186,789.56	0.00	0.00	0.00	186,789.56	0.00	240,158,000.00
2X-4	02/25/19 - 03/24/19	28	0.60000 %	240,158,000.00	112,073.73	0.00	0.00	0.00	112,073.73	0.00	240,158,000.00
2Y-1	02/25/19 - 03/24/19	28	1.80000 %	241,632,000.00	338,284.80	0.00	0.00	0.00	338,284.80	0.00	241,632,000.00
2Y-2	02/25/19 - 03/24/19	28	1.40000 %	241,632,000.00	263,110.40	0.00	0.00	0.00	263,110.40	0.00	241,632,000.00
2Y-3	02/25/19 - 03/24/19	28	1.00000 %	241,632,000.00	187,936.00	0.00	0.00	0.00	187,936.00	0.00	241,632,000.00
2Y-4	02/25/19 - 03/24/19	28	0.60000 %	241,632,000.00	112,761.60	0.00	0.00	0.00	112,761.60	0.00	241,632,000.00
Totals					34,241,534.79	0.00	0.00	0.00	34,241,534.79	0.00	

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

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	848.04675275	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	841.89894877
1M-1	156,644,000.00	3.23988 %	450.41713305	1.13500913	0.00000000	0.00000000	0.00000000	1.13500913	0.00000000	426.85544170
1M-1H	8,245,344.00	0.00000 %	450.41713360	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	426.85544108
1M-2A	93,986,000.00	5.13988 %	1000.00000000	3.99768444	0.00000000	0.00000000	0.00000000	3.99768444	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	5.13988 %	1000.00000000	3.99768444	0.00000000	0.00000000	0.00000000	3.99768444	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	5.13988 %	1000.00000000	3.99768444	0.00000000	0.00000000	0.00000000	3.99768444	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	5.13988 %	1000.00000000	3.99768444	0.00000000	0.00000000	0.00000000	3.99768444	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	6.63988 %	1000.00000000	5.16435114	0.00000000	0.00000000	0.00000000	5.16435114	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	999.50816118	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.50814335
1A-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666663	0.00000000	0.00000000	0.00000000	0.46666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.33988 %	1000.00000000	2.59768444	0.00000000	0.00000000	0.00000000	2.59768444	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.73988 %	1000.00000000	2.90879557	0.00000000	0.00000000	0.00000000	2.90879557	0.00000000	1000.00000000
1E-A3	93,986,000.00	4.13988 %	1000.00000000	3.21990669	0.00000000	0.00000000	0.00000000	3.21990669	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.53988 %	1000.00000000	3.53101781	0.00000000	0.00000000	0.00000000	3.53101781	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.33988 %	1000.00000000	2.59768444	0.00000000	0.00000000	0.00000000	2.59768444	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.73988 %	1000.00000000	2.90879557	0.00000000	0.00000000	0.00000000	2.90879557	0.00000000	1000.00000000
1E-B3	93,986,000.00	4.13988 %	1000.00000000	3.21990669	0.00000000	0.00000000	0.00000000	3.21990669	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.53988 %	1000.00000000	3.53101781	0.00000000	0.00000000	0.00000000	3.53101781	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.33988 %	1000.00000000	2.59768444	0.00000000	0.00000000	0.00000000	2.59768444	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.73988 %	1000.00000000	2.90879557	0.00000000	0.00000000	0.00000000	2.90879557	0.00000000	1000.00000000
1E-C3	93,986,000.00	4.13988 %	1000.00000000	3.21990669	0.00000000	0.00000000	0.00000000	3.21990669	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.53988 %	1000.00000000	3.53101781	0.00000000	0.00000000	0.00000000	3.53101781	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.33988 %	1000.00000000	2.59768444	0.00000000	0.00000000	0.00000000	2.59768444	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.73988 %	1000.00000000	2.90879557	0.00000000	0.00000000	0.00000000	2.90879557	0.00000000	1000.00000000
1E-D3	187,972,000.00	4.13988 %	1000.00000000	3.21990669	0.00000000	0.00000000	0.00000000	3.21990669	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.53988 %	1000.00000000	3.53101776	0.00000000	0.00000000	0.00000000	3.53101776	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	5.13988 %	1000.00000000	3.99768444	0.00000000	0.00000000	0.00000000	3.99768444	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.33988 %	1000.00000000	2.59768444	0.00000000	0.00000000	0.00000000	2.59768444	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.73988 %	1000.00000000	2.90879557	0.00000000	0.00000000	0.00000000	2.90879557	0.00000000	1000.00000000
1E-F3	187,972,000.00	4.13988 %	1000.00000000	3.21990669	0.00000000	0.00000000	0.00000000	3.21990669	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.53988 %	1000.00000000	3.53101776	0.00000000	0.00000000	0.00000000	3.53101776	0.00000000	1000.00000000
1E-F5	187,972,000.00	5.13988 %	1000.00000000	3.99768444	0.00000000	0.00000000	0.00000000	3.99768444	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.08888888	0.00000000	0.00000000	0.00000000	1.08888888	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.77777775	0.00000000	0.00000000	0.00000000	0.77777775	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	860.45054456	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	854.96551534
2M-1	117,869,000.00	3.23988 %	544.45252187	1.37196956	0.00000000	0.00000000	0.00000000	1.37196956	0.00000000	513.51550560
2M-1H	6,204,224.00	0.00000 %	544.45252138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	513.51550492
2M-2A	119,342,000.00	5.28988 %	1000.00000000	4.11435111	0.00000000	0.00000000	0.00000000	4.11435111	0.00000000	1000.00000000
2M-AH	6,282,140.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2B	120,816,000.00	5.28988 %	1000.00000000	4.11435108	0.00000000	0.00000000	0.00000000	4.11435108	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	5.28988 %	1000.00000000	4.11435108	0.00000000	0.00000000	0.00000000	4.11435108	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	5.28988 %	1000.00000000	4.11435112	0.00000000	0.00000000	0.00000000	4.11435112	0.00000000	1000.00000000
2M-2H	19,000,250.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-1	73,668,000.00	6.93988 %	1000.00000000	5.39768448	0.00000000	0.00000000	0.00000000	5.39768448	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	999.88916584	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.37722879
2A-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.08888891	0.00000000	0.00000000	0.00000000	1.08888891	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.77777782	0.00000000	0.00000000	0.00000000	0.77777782	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.46666664	0.00000000	0.00000000	0.00000000	0.46666664	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.48988 %	1000.00000000	2.71435111	0.00000000	0.00000000	0.00000000	2.71435111	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.88988 %	1000.00000000	3.02546220	0.00000000	0.00000000	0.00000000	3.02546220	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	4.28988 %	1000.00000000	3.33657329	0.00000000	0.00000000	0.00000000	3.33657329	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.68988 %	1000.00000000	3.64768447	0.00000000	0.00000000	0.00000000	3.64768447	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.48988 %	1000.00000000	2.71435108	0.00000000	0.00000000	0.00000000	2.71435108	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.88988 %	1000.00000000	3.02546219	0.00000000	0.00000000	0.00000000	3.02546219	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.28988 %	1000.00000000	3.33657330	0.00000000	0.00000000	0.00000000	3.33657330	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.68988 %	1000.00000000	3.64768441	0.00000000	0.00000000	0.00000000	3.64768441	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.48988 %	1000.00000000	2.71435108	0.00000000	0.00000000	0.00000000	2.71435108	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.88988 %	1000.00000000	3.02546219	0.00000000	0.00000000	0.00000000	3.02546219	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.28988 %	1000.00000000	3.33657330	0.00000000	0.00000000	0.00000000	3.33657330	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.68988 %	1000.00000000	3.64768441	0.00000000	0.00000000	0.00000000	3.64768441	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.48988 %	1000.00000000	2.71435109	0.00000000	0.00000000	0.00000000	2.71435109	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.88988 %	1000.00000000	3.02546224	0.00000000	0.00000000	0.00000000	3.02546224	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.28988 %	1000.00000000	3.33657334	0.00000000	0.00000000	0.00000000	3.33657334	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.68988 %	1000.00000000	3.64768444	0.00000000	0.00000000	0.00000000	3.64768444	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.28988 %	1000.00000000	4.11435109	0.00000000	0.00000000	0.00000000	4.11435109	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.48988 %	1000.00000000	2.71435112	0.00000000	0.00000000	0.00000000	2.71435112	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.88988 %	1000.00000000	3.02546223	0.00000000	0.00000000	0.00000000	3.02546223	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.28988 %	1000.00000000	3.33657334	0.00000000	0.00000000	0.00000000	3.33657334	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.68988 %	1000.00000000	3.64768445	0.00000000	0.00000000	0.00000000	3.64768445	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.28988 %	1000.00000000	4.11435112	0.00000000	0.00000000	0.00000000	4.11435112	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.77777780	0.00000000	0.00000000	0.00000000	0.77777780	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.46666665	0.00000000	0.00000000	0.00000000	0.46666665	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.77777778	0.00000000	0.00000000	0.00000000	0.77777778	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	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	10,343,934.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	766,522.20
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>11,110,456.28</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,091,289.62
Total Withdrawals (Pool Distribution Amount)	<u>11,110,456.28</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.489880%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	101,403,721.94
Total Principal Reduction Cumulative	2,602,400,965.38
Scheduled Principal Current	22,370,637.88
Scheduled Principal Cumulative	449,761,042.58
Unscheduled Principal Current	79,033,082.59
Unscheduled Principal Cumulative	2,152,599,371.84
Senior Reduction Amount	97,518,648.64
Subordinate Reduction Amount	3,885,071.83
Calculated Tranche Write-Down Amount	1.47
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,986.38
Recovery Principal on Previously Liquidated Loan Current	1.47
Recovery Principal on Previously Liquidated Loan Cumulative	160.78
<u>Group 2</u>	
Total Principal Reduction Current	85,330,914.80
Total Principal Reduction Cumulative	2,214,172,125.23
Scheduled Principal Current	20,392,751.84
Scheduled Principal Cumulative	406,600,829.42
Unscheduled Principal Current	64,898,464.41
Unscheduled Principal Cumulative	1,807,525,573.04
Senior Reduction Amount	81,452,760.90
Subordinate Reduction Amount	3,838,455.35
Calculated Tranche Write-Down Amount	39,698.55
Calculated Tranche Write-Up Amount	0.00
Modification Loss	17,327.19
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	61170
Period Reference Pool Removal Loan Count	323
Period Ending Loan Count	60847
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	13,886,533,439.28
Period PIF Loan Count Current	322
PIF Loan Count Cumulative	8466
Period PIF Loan UPB Current	70,926,259.35
PIF Loan UPB Cumulative	2,000,887,965.78
Period Partial Prepayment Amount	7,884,918.02
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	52
Repurchased Prior Credit Event UPB Curr	399,791.42
Repurchased Prior Credit Event UPB Cum	12,775,066.28
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	120,384.06
Total Active Modified Loan Count	182
Total Active Modified Loan UPB	39,156,435.56
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	59828
Period Reference Pool Removal Loan Count	273
Period Ending Loan Count	59555
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,294,980,911.05
Period PIF Loan Count Current	271
PIF Loan Count Cumulative	6889
Period PIF Loan UPB Current	59,773,091.57
PIF Loan UPB Cumulative	1,702,971,087.97
Period Partial Prepayment Amount	4,835,028.13
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	41
Repurchased Prior Credit Event UPB Curr	366,730.78
Repurchased Prior Credit Event UPB Cum	9,387,390.97
Credit Event Amount Current	101,992.82
Credit Event Amount Cumulative	671,195.22
Total Active Modified Loan Count	305
Total Active Modified Loan UPB	76,254,698.96
Structural Reporting	
Group 1	
Senior Percentage	96.168709%
Subordinate Percentage	3.831291%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496300%
Subordinate Percentage	4.503700%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.800000%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.300000%	3.320000%
1M-1H	0.00	0.00	2.800000%	3.300000%	3.320000%
1M-2	0.00	0.00	1.000000%	1.180000%	1.190000%
1M-2H	0.00	0.00	1.000000%	1.180000%	1.190000%
1B-1H	0.00	0.00	0.500000%	0.590000%	0.590000%
1B-1	0.00	0.00	0.500000%	0.590000%	0.590000%
1B-2H	1.47	0.00	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%	4.000000%	4.020000%
2M-1H	0.00	0.00	3.450000%	4.000000%	4.020000%
2M-2	0.00	0.00	1.000000%	1.160000%	1.170000%
2M-2H	0.00	0.00	1.000000%	1.160000%	1.170000%
2B-1	0.00	0.00	0.500000%	0.580000%	0.580000%
2B-1H	0.00	0.00	0.500000%	0.580000%	0.580000%
2B-2H	39,698.55	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	361	81,149,504.31	0.593291%	0.584376%
60 Days	72	14,828,263.90	0.118330%	0.106782%
90 Days	39	9,592,984.67	0.064095%	0.069081%
120 Days	19	4,435,235.46	0.031226%	0.031939%
150 Days	24	5,373,427.55	0.039443%	0.038695%
180+ Days	52	12,470,814.60	0.085460%	0.089805%
	567	127,850,230.49	0.931845%	0.920678%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	469	102,944,182.42	0.787507%	0.774309%
60 Days	130	25,762,433.71	0.218286%	0.193776%
90 Days	53	12,547,644.38	0.088993%	0.094379%
120 Days	45	9,935,117.03	0.075560%	0.074728%
150 Days	28	6,460,655.09	0.047015%	0.048595%
180+ Days	107	21,818,044.95	0.179666%	0.164107%
	832	179,468,077.58	1.397028%	1.349893%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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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	0.000%
12 Month Average	0.002%

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Mar-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.019%
3 Month Average	0.006%
12 Month Average	0.013%

CDR	
Current Month	0.009%
3 Month Average	0.003%
12 Month Average	0.005%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Mar-2019

3/5/2019

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

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Securities Administration Services
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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	20	4,783,842.45	1,986.38	0.042	1,986.38	0.00
2	156	38,591,362.49	17,327.19	0.045	17,327.19	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43808459	364,899.24	114.03	0.031	114.03	0.00
1	43747774	207,608.08	8.11	0.004	8.11	0.00
1	43808863	144,793.48	6.01	0.004	6.01	0.00
1	43806483	91,982.09	75.89	0.082	75.89	0.00
1	43805054	235,146.45	4.81	0.002	4.81	0.00
1	43801646	137,558.10	100.30	0.073	100.30	0.00
1	43798911	96,033.67	100.04	0.104	100.04	0.00
1	43797346	378,953.47	78.95	0.021	78.95	0.00
1	43794105	410,418.66	171.01	0.042	171.01	0.00
1	43793312	469,304.84	314.70	0.067	314.70	0.00
1	43764167	184,624.28	60.97	0.033	60.97	0.00
1	43809028	405,335.96	464.45	0.115	464.45	0.00
1	43793126	170,301.94	52.44	0.031	52.44	0.00
1	43762430	233,482.48	76.43	0.033	76.43	0.00
1	43765536	256,674.06	80.21	0.031	80.21	0.00
1	43780989	89,729.89	74.03	0.083	74.03	0.00
1	43781034	126,344.74	65.11	0.052	65.11	0.00
1	43782465	264,781.50	5.43	0.002	5.43	0.00
1	43784048	249,581.91	77.99	0.031	77.99	0.00
1	43790013	266,287.61	55.48	0.021	55.48	0.00
2	43832276	325,543.85	101.73	0.031	101.73	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43830545	204,076.92	8.05	0.004	8.05	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43831005	205,123.05	149.57	0.073	149.57	0.00
2	43830892	392,494.87	69.73	0.018	69.73	0.00
2	43830697	413,104.86	180.47	0.044	180.47	0.00
2	43830677	93,841.21	48.88	0.052	48.88	0.00
2	43831472	209,536.27	198.42	0.095	198.42	0.00
2	43830504	227,273.87	165.72	0.073	165.72	0.00
2	43830477	251,637.92	131.06	0.052	131.06	0.00
2	43830465	214,988.28	101.12	0.047	101.12	0.00
2	43830443	377,541.11	150.74	0.040	150.74	0.00
2	43829022	191,205.49	106.44	0.056	106.44	0.00
2	43832295	178,424.09	61.96	0.035	61.96	0.00
2	43837149	205,741.90	108.87	0.053	108.87	0.00
2	43830458	334,133.38	153.39	0.046	153.39	0.00
2	43836090	71,060.77	45.47	0.064	45.47	0.00
2	43838891	340,255.01	316.57	0.093	316.57	0.00
2	43838027	149,800.56	109.23	0.073	109.23	0.00
2	43837815	273,367.87	227.81	0.083	227.81	0.00
2	43837183	291,062.42	78.65	0.027	78.65	0.00
2	43824656	140,707.35	87.94	0.063	87.94	0.00
2	43836552	159,963.48	33.33	0.021	33.33	0.00
2	43836517	175,557.08	52.00	0.030	52.00	0.00
2	43836143	416,205.54	125.14	0.030	125.14	0.00
2	43832303	232,768.30	145.48	0.063	145.48	0.00
2	43835997	158,335.17	98.96	0.063	98.96	0.00
2	43835530	218,916.51	45.61	0.021	45.61	0.00
2	43834924	219,362.95	170.70	0.078	170.70	0.00
2	43833686	196,972.57	82.07	0.042	82.07	0.00
2	43833611	90,079.50	46.92	0.052	46.92	0.00
2	43832708	242,335.36	100.97	0.042	100.97	0.00
2	43828910	428,792.03	314.78	0.073	314.78	0.00
2	43816083	238,366.97	108.88	0.046	108.88	0.00
2	43820337	162,287.59	70.46	0.043	70.46	0.00
2	43819757	195,943.07	173.68	0.089	173.68	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43819333	254,961.13	79.68	0.031	79.68	0.00
2	43818673	166,108.46	17.30	0.010	17.30	0.00
2	43818443	34,776.13	18.48	0.053	18.48	0.00
2	43818038	147,040.38	53.08	0.036	53.08	0.00
2	43825510	219,513.51	91.46	0.042	91.46	0.00
2	43816926	280,703.74	107.22	0.038	107.22	0.00
2	43820673	171,653.24	97.82	0.057	97.82	0.00
2	43815407	330,476.94	103.27	0.031	103.27	0.00
2	43813964	193,422.90	20.15	0.010	20.15	0.00
2	43812860	109,073.36	1.50	0.001	1.50	0.00
2	43811403	225,158.80	56.85	0.025	56.85	0.00
2	43810652	315,224.36	3.24	0.001	3.24	0.00
2	43810156	213,680.52	89.03	0.042	89.03	0.00
2	43817462	209,011.05	62.31	0.030	62.31	0.00
2	43824694	170,943.85	103.22	0.060	103.22	0.00
2	43828322	139,537.63	58.14	0.042	58.14	0.00
2	43828096	105,798.91	89.50	0.085	89.50	0.00
2	43827637	285,350.54	29.72	0.010	29.72	0.00
2	43826648	94,360.09	40.69	0.043	40.69	0.00
2	43826571	278,806.43	290.42	0.104	290.42	0.00
2	43826271	340,448.31	92.47	0.027	92.47	0.00
2	43820403	536,161.39	223.89	0.042	223.89	0.00
2	43840199	400,386.65	233.87	0.058	233.87	0.00
2	43820601	157,091.57	102.79	0.065	102.79	0.00
2	43841037	216,050.40	95.03	0.044	95.03	0.00
2	43823780	136,598.69	13.27	0.010	13.27	0.00
2	43823119	330,600.46	241.06	0.073	241.06	0.00
2	43822741	156,280.37	43.48	0.028	43.48	0.00
2	43821562	316,988.45	84.52	0.027	84.52	0.00
2	43820718	183,370.74	56.67	0.031	56.67	0.00
2	43828856	75,115.48	28.00	0.037	28.00	0.00
2	43826233	219,324.91	50.03	0.023	50.03	0.00
2	43861739	356,785.61	58.06	0.016	58.06	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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3/5/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43852465	110,402.47	68.00	0.062	68.00	0.00
2	43865301	289,248.60	178.03	0.062	178.03	0.00
2	43865162	325,621.96	67.84	0.021	67.84	0.00
2	43863440	424,554.09	243.95	0.057	243.95	0.00
2	43862302	232,358.06	169.43	0.073	169.43	0.00
2	43862164	372,749.78	234.82	0.063	234.82	0.00
2	43862125	321,057.37	203.03	0.063	203.03	0.00
2	43862035	275,085.18	171.93	0.062	171.93	0.00
2	43866196	118,537.96	25.66	0.022	25.66	0.00
2	43861777	240,380.84	180.50	0.075	180.50	0.00
2	43867128	380,721.07	158.63	0.042	158.63	0.00
2	43859987	119,203.54	57.39	0.048	57.39	0.00
2	43858827	165,429.64	68.93	0.042	68.93	0.00
2	43857123	252,088.07	26.26	0.010	26.26	0.00
2	43856292	195,247.25	40.68	0.021	40.68	0.00
2	43856237	414,663.79	13.49	0.003	13.49	0.00
2	43856088	195,227.98	142.72	0.073	142.72	0.00
2	43855655	185,227.59	40.40	0.022	40.40	0.00
2	43854633	262,837.13	82.14	0.031	82.14	0.00
2	43838945	200,524.61	257.95	0.129	257.95	0.00
2	43862024	127,558.89	66.44	0.052	66.44	0.00
2	43871515	277,163.07	202.10	0.073	202.10	0.00
2	43875511	377,563.56	235.98	0.062	235.98	0.00
2	43875397	115,577.65	55.42	0.048	55.42	0.00
2	43875350	292,524.72	91.41	0.031	91.41	0.00
2	43874891	204,029.81	74.06	0.036	74.06	0.00
2	43873489	215,125.25	112.04	0.052	112.04	0.00
2	43873267	415,898.66	16.22	0.004	16.22	0.00
2	43873081	298,164.13	186.35	0.063	186.35	0.00
2	43872885	105,174.38	33.22	0.032	33.22	0.00
2	43865594	157,550.68	65.65	0.042	65.65	0.00
2	43871516	414,469.32	231.42	0.056	231.42	0.00
2	43852439	325,651.64	271.38	0.083	271.38	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43871231	336,943.34	280.79	0.083	280.79	0.00
2	43871081	94,885.93	60.95	0.064	60.95	0.00
2	43870820	384,058.87	80.01	0.021	80.01	0.00
2	43869592	437,617.04	182.34	0.042	182.34	0.00
2	43869417	155,346.67	80.91	0.052	80.91	0.00
2	43869405	369,776.36	192.59	0.052	192.59	0.00
2	43868873	231,208.01	96.34	0.042	96.34	0.00
2	43868277	294,004.62	214.38	0.073	214.38	0.00
2	43868265	148,433.94	154.62	0.104	154.62	0.00
2	43872136	146,498.06	83.69	0.057	83.69	0.00
2	43842682	288,648.59	120.27	0.042	120.27	0.00
2	43852701	255,848.61	186.56	0.073	186.56	0.00
2	43844687	131,147.00	98.10	0.075	98.10	0.00
2	43843781	438,210.27	5.90	0.001	5.90	0.00
2	43843644	347,273.03	119.74	0.034	119.74	0.00
2	43843495	277,619.38	4.78	0.002	4.78	0.00
2	43843491	166,205.26	18.15	0.011	18.15	0.00
2	43843470	196,470.21	91.81	0.047	91.81	0.00
2	43843439	277,127.70	116.77	0.042	116.77	0.00
2	43844901	312,367.93	146.89	0.047	146.89	0.00
2	43842796	168,750.23	70.31	0.042	70.31	0.00
2	43844906	282,695.54	132.14	0.047	132.14	0.00
2	43842666	408,262.39	42.53	0.010	42.53	0.00
2	43842399	376,715.82	113.90	0.030	113.90	0.00
2	43841754	266,713.96	154.73	0.058	154.73	0.00
2	43841681	414,862.33	210.58	0.051	210.58	0.00
2	43841387	149,351.77	66.52	0.045	66.52	0.00
2	43841361	370,719.96	50.95	0.014	50.95	0.00
2	43841313	162,891.84	135.74	0.083	135.74	0.00
2	43841176	268,102.71	87.54	0.033	87.54	0.00
2	43841064	116,209.24	53.95	0.046	53.95	0.00
2	43843418	220,363.00	8.59	0.004	8.59	0.00
2	43848181	194,189.72	55.16	0.028	55.16	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	43850946	363,405.00	5.43	0.001	5.43	0.00
2	43850765	299,616.61	153.34	0.051	153.34	0.00
2	43850738	159,723.52	83.19	0.052	83.19	0.00
2	43850535	234,649.74	122.21	0.052	122.21	0.00
2	43849854	173,508.67	168.74	0.097	168.74	0.00
2	43849330	224,749.94	46.82	0.021	46.82	0.00
2	43849270	243,048.71	54.25	0.022	54.25	0.00
2	43848608	419,031.84	188.84	0.045	188.84	0.00
2	43844880	375,735.93	273.97	0.073	273.97	0.00
2	43848224	326,678.10	68.06	0.021	68.06	0.00
2	43876485	354,306.63	184.53	0.052	184.53	0.00
2	43846973	314,737.28	150.45	0.048	150.45	0.00
2	43846691	225,628.62	258.53	0.115	258.53	0.00
2	43846610	348,742.91	217.96	0.062	217.96	0.00
2	43846554	119,263.86	4.45	0.004	4.45	0.00
2	43845780	229,998.86	95.83	0.042	95.83	0.00
2	43845340	255,983.46	80.83	0.032	80.83	0.00
2	43845319	280,994.60	84.34	0.030	84.34	0.00
2	43845163	235,244.59	39.39	0.017	39.39	0.00
2	43845034	248,960.60	207.47	0.083	207.47	0.00
2	43848445	254,309.55	79.47	0.031	79.47	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	101,992.82	39,692.46	38.917

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	440,425.85	7.56	22,838.18	5.19

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43819652	101,992.82	39,692.46	38.917

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43848554	302,025.92	1.47	840.93	0.28
43812998	79,566.22	4.62	5,145.88	6.47
43765027	58,833.71	1.47	16,851.37	28.64

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	791,579.28	88,844.22	11.224

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43765027	58,833.71	16,851.37	28.642
43800102	61,550.35	23,699.59	38.504
43812998	79,566.22	5,145.88	6.467
43819652	101,992.82	39,692.46	38.917
43819872	187,610.26	2,614.00	1.393
43848554	302,025.92	840.93	0.278

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	16,705.33	1.47	0.000 %	0	0.00	0.00	0.000 %	1	16,705.33	1.47	0.000 %
Group 2	3	50,009.06	39,698.55	0.000 %	0	0.00	0.00	0.000 %	3	50,009.06	39,698.55	0.000 %
Total	4	66,714.39	39,700.02	0.000 %	0	0.00	0.00	0.000 %	4	66,714.39	39,700.02	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043765027	59,000.00	4.375 %	AL	73.00	360	16,705.33	10/31/2018	1.47	16,851.37
Group 2	0043812998	81,000.00	3.750 %	WI	95.00	360	9,576.86	10/31/2018	4.62	5,145.88
Group 2	0043819652	104,000.00	4.125 %	AL	84.00	360	39,692.46	02/28/2019	39,692.46	39,692.46
Group 2	0043848554	309,000.00	4.125 %	MN	90.00	360	739.74	10/31/2018	1.47	840.93

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**

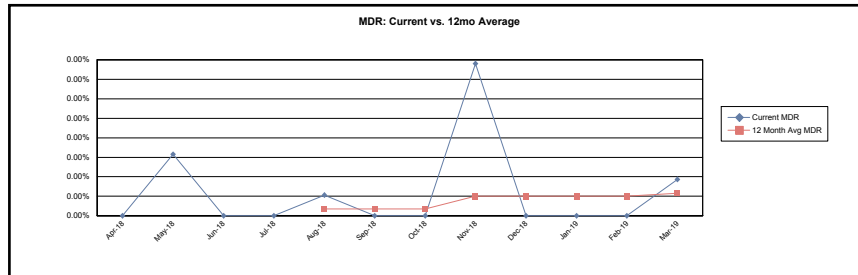
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

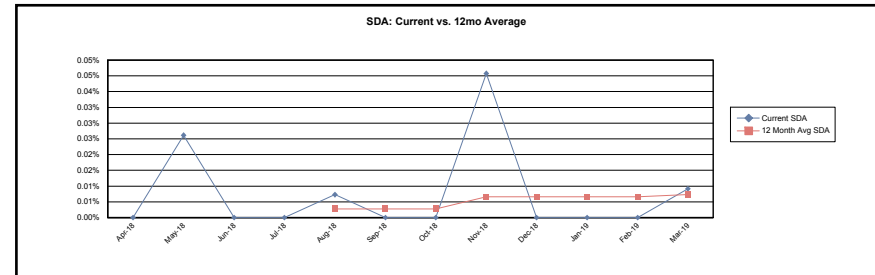
MDR

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



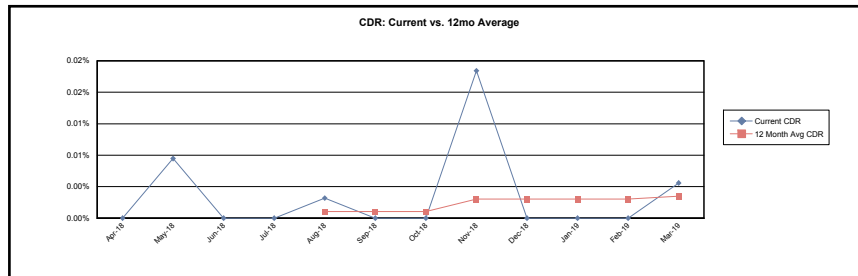
SDA

Current Month	0.009 %
3 Month Average	0.003 %
12 Month Average	0.007 %



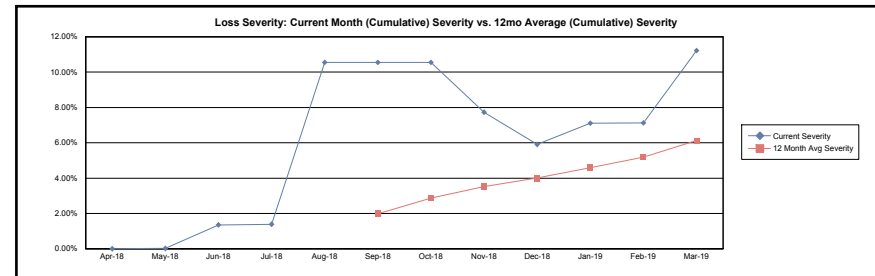
CDR

Current Month	0.004 %
3 Month Average	0.001 %
12 Month Average	0.003 %



Loss Severity

Current Month (Cumulative)	11.224 %
3 Month Average (Cumulative)	8.486 %
12 Month Average (Cumulative)	6.128 %



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

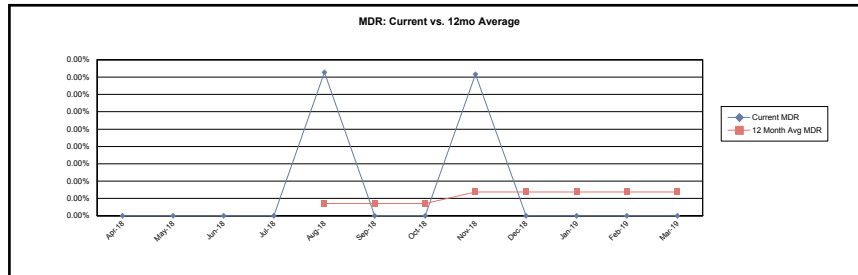
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Realized Loss Report - Collateral

Group 1

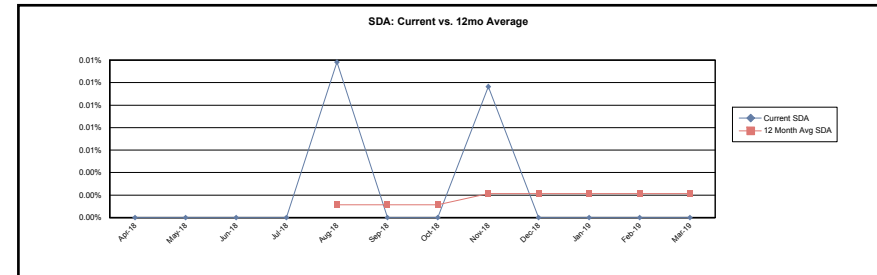
MDR

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



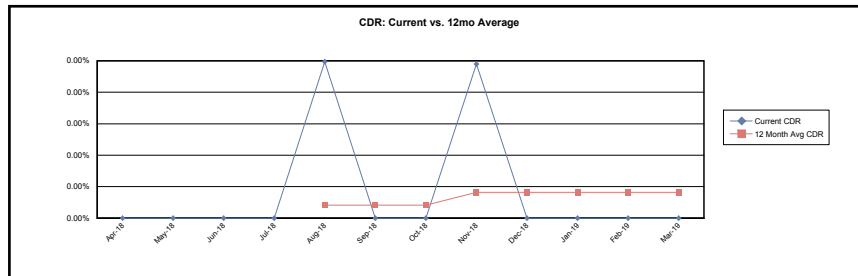
SDA

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



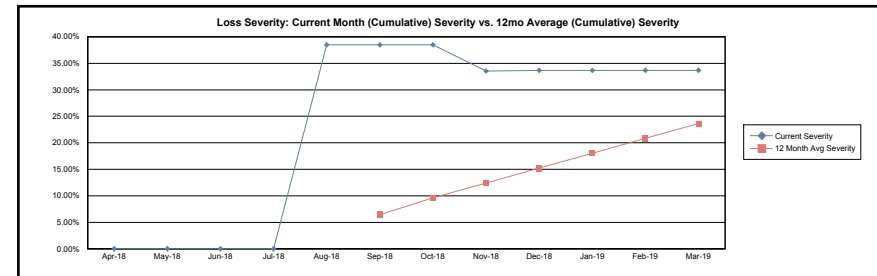
CDR

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



Loss Severity

Current Month (Cumulative) 33.685 %
3 Month Average (Cumulative) 33.678 %
12 Month Average (Cumulative) 23.640 %



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

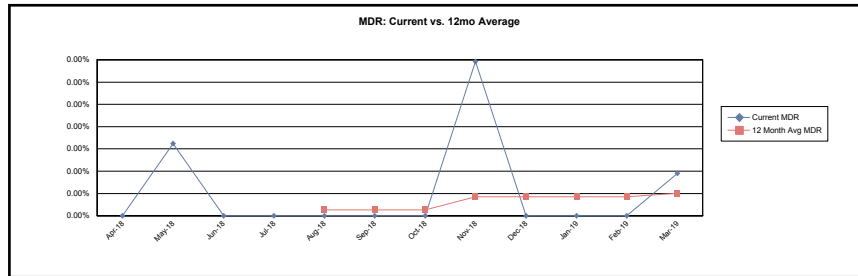
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Realized Loss Report - Collateral

Group 2

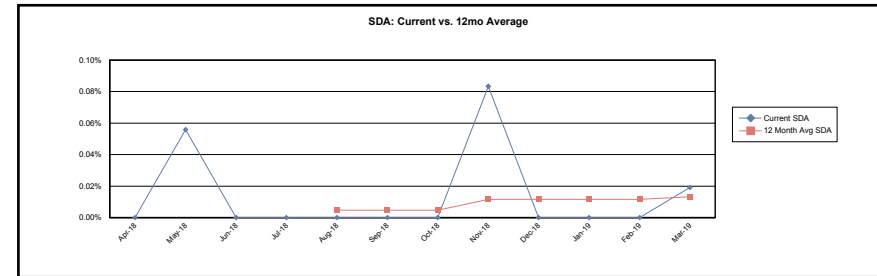
MDR

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



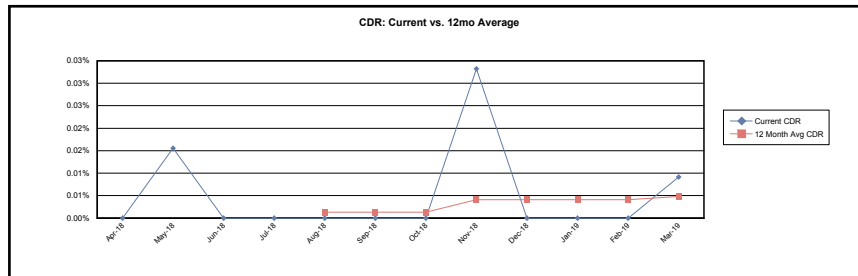
SDA

Current Month 0.019 %
3 Month Average 0.006 %
12 Month Average 0.013 %



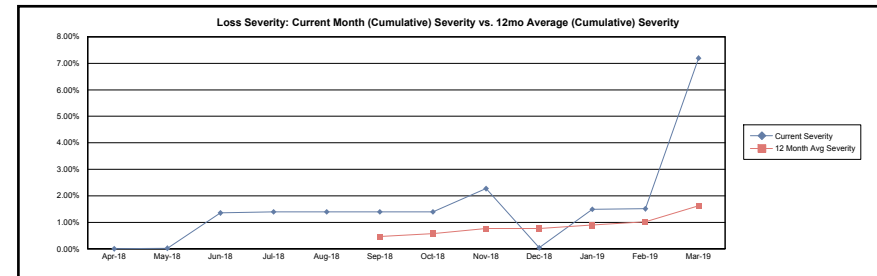
CDR

Current Month 0.009 %
3 Month Average 0.003 %
12 Month Average 0.005 %



Loss Severity

Current Month (Cumulative) 7.195 %
3 Month Average (Cumulative) 3.399 %
12 Month Average (Cumulative) 1.621 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.527 %
3 Month Average 0.537 %
12 Month Average 0.654 %

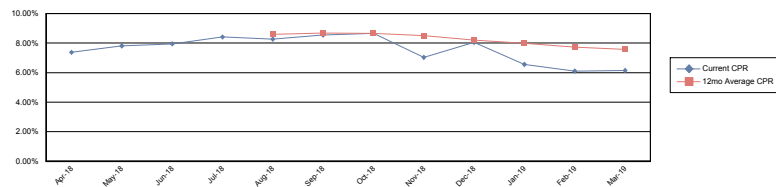
CPR

Current Month
3 Month Average
12 Month Average

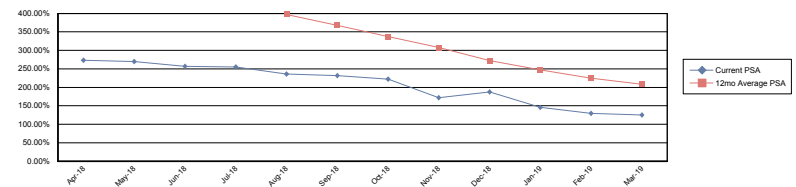
PSA

Current Month 125.517 %
3 Month Average 133.675 %
12 Month Average 208.793 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.566 %
3 Month Average 0.561 %
12 Month Average 0.689 %

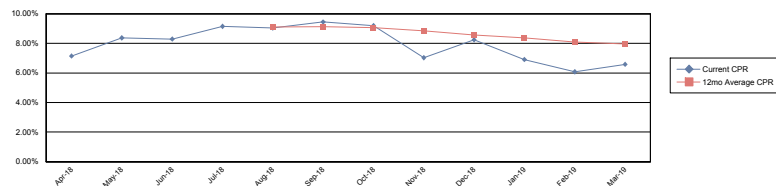
CPR

Current Month
3 Month Average
12 Month Average

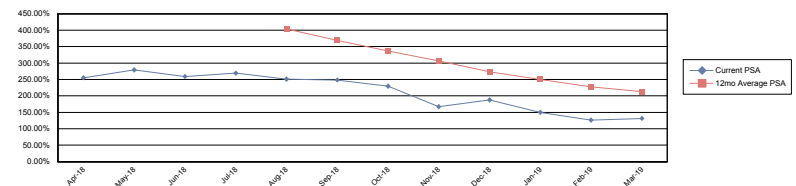
PSA

Current Month 131.663 %
3 Month Average 136.140 %
12 Month Average 212.915 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Connecticut Avenue Securities
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Prepayment Rates

Group 2

SMM

Current Month 0.486 %
3 Month Average 0.513 %
12 Month Average 0.618 %

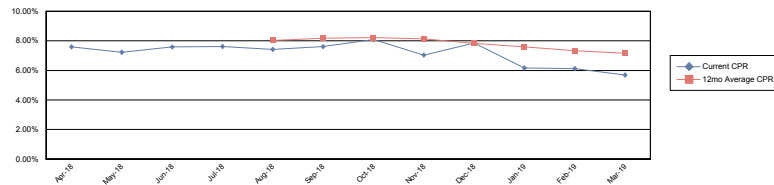
CPR

Current Month 5.679 %
3 Month Average 5.986 %
12 Month Average 7.163 %

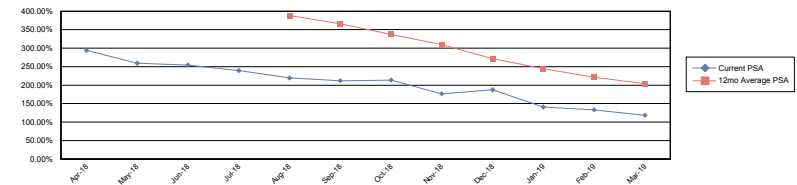
PSA

Current Month 118.755 %
3 Month Average 130.948 %
12 Month Average 204.131 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043792565	399,791.42	0.00	0.000%	399,791.42
0043852603	366,730.78	0.00	0.000%	366,730.78
Totals	766,522.20	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Mar-2019

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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.