

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		05/31/2019	0.00000 %	13,133,363,817.43	0.00	143,403,348.49	0.00	12,989,960,468.95	143,403,348.49	0.00
1M-1	30711XQS6	06/24/2019	3.17975 %	58,505,637.53	144,692.57	5,427,244.05	0.00	53,078,393.48	5,571,936.62	0.00
1M-1H		05/31/2019	0.00000 %	3,079,588.80	0.00	285,676.40	0.00	2,793,912.39	285,676.40	0.00
1M-2A	30711XQT4	06/24/2019	5.07975 %	93,986,000.00	371,330.85	0.00	0.00	93,986,000.00	371,330.85	0.00
1M-AH		05/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	06/24/2019	5.07975 %	93,986,000.00	371,330.85	0.00	0.00	93,986,000.00	371,330.85	0.00
1M-BH		05/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	06/24/2019	5.07975 %	93,986,000.00	371,330.85	0.00	0.00	93,986,000.00	371,330.85	0.00
1M-CH		05/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	06/24/2019	5.07975 %	281,958,000.00	1,113,992.56	0.00	0.00	281,958,000.00	1,113,992.56	0.00
1M-2H		05/31/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	06/24/2019	6.57975 %	78,322,000.00	400,819.36	0.00	0.00	78,322,000.00	400,819.36	0.00
1B-1H		05/31/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		05/31/2019	0.00000 %	82,377,864.88	0.00	0.00	0.00	82,377,864.88	0.00	66,807.12
1A-I1	30711XQZ0	06/24/2019	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1A-I2	30711XRB2	06/24/2019	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1A-I3	30711XRD8	06/24/2019	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1A-I4	30711XRF3	06/24/2019	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1B-I1	30711XRH9	06/24/2019	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1B-I2	30711XRK2	06/24/2019	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1B-I3	30711XRM8	06/24/2019	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1B-I4	30711XRP1	06/24/2019	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1C-I1	30711XRR7	06/24/2019	1.80000 %	0.00	131,580.40	0.00	0.00	0.00	131,580.40	0.00
1C-I2	30711XRT3	06/24/2019	1.40000 %	0.00	102,340.31	0.00	0.00	0.00	102,340.31	0.00
1C-I3	30711XRV8	06/24/2019	1.00000 %	0.00	73,100.22	0.00	0.00	0.00	73,100.22	0.00
1C-I4	30711XRX4	06/24/2019	0.60000 %	0.00	43,860.13	0.00	0.00	0.00	43,860.13	0.00
1E-A1	30711XQY3	06/24/2019	3.27975 %	93,986,000.00	239,750.45	0.00	0.00	93,986,000.00	239,750.45	0.00
1E-A2	30711XRA4	06/24/2019	3.67975 %	93,986,000.00	268,990.54	0.00	0.00	93,986,000.00	268,990.54	0.00
1E-A3	30711XRC0	06/24/2019	4.07975 %	93,986,000.00	298,230.63	0.00	0.00	93,986,000.00	298,230.63	0.00
1E-A4	30711XRE6	06/24/2019	4.47975 %	93,986,000.00	327,470.72	0.00	0.00	93,986,000.00	327,470.72	0.00
1E-B1	30711XRG1	06/24/2019	3.27975 %	93,986,000.00	239,750.45	0.00	0.00	93,986,000.00	239,750.45	0.00
1E-B2	30711XRJ5	06/24/2019	3.67975 %	93,986,000.00	268,990.54	0.00	0.00	93,986,000.00	268,990.54	0.00
1E-B3	30711XRL0	06/24/2019	4.07975 %	93,986,000.00	298,230.63	0.00	0.00	93,986,000.00	298,230.63	0.00
1E-B4	30711XRN6	06/24/2019	4.47975 %	93,986,000.00	327,470.72	0.00	0.00	93,986,000.00	327,470.72	0.00
1E-C1	30711XRQ9	06/24/2019	3.27975 %	93,986,000.00	239,750.45	0.00	0.00	93,986,000.00	239,750.45	0.00
1E-C2	30711XRS5	06/24/2019	3.67975 %	93,986,000.00	268,990.54	0.00	0.00	93,986,000.00	268,990.54	0.00
1E-C3	30711XRU0	06/24/2019	4.07975 %	93,986,000.00	298,230.63	0.00	0.00	93,986,000.00	298,230.63	0.00
1E-C4	30711XRW6	06/24/2019	4.47975 %	93,986,000.00	327,470.72	0.00	0.00	93,986,000.00	327,470.72	0.00
1E-D1	30711XRY2	06/24/2019	3.27975 %	187,972,000.00	479,500.91	0.00	0.00	187,972,000.00	479,500.91	0.00
1E-D2	30711XRZ9	06/24/2019	3.67975 %	187,972,000.00	537,981.09	0.00	0.00	187,972,000.00	537,981.09	0.00
1E-D3	30711XSA3	06/24/2019	4.07975 %	187,972,000.00	596,461.26	0.00	0.00	187,972,000.00	596,461.26	0.00
1E-D4	30711XSB1	06/24/2019	4.47975 %	187,972,000.00	654,941.44	0.00	0.00	187,972,000.00	654,941.44	0.00
1E-D5	30711XSC9	06/24/2019	5.07975 %	187,972,000.00	742,661.71	0.00	0.00	187,972,000.00	742,661.71	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	06/24/2019	3.27975 %	187,972,000.00	479,500.91	0.00	0.00	187,972,000.00	479,500.91	0.00
1E-F2	30711XSE5	06/24/2019	3.67975 %	187,972,000.00	537,981.09	0.00	0.00	187,972,000.00	537,981.09	0.00
1E-F3	30711XSF2	06/24/2019	4.07975 %	187,972,000.00	596,461.26	0.00	0.00	187,972,000.00	596,461.26	0.00
1E-F4	30711XSG0	06/24/2019	4.47975 %	187,972,000.00	654,941.44	0.00	0.00	187,972,000.00	654,941.44	0.00
1E-F5	30711XSH8	06/24/2019	5.07975 %	187,972,000.00	742,661.71	0.00	0.00	187,972,000.00	742,661.71	0.00
1X-1	30711XSJ4	06/24/2019	1.80000 %	0.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00
1X-2	30711XSK1	06/24/2019	1.40000 %	0.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00
1X-3	30711XSL9	06/24/2019	1.00000 %	0.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00
1X-4	30711XSM7	06/24/2019	0.60000 %	0.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00
1Y-1	30711XSN5	06/24/2019	1.80000 %	0.00	263,160.80	0.00	0.00	0.00	263,160.80	0.00
1Y-2	30711XSP0	06/24/2019	1.40000 %	0.00	204,680.62	0.00	0.00	0.00	204,680.62	0.00
1Y-3	30711XSQ8	06/24/2019	1.00000 %	0.00	146,200.44	0.00	0.00	0.00	146,200.44	0.00
1Y-4	30711XSR6	06/24/2019	0.60000 %	0.00	87,720.27	0.00	0.00	0.00	87,720.27	0.00
2A-H		05/31/2019	0.00000 %	12,458,614,337.27	0.00	158,446,427.34	0.00	12,300,167,909.93	158,446,427.34	0.00
2M-1	30711XSS4	06/24/2019	3.17975 %	49,916,388.40	123,450.16	7,085,546.25	0.00	42,830,842.15	7,208,996.41	0.00
2M-1H		05/31/2019	0.00000 %	2,627,429.22	0.00	372,959.10	0.00	2,254,470.12	372,959.10	0.00
2M-2A	30711XST2	06/24/2019	5.22975 %	119,342,000.00	485,433.53	0.00	0.00	119,342,000.00	485,433.53	0.00
2M-AH		05/31/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	06/24/2019	5.22975 %	120,816,000.00	491,429.15	0.00	0.00	120,816,000.00	491,429.15	0.00
2M-BH		05/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	06/24/2019	5.22975 %	120,816,000.00	491,429.15	0.00	0.00	120,816,000.00	491,429.15	0.00
2M-CH		05/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	06/24/2019	5.22975 %	360,974,000.00	1,468,291.83	0.00	0.00	360,974,000.00	1,468,291.83	0.00
2M-2H		05/31/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	06/24/2019	6.87975 %	73,668,000.00	394,191.33	0.00	0.00	73,668,000.00	394,191.33	0.00
2B-1H		05/31/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		05/31/2019	0.00000 %	77,434,083.94	0.00	0.00	37,280.77	77,396,803.17	0.00	148,961.83
2A-I1	30711XSZ8	06/24/2019	1.80000 %	0.00	167,078.80	0.00	0.00	0.00	167,078.80	0.00
2A-I2	30711XTB0	06/24/2019	1.40000 %	0.00	129,950.18	0.00	0.00	0.00	129,950.18	0.00
2A-I3	30711XTD6	06/24/2019	1.00000 %	0.00	92,821.56	0.00	0.00	0.00	92,821.56	0.00
2A-I4	30711XTF1	06/24/2019	0.60000 %	0.00	55,692.93	0.00	0.00	0.00	55,692.93	0.00
2B-I1	30711XTH7	06/24/2019	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2B-I2	30711XTK0	06/24/2019	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2B-I3	30711XTM6	06/24/2019	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2B-I4	30711XTP9	06/24/2019	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2C-I1	30711XTR5	06/24/2019	1.80000 %	0.00	169,142.40	0.00	0.00	0.00	169,142.40	0.00
2C-I2	30711XTT1	06/24/2019	1.40000 %	0.00	131,555.20	0.00	0.00	0.00	131,555.20	0.00
2C-I3	30711XTV6	06/24/2019	1.00000 %	0.00	93,968.00	0.00	0.00	0.00	93,968.00	0.00
2C-I4	30711XTX2	06/24/2019	0.60000 %	0.00	56,380.80	0.00	0.00	0.00	56,380.80	0.00
2E-A1	30711XSY1	06/24/2019	3.42975 %	119,342,000.00	318,354.73	0.00	0.00	119,342,000.00	318,354.73	0.00
2E-A2	30711XTA2	06/24/2019	3.82975 %	119,342,000.00	355,483.35	0.00	0.00	119,342,000.00	355,483.35	0.00
2E-A3	30711XTC8	06/24/2019	4.22975 %	119,342,000.00	392,611.97	0.00	0.00	119,342,000.00	392,611.97	0.00
2E-A4	30711XTE4	06/24/2019	4.62975 %	119,342,000.00	429,740.60	0.00	0.00	119,342,000.00	429,740.60	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	06/24/2019	3.42975 %	120,816,000.00	322,286.75	0.00	0.00	120,816,000.00	322,286.75	0.00
2E-B2	30711XTJ3	06/24/2019	3.82975 %	120,816,000.00	359,873.95	0.00	0.00	120,816,000.00	359,873.95	0.00
2E-B3	30711XTL8	06/24/2019	4.22975 %	120,816,000.00	397,461.15	0.00	0.00	120,816,000.00	397,461.15	0.00
2E-B4	30711XTN4	06/24/2019	4.62975 %	120,816,000.00	435,048.35	0.00	0.00	120,816,000.00	435,048.35	0.00
2E-C1	30711XTQ7	06/24/2019	3.42975 %	120,816,000.00	322,286.75	0.00	0.00	120,816,000.00	322,286.75	0.00
2E-C2	30711XTS3	06/24/2019	3.82975 %	120,816,000.00	359,873.95	0.00	0.00	120,816,000.00	359,873.95	0.00
2E-C3	30711XTU8	06/24/2019	4.22975 %	120,816,000.00	397,461.15	0.00	0.00	120,816,000.00	397,461.15	0.00
2E-C4	30711XTW4	06/24/2019	4.62975 %	120,816,000.00	435,048.35	0.00	0.00	120,816,000.00	435,048.35	0.00
2E-D1	30711XTY0	06/24/2019	3.42975 %	240,158,000.00	640,641.48	0.00	0.00	240,158,000.00	640,641.48	0.00
2E-D2	30711XTZ7	06/24/2019	3.82975 %	240,158,000.00	715,357.30	0.00	0.00	240,158,000.00	715,357.30	0.00
2E-D3	30711XUA0	06/24/2019	4.22975 %	240,158,000.00	790,073.12	0.00	0.00	240,158,000.00	790,073.12	0.00
2E-D4	30711XUB8	06/24/2019	4.62975 %	240,158,000.00	864,788.94	0.00	0.00	240,158,000.00	864,788.94	0.00
2E-D5	30711XUC6	06/24/2019	5.22975 %	240,158,000.00	976,862.68	0.00	0.00	240,158,000.00	976,862.68	0.00
2E-F1	30711XUD4	06/24/2019	3.42975 %	241,632,000.00	644,573.50	0.00	0.00	241,632,000.00	644,573.50	0.00
2E-F2	30711XUE2	06/24/2019	3.82975 %	241,632,000.00	719,747.90	0.00	0.00	241,632,000.00	719,747.90	0.00
2E-F3	30711XUF9	06/24/2019	4.22975 %	241,632,000.00	794,922.30	0.00	0.00	241,632,000.00	794,922.30	0.00
2E-F4	30711XUG7	06/24/2019	4.62975 %	241,632,000.00	870,096.70	0.00	0.00	241,632,000.00	870,096.70	0.00
2E-F5	30711XUH5	06/24/2019	5.22975 %	241,632,000.00	982,858.30	0.00	0.00	241,632,000.00	982,858.30	0.00
2X-1	30711XUJ1	06/24/2019	1.80000 %	0.00	336,221.20	0.00	0.00	0.00	336,221.20	0.00
2X-2	30711XUK8	06/24/2019	1.40000 %	0.00	261,505.38	0.00	0.00	0.00	261,505.38	0.00
2X-3	30711XUL6	06/24/2019	1.00000 %	0.00	186,789.56	0.00	0.00	0.00	186,789.56	0.00
2X-4	30711XUM4	06/24/2019	0.60000 %	0.00	112,073.73	0.00	0.00	0.00	112,073.73	0.00
2Y-1	30711XUN2	06/24/2019	1.80000 %	0.00	338,284.80	0.00	0.00	0.00	338,284.80	0.00
2Y-2	30711XUP7	06/24/2019	1.40000 %	0.00	263,110.40	0.00	0.00	0.00	263,110.40	0.00
2Y-3	30711XUQ5	06/24/2019	1.00000 %	0.00	187,936.00	0.00	0.00	0.00	187,936.00	0.00
2Y-4	30711XUR3	06/24/2019	0.60000 %	0.00	112,761.60	0.00	0.00	0.00	112,761.60	0.00
Totals				34,239,857,720.47	33,782,081.68	315,021,201.63	37,280.77	33,924,799,238.07	348,803,283.31	215,768.95

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	13,133,363,817.43	22,344,966.75	121,058,381.74	0.00	0.00	143,403,348.49	12,989,960,468.95	0.81891753	143,403,348.49
1M-1	156,644,000.00	58,505,637.53	845,667.76	4,581,576.29	0.00	0.00	5,427,244.05	53,078,393.48	0.33884728	5,427,244.05
1M-1H	8,245,344.00	3,079,588.80	44,513.81	241,162.59	0.00	0.00	285,676.40	2,793,912.39	0.33884728	285,676.40
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	82,377,864.88	0.00	0.00	0.00	0.00	0.00	82,377,864.88	0.99918967	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	12,458,614,337.27	20,160,094.08	138,286,333.26	0.00	0.00	158,446,427.34	12,300,167,909.93	0.82829335	158,446,427.34
2M-1	117,869,000.00	49,916,388.40	903,130.84	6,182,415.40	0.00	0.00	7,085,546.25	42,830,842.15	0.36337665	7,085,546.25
2M-1H	6,204,224.00	2,627,429.22	47,537.74	325,421.36	0.00	0.00	372,959.10	2,254,470.12	0.36337665	372,959.10
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	77,434,083.94	0.00	0.00	0.00	37,280.77	37,280.77	77,396,803.17	0.99807905	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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

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

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Principal Distribution 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	34,239,857,720.47	44,345,910.98	270,675,290.64	0.00	37,280.77	315,058,482.40	33,924,799,238.07	0.85808969	315,021,201.63

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

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

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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	827.95801145	1.40867903	7.63180389	0.00000000	0.00000000	9.04048292	818.91752853	0.81891753	9.04048292
1M-1	156,644,000.00	373.49427702	5.39866040	29.24833565	0.00000000	0.00000000	34.64699605	338.84728097	0.33884728	34.64699605
1M-1H	8,245,344.00	373.49427750	5.39866014	29.24833579	0.00000000	0.00000000	34.64699593	338.84728036	0.33884728	34.64699593
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	999.18967329	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.18967329	0.99918967	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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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	838.96313569	1.35758081	9.31220219	0.00000000	0.00000000	10.66978300	828.29335268	0.82829335	10.66978300
2M-1	117,869,000.00	423.49038679	7.66215748	52.45158099	0.00000000	0.00000000	60.11373856	363.37664823	0.36337665	60.11373856
2M-1H	6,204,224.00	423.49038655	7.66215727	52.45158137	0.00000000	0.00000000	60.11373864	363.37664791	0.36337665	60.11373864
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	998.55980452	0.00000000	0.00000000	0.00000000	0.48075830	0.48075830	998.07904623	0.99807905	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 %	13,133,363,817.43	0.00	0.00	0.00	0.00	0.00	0.00	12,989,960,468.95
1M-1	05/28/19 - 06/24/19	28	3.17975 %	58,505,637.53	144,692.57	0.00	0.00	0.00	144,692.57	0.00	53,078,393.48
1M-1H	N/A	N/A	0.00000 %	3,079,588.80	0.00	0.00	0.00	0.00	0.00	0.00	2,793,912.39
1M-2A	05/28/19 - 06/24/19	28	5.07975 %	93,986,000.00	371,330.85	0.00	0.00	0.00	371,330.85	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	05/28/19 - 06/24/19	28	5.07975 %	93,986,000.00	371,330.85	0.00	0.00	0.00	371,330.85	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	05/28/19 - 06/24/19	28	5.07975 %	93,986,000.00	371,330.85	0.00	0.00	0.00	371,330.85	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	05/28/19 - 06/24/19	28	5.07975 %	281,958,000.00	1,113,992.56	0.00	0.00	0.00	1,113,992.56	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	05/28/19 - 06/24/19	28	6.57975 %	78,322,000.00	400,819.36	0.00	0.00	0.00	400,819.36	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 %	82,377,864.88	0.00	0.00	0.00	0.00	0.00	0.00	82,377,864.88
1A-I1	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	28	3.27975 %	93,986,000.00	239,750.45	0.00	0.00	0.00	239,750.45	0.00	93,986,000.00
1E-A2	05/28/19 - 06/24/19	28	3.67975 %	93,986,000.00	268,990.54	0.00	0.00	0.00	268,990.54	0.00	93,986,000.00
1E-A3	05/28/19 - 06/24/19	28	4.07975 %	93,986,000.00	298,230.63	0.00	0.00	0.00	298,230.63	0.00	93,986,000.00
1E-A4	05/28/19 - 06/24/19	28	4.47975 %	93,986,000.00	327,470.72	0.00	0.00	0.00	327,470.72	0.00	93,986,000.00
1E-B1	05/28/19 - 06/24/19	28	3.27975 %	93,986,000.00	239,750.45	0.00	0.00	0.00	239,750.45	0.00	93,986,000.00
1E-B2	05/28/19 - 06/24/19	28	3.67975 %	93,986,000.00	268,990.54	0.00	0.00	0.00	268,990.54	0.00	93,986,000.00
1E-B3	05/28/19 - 06/24/19	28	4.07975 %	93,986,000.00	298,230.63	0.00	0.00	0.00	298,230.63	0.00	93,986,000.00
1E-B4	05/28/19 - 06/24/19	28	4.47975 %	93,986,000.00	327,470.72	0.00	0.00	0.00	327,470.72	0.00	93,986,000.00
1E-C1	05/28/19 - 06/24/19	28	3.27975 %	93,986,000.00	239,750.45	0.00	0.00	0.00	239,750.45	0.00	93,986,000.00
1E-C2	05/28/19 - 06/24/19	28	3.67975 %	93,986,000.00	268,990.54	0.00	0.00	0.00	268,990.54	0.00	93,986,000.00
1E-C3	05/28/19 - 06/24/19	28	4.07975 %	93,986,000.00	298,230.63	0.00	0.00	0.00	298,230.63	0.00	93,986,000.00
1E-C4	05/28/19 - 06/24/19	28	4.47975 %	93,986,000.00	327,470.72	0.00	0.00	0.00	327,470.72	0.00	93,986,000.00
1E-D1	05/28/19 - 06/24/19	28	3.27975 %	187,972,000.00	479,500.91	0.00	0.00	0.00	479,500.91	0.00	187,972,000.00
1E-D2	05/28/19 - 06/24/19	28	3.67975 %	187,972,000.00	537,981.09	0.00	0.00	0.00	537,981.09	0.00	187,972,000.00
1E-D3	05/28/19 - 06/24/19	28	4.07975 %	187,972,000.00	596,461.26	0.00	0.00	0.00	596,461.26	0.00	187,972,000.00
1E-D4	05/28/19 - 06/24/19	28	4.47975 %	187,972,000.00	654,941.44	0.00	0.00	0.00	654,941.44	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	05/28/19 - 06/24/19	28	5.07975 %	187,972,000.00	742,661.71	0.00	0.00	0.00	742,661.71	0.00	187,972,000.00
1E-F1	05/28/19 - 06/24/19	28	3.27975 %	187,972,000.00	479,500.91	0.00	0.00	0.00	479,500.91	0.00	187,972,000.00
1E-F2	05/28/19 - 06/24/19	28	3.67975 %	187,972,000.00	537,981.09	0.00	0.00	0.00	537,981.09	0.00	187,972,000.00
1E-F3	05/28/19 - 06/24/19	28	4.07975 %	187,972,000.00	596,461.26	0.00	0.00	0.00	596,461.26	0.00	187,972,000.00
1E-F4	05/28/19 - 06/24/19	28	4.47975 %	187,972,000.00	654,941.44	0.00	0.00	0.00	654,941.44	0.00	187,972,000.00
1E-F5	05/28/19 - 06/24/19	28	5.07975 %	187,972,000.00	742,661.71	0.00	0.00	0.00	742,661.71	0.00	187,972,000.00
1X-1	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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 %	12,458,614,337.27	0.00	0.00	0.00	0.00	0.00	0.00	12,300,167,909.93
2M-1	05/28/19 - 06/24/19	28	3.17975 %	49,916,388.40	123,450.16	0.00	0.00	0.00	123,450.16	0.00	42,830,842.15
2M-1H	N/A	N/A	0.00000 %	2,627,429.22	0.00	0.00	0.00	0.00	0.00	0.00	2,254,470.12
2M-2A	05/28/19 - 06/24/19	28	5.22975 %	119,342,000.00	485,433.53	0.00	0.00	0.00	485,433.53	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	05/28/19 - 06/24/19	28	5.22975 %	120,816,000.00	491,429.15	0.00	0.00	0.00	491,429.15	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	05/28/19 - 06/24/19	28	5.22975 %	120,816,000.00	491,429.15	0.00	0.00	0.00	491,429.15	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	05/28/19 - 06/24/19	28	5.22975 %	360,974,000.00	1,468,291.83	0.00	0.00	0.00	1,468,291.83	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	05/28/19 - 06/24/19	28	6.87975 %	73,668,000.00	394,191.33	0.00	0.00	0.00	394,191.33	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 %	77,434,083.94	0.00	0.00	0.00	0.00	0.00	0.00	77,396,803.17
2A-I1	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	28	3.42975 %	119,342,000.00	318,354.73	0.00	0.00	0.00	318,354.73	0.00	119,342,000.00
2E-A2	05/28/19 - 06/24/19	28	3.82975 %	119,342,000.00	355,483.35	0.00	0.00	0.00	355,483.35	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	05/28/19 - 06/24/19	28	4.22975 %	119,342,000.00	392,611.97	0.00	0.00	0.00	392,611.97	0.00	119,342,000.00
2E-A4	05/28/19 - 06/24/19	28	4.62975 %	119,342,000.00	429,740.60	0.00	0.00	0.00	429,740.60	0.00	119,342,000.00
2E-B1	05/28/19 - 06/24/19	28	3.42975 %	120,816,000.00	322,286.75	0.00	0.00	0.00	322,286.75	0.00	120,816,000.00
2E-B2	05/28/19 - 06/24/19	28	3.82975 %	120,816,000.00	359,873.95	0.00	0.00	0.00	359,873.95	0.00	120,816,000.00
2E-B3	05/28/19 - 06/24/19	28	4.22975 %	120,816,000.00	397,461.15	0.00	0.00	0.00	397,461.15	0.00	120,816,000.00
2E-B4	05/28/19 - 06/24/19	28	4.62975 %	120,816,000.00	435,048.35	0.00	0.00	0.00	435,048.35	0.00	120,816,000.00
2E-C1	05/28/19 - 06/24/19	28	3.42975 %	120,816,000.00	322,286.75	0.00	0.00	0.00	322,286.75	0.00	120,816,000.00
2E-C2	05/28/19 - 06/24/19	28	3.82975 %	120,816,000.00	359,873.95	0.00	0.00	0.00	359,873.95	0.00	120,816,000.00
2E-C3	05/28/19 - 06/24/19	28	4.22975 %	120,816,000.00	397,461.15	0.00	0.00	0.00	397,461.15	0.00	120,816,000.00
2E-C4	05/28/19 - 06/24/19	28	4.62975 %	120,816,000.00	435,048.35	0.00	0.00	0.00	435,048.35	0.00	120,816,000.00
2E-D1	05/28/19 - 06/24/19	28	3.42975 %	240,158,000.00	640,641.48	0.00	0.00	0.00	640,641.48	0.00	240,158,000.00
2E-D2	05/28/19 - 06/24/19	28	3.82975 %	240,158,000.00	715,357.30	0.00	0.00	0.00	715,357.30	0.00	240,158,000.00
2E-D3	05/28/19 - 06/24/19	28	4.22975 %	240,158,000.00	790,073.12	0.00	0.00	0.00	790,073.12	0.00	240,158,000.00
2E-D4	05/28/19 - 06/24/19	28	4.62975 %	240,158,000.00	864,788.94	0.00	0.00	0.00	864,788.94	0.00	240,158,000.00
2E-D5	05/28/19 - 06/24/19	28	5.22975 %	240,158,000.00	976,862.68	0.00	0.00	0.00	976,862.68	0.00	240,158,000.00
2E-F1	05/28/19 - 06/24/19	28	3.42975 %	241,632,000.00	644,573.50	0.00	0.00	0.00	644,573.50	0.00	241,632,000.00
2E-F2	05/28/19 - 06/24/19	28	3.82975 %	241,632,000.00	719,747.90	0.00	0.00	0.00	719,747.90	0.00	241,632,000.00
2E-F3	05/28/19 - 06/24/19	28	4.22975 %	241,632,000.00	794,922.30	0.00	0.00	0.00	794,922.30	0.00	241,632,000.00
2E-F4	05/28/19 - 06/24/19	28	4.62975 %	241,632,000.00	870,096.70	0.00	0.00	0.00	870,096.70	0.00	241,632,000.00
2E-F5	05/28/19 - 06/24/19	28	5.22975 %	241,632,000.00	982,858.30	0.00	0.00	0.00	982,858.30	0.00	241,632,000.00
2X-1	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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	05/28/19 - 06/24/19	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					33,782,081.68	0.00	0.00	0.00	33,782,081.68	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 %	827.95801145	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	818.91752853
1M-1	156,644,000.00	3.17975 %	373.49427702	0.92370324	0.00000000	0.00000000	0.00000000	0.92370324	0.00000000	338.84728097
1M-1H	8,245,344.00	0.00000 %	373.49427750	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	338.84728036
1M-2A	93,986,000.00	5.07975 %	1000.00000000	3.95091663	0.00000000	0.00000000	0.00000000	3.95091663	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	5.07975 %	1000.00000000	3.95091663	0.00000000	0.00000000	0.00000000	3.95091663	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	5.07975 %	1000.00000000	3.95091663	0.00000000	0.00000000	0.00000000	3.95091663	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	5.07975 %	1000.00000000	3.95091666	0.00000000	0.00000000	0.00000000	3.95091666	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	6.57975 %	1000.00000000	5.11758331	0.00000000	0.00000000	0.00000000	5.11758331	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 %	999.18967329	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.18967329
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	3.27975 %	1000.00000000	2.55091663	0.00000000	0.00000000	0.00000000	2.55091663	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.67975 %	1000.00000000	2.86202775	0.00000000	0.00000000	0.00000000	2.86202775	0.00000000	1000.00000000
1E-A3	93,986,000.00	4.07975 %	1000.00000000	3.17313887	0.00000000	0.00000000	0.00000000	3.17313887	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.47975 %	1000.00000000	3.48424999	0.00000000	0.00000000	0.00000000	3.48424999	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.27975 %	1000.00000000	2.55091663	0.00000000	0.00000000	0.00000000	2.55091663	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.67975 %	1000.00000000	2.86202775	0.00000000	0.00000000	0.00000000	2.86202775	0.00000000	1000.00000000
1E-B3	93,986,000.00	4.07975 %	1000.00000000	3.17313887	0.00000000	0.00000000	0.00000000	3.17313887	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.47975 %	1000.00000000	3.48424999	0.00000000	0.00000000	0.00000000	3.48424999	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.27975 %	1000.00000000	2.55091663	0.00000000	0.00000000	0.00000000	2.55091663	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.67975 %	1000.00000000	2.86202775	0.00000000	0.00000000	0.00000000	2.86202775	0.00000000	1000.00000000
1E-C3	93,986,000.00	4.07975 %	1000.00000000	3.17313887	0.00000000	0.00000000	0.00000000	3.17313887	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.47975 %	1000.00000000	3.48424999	0.00000000	0.00000000	0.00000000	3.48424999	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.27975 %	1000.00000000	2.55091668	0.00000000	0.00000000	0.00000000	2.55091668	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.67975 %	1000.00000000	2.86202780	0.00000000	0.00000000	0.00000000	2.86202780	0.00000000	1000.00000000
1E-D3	187,972,000.00	4.07975 %	1000.00000000	3.17313887	0.00000000	0.00000000	0.00000000	3.17313887	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.47975 %	1000.00000000	3.48424999	0.00000000	0.00000000	0.00000000	3.48424999	0.00000000	1000.00000000

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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	5.07975 %	1000.00000000	3.95091668	0.00000000	0.00000000	0.00000000	3.95091668	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.27975 %	1000.00000000	2.55091668	0.00000000	0.00000000	0.00000000	2.55091668	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.67975 %	1000.00000000	2.86202780	0.00000000	0.00000000	0.00000000	2.86202780	0.00000000	1000.00000000
1E-F3	187,972,000.00	4.07975 %	1000.00000000	3.17313887	0.00000000	0.00000000	0.00000000	3.17313887	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.47975 %	1000.00000000	3.48424999	0.00000000	0.00000000	0.00000000	3.48424999	0.00000000	1000.00000000
1E-F5	187,972,000.00	5.07975 %	1000.00000000	3.95091668	0.00000000	0.00000000	0.00000000	3.95091668	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 %	838.96313569	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	828.29335268
2M-1	117,869,000.00	3.17975 %	423.49038679	1.04735053	0.00000000	0.00000000	0.00000000	1.04735053	0.00000000	363.37664823
2M-1H	6,204,224.00	0.00000 %	423.49038655	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	363.37664791
2M-2A	119,342,000.00	5.22975 %	1000.00000000	4.06758333	0.00000000	0.00000000	0.00000000	4.06758333	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	5.22975 %	1000.00000000	4.06758335	0.00000000	0.00000000	0.00000000	4.06758335	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	5.22975 %	1000.00000000	4.06758335	0.00000000	0.00000000	0.00000000	4.06758335	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	5.22975 %	1000.00000000	4.06758334	0.00000000	0.00000000	0.00000000	4.06758334	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	6.87975 %	1000.00000000	5.35091668	0.00000000	0.00000000	0.00000000	5.35091668	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	998.55980452	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.07904623
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	3.42975 %	1000.00000000	2.66758333	0.00000000	0.00000000	0.00000000	2.66758333	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.82975 %	1000.00000000	2.97869442	0.00000000	0.00000000	0.00000000	2.97869442	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	4.22975 %	1000.00000000	3.28980552	0.00000000	0.00000000	0.00000000	3.28980552	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.62975 %	1000.00000000	3.60091669	0.00000000	0.00000000	0.00000000	3.60091669	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.42975 %	1000.00000000	2.66758335	0.00000000	0.00000000	0.00000000	2.66758335	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.82975 %	1000.00000000	2.97869446	0.00000000	0.00000000	0.00000000	2.97869446	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.62975 %	1000.00000000	3.60091668	0.00000000	0.00000000	0.00000000	3.60091668	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.42975 %	1000.00000000	2.66758335	0.00000000	0.00000000	0.00000000	2.66758335	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.82975 %	1000.00000000	2.97869446	0.00000000	0.00000000	0.00000000	2.97869446	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.62975 %	1000.00000000	3.60091668	0.00000000	0.00000000	0.00000000	3.60091668	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.42975 %	1000.00000000	2.66758334	0.00000000	0.00000000	0.00000000	2.66758334	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.82975 %	1000.00000000	2.97869444	0.00000000	0.00000000	0.00000000	2.97869444	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.22975 %	1000.00000000	3.28980554	0.00000000	0.00000000	0.00000000	3.28980554	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.62975 %	1000.00000000	3.60091665	0.00000000	0.00000000	0.00000000	3.60091665	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.22975 %	1000.00000000	4.06758334	0.00000000	0.00000000	0.00000000	4.06758334	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.42975 %	1000.00000000	2.66758335	0.00000000	0.00000000	0.00000000	2.66758335	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.82975 %	1000.00000000	2.97869446	0.00000000	0.00000000	0.00000000	2.97869446	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.22975 %	1000.00000000	3.28980557	0.00000000	0.00000000	0.00000000	3.28980557	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.62975 %	1000.00000000	3.60091668	0.00000000	0.00000000	0.00000000	3.60091668	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.22975 %	1000.00000000	4.06758335	0.00000000	0.00000000	0.00000000	4.06758335	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	16,177,394.77
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>16,177,394.77</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,158,228.11
Total Withdrawals (Pool Distribution Amount)	<u>16,177,394.77</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.429750%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	149,116,268.94
Total Principal Reduction Cumulative	2,981,478,273.27
Scheduled Principal Current	23,235,148.32
Scheduled Principal Cumulative	518,895,308.92
Unscheduled Principal Current	125,881,120.62
Unscheduled Principal Cumulative	2,462,516,157.23
Senior Reduction Amount	143,403,348.49
Subordinate Reduction Amount	5,712,920.45
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,247.97
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	160.78
<u>Group 2</u>	
Total Principal Reduction Current	165,942,213.46
Total Principal Reduction Cumulative	2,628,982,995.63
Scheduled Principal Current	21,110,762.67
Scheduled Principal Cumulative	469,362,322.97
Unscheduled Principal Current	144,794,169.99
Unscheduled Principal Cumulative	2,159,474,281.31
Senior Reduction Amount	158,446,427.34
Subordinate Reduction Amount	7,458,505.35
Calculated Tranche Write-Down Amount	37,280.80
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	20,603.71
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	60040
Period Reference Pool Removal Loan Count	533
Period Ending Loan Count	59507
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	13,507,456,131.39
Period PIF Loan Count Current	533
PIF Loan Count Cumulative	9804
Period PIF Loan UPB Current	118,790,268.69
PIF Loan UPB Cumulative	2,290,602,524.92
Period Partial Prepayment Amount	7,388,453.70
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	52
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	12,775,066.28
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	428,378.85
Total Active Modified Loan Count	203
Total Active Modified Loan UPB	44,714,016.89

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	58695
Period Reference Pool Removal Loan Count	596
Period Ending Loan Count	58099
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	12,880,170,040.65
Period PIF Loan Count Current	595
PIF Loan Count Cumulative	8339
Period PIF Loan UPB Current	139,799,387.35
PIF Loan UPB Cumulative	2,040,649,399.75
Period Partial Prepayment Amount	5,032,446.92
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	41
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,387,390.97
Credit Event Amount Current	316,948.69
Credit Event Amount Cumulative	1,830,509.60
Total Active Modified Loan Count	358
Total Active Modified Loan UPB	89,327,492.26
Structural Reporting	
Group 1	
Senior Percentage	96.168815%
Subordinate Percentage	3.831185%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496759%
Subordinate Percentage	4.503241%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.380000%	3.420000%
1M-1H	0.00	0.00	2.800000%	3.380000%	3.420000%
1M-2	0.00	0.00	1.000000%	1.210000%	1.220000%
1M-2H	0.00	0.00	1.000000%	1.210000%	1.220000%
1B-1H	0.00	0.00	0.500000%	0.600000%	0.610000%
1B-1	0.00	0.00	0.500000%	0.600000%	0.610000%
1B-2H	0.00	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%	4.100000%	4.150000%
2M-1H	0.00	0.00	3.450000%	4.100000%	4.150000%
2M-2	0.00	0.00	1.000000%	1.190000%	1.200000%
2M-2H	0.00	0.00	1.000000%	1.190000%	1.200000%
2B-1	0.00	0.00	0.500000%	0.590000%	0.600000%
2B-1H	0.00	0.00	0.500000%	0.590000%	0.600000%
2B-2H	37,280.77	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	323	72,575,460.50	0.542793%	0.537299%
60 Days	66	12,647,657.31	0.110911%	0.093635%
90 Days	31	6,672,467.09	0.052095%	0.049398%
120 Days	16	4,120,274.86	0.026888%	0.030504%
150 Days	21	4,310,223.35	0.035290%	0.031910%
180+ Days	62	15,509,941.87	0.104189%	0.114825%
	519	115,836,024.98	0.872166%	0.857571%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	504	107,843,643.94	0.867485%	0.837284%
60 Days	103	22,146,826.44	0.177284%	0.171945%
90 Days	49	10,905,986.19	0.084339%	0.084673%
120 Days	36	7,875,867.38	0.061963%	0.061147%
150 Days	33	7,623,134.07	0.056800%	0.059185%
180+ Days	104	20,943,963.55	0.179005%	0.162606%
	829	177,339,421.57	1.426875%	1.376841%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.017%
12 Month Average	0.006%

CDR	
Current Month	0.000%
3 Month Average	0.009%
12 Month Average	0.003%

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-Jun-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.002%
3 Month Average	0.003%
12 Month Average	0.001%

SDA	
Current Month	0.054%
3 Month Average	0.068%
12 Month Average	0.026%

CDR	
Current Month	0.029%
3 Month Average	0.035%
12 Month Average	0.012%

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-Jun-2019

6/10/2019

**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
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	21	5,044,180.18	2,247.97	0.045	2,247.97	0.00
2	188	47,443,656.10	20,603.71	0.043	20,603.71	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43808863	144,477.86	6.01	0.004	6.01	0.00
1	43747774	207,020.12	8.11	0.004	8.11	0.00
1	43809028	402,511.00	461.21	0.115	461.21	0.00
1	43808459	362,794.52	113.37	0.031	113.37	0.00
1	43806483	91,392.21	75.40	0.083	75.40	0.00
1	43805054	235,146.45	4.81	0.002	4.81	0.00
1	43801646	136,704.12	99.68	0.073	99.68	0.00
1	43798911	95,597.13	99.58	0.104	99.58	0.00
1	43797346	377,266.09	78.60	0.021	78.60	0.00
1	43794105	409,676.43	170.70	0.042	170.70	0.00
1	43793312	468,649.29	314.43	0.067	314.43	0.00
1	43762430	232,943.09	76.43	0.033	76.43	0.00
1	43790013	264,937.40	55.20	0.021	55.20	0.00
1	43784048	248,264.31	77.58	0.031	77.58	0.00
1	43782465	263,293.98	5.43	0.002	5.43	0.00
1	43781034	125,662.59	64.83	0.052	64.83	0.00
1	43780989	89,492.61	73.83	0.082	73.83	0.00
1	43765536	255,461.01	79.83	0.031	79.83	0.00
1	43764167	184,142.09	60.87	0.033	60.87	0.00
1	43750423	279,126.61	269.78	0.097	269.78	0.00
1	43793126	169,621.27	52.29	0.031	52.29	0.00
2	43830545	203,177.67	8.05	0.004	8.05	0.00
2	43830677	93,362.74	48.63	0.052	48.63	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	43830697	412,134.76	180.26	0.044	180.26	0.00
2	43830892	391,414.03	69.73	0.018	69.73	0.00
2	43831472	209,289.59	198.42	0.095	198.42	0.00
2	43830504	226,170.71	164.92	0.073	164.92	0.00
2	43832295	178,298.22	61.96	0.035	61.96	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43832303	231,444.00	144.65	0.062	144.65	0.00
2	43832276	323,682.04	101.15	0.031	101.15	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43830465	214,536.08	101.02	0.047	101.02	0.00
2	43828856	74,931.39	27.97	0.037	27.97	0.00
2	43830443	376,609.30	150.55	0.040	150.55	0.00
2	43829370	346,461.24	60.66	0.018	60.66	0.00
2	43829022	190,615.42	106.19	0.056	106.19	0.00
2	43828910	427,968.31	314.53	0.073	314.53	0.00
2	43832708	241,489.95	100.62	0.042	100.62	0.00
2	43836517	175,195.04	52.00	0.030	52.00	0.00
2	43830458	333,558.07	153.21	0.046	153.21	0.00
2	43836143	415,642.60	529.79	0.127	529.79	0.00
2	43841037	215,581.46	94.83	0.044	94.83	0.00
2	43840199	399,126.99	233.21	0.058	233.21	0.00
2	43839771	304,012.00	85.53	0.028	85.53	0.00
2	43838945	200,213.35	257.66	0.129	257.66	0.00
2	43838891	339,800.72	316.29	0.093	316.29	0.00
2	43837815	271,718.89	226.43	0.083	226.43	0.00
2	43837183	290,418.50	78.65	0.027	78.65	0.00
2	43837149	205,301.02	108.73	0.053	108.73	0.00
2	43836090	70,899.76	45.37	0.064	45.37	0.00
2	43824656	140,021.55	87.51	0.063	87.51	0.00
2	43833611	89,591.90	46.66	0.052	46.66	0.00
2	43828742	340,808.63	114.02	0.033	114.02	0.00
2	43836074	79,554.63	117.35	0.148	117.35	0.00
2	43835997	157,393.37	98.37	0.063	98.37	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	43835530	218,207.03	45.46	0.021	45.46	0.00
2	43835145	316,219.39	116.99	0.037	116.99	0.00
2	43834924	218,850.79	170.33	0.078	170.33	0.00
2	43834118	141,155.13	43.87	0.031	43.87	0.00
2	43833686	195,773.77	81.57	0.042	81.57	0.00
2	43836552	159,191.69	33.16	0.021	33.16	0.00
2	43816083	237,859.30	108.83	0.046	108.83	0.00
2	43825485	128,212.43	15.76	0.012	15.76	0.00
2	43819333	261,960.23	139.35	0.053	139.35	0.00
2	43818991	201,610.83	74.10	0.037	74.10	0.00
2	43818673	165,657.90	17.26	0.010	17.26	0.00
2	43818443	34,711.18	18.48	0.053	18.48	0.00
2	43818151	136,395.72	64.00	0.047	64.00	0.00
2	43818038	146,676.99	53.03	0.036	53.03	0.00
2	43818031	137,141.76	27.79	0.020	27.79	0.00
2	43820337	161,904.49	70.38	0.043	70.38	0.00
2	43816926	280,078.66	107.22	0.038	107.22	0.00
2	43820403	535,009.69	223.77	0.042	223.77	0.00
2	43815407	328,691.07	102.72	0.031	102.72	0.00
2	43814490	325,869.10	59.53	0.018	59.53	0.00
2	43813964	192,489.11	20.05	0.010	20.05	0.00
2	43812860	108,499.77	1.50	0.001	1.50	0.00
2	43811815	74,704.17	72.26	0.097	72.26	0.00
2	43811403	224,446.14	56.85	0.025	56.85	0.00
2	43810652	314,368.10	3.24	0.001	3.24	0.00
2	43810156	212,493.12	88.54	0.042	88.54	0.00
2	43817462	206,292.18	62.31	0.030	62.31	0.00
2	43824052	170,432.56	64.26	0.038	64.26	0.00
2	43828096	105,721.82	89.46	0.085	89.46	0.00
2	43827637	283,987.27	29.58	0.010	29.58	0.00
2	43826648	93,830.39	40.58	0.043	40.58	0.00
2	43826571	278,806.43	290.42	0.104	290.42	0.00
2	43826535	319,351.93	65.97	0.021	65.97	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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6/10/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43826271	339,638.34	92.47	0.027	92.47	0.00
2	43826233	218,786.95	50.03	0.023	50.03	0.00
2	43825510	218,449.17	91.02	0.042	91.02	0.00
2	43819757	195,332.26	173.17	0.089	173.17	0.00
2	43841313	162,101.18	135.08	0.083	135.08	0.00
2	43828322	138,756.30	57.82	0.042	57.82	0.00
2	43823780	136,289.87	13.27	0.010	13.27	0.00
2	43823409	243,515.26	154.24	0.063	154.24	0.00
2	43823119	330,016.09	240.64	0.073	240.64	0.00
2	43822741	155,909.60	43.48	0.028	43.48	0.00
2	43821562	316,481.53	84.52	0.027	84.52	0.00
2	43820718	182,917.29	56.67	0.031	56.67	0.00
2	43820673	171,525.35	97.75	0.057	97.75	0.00
2	43820601	156,761.24	102.61	0.065	102.61	0.00
2	43824694	170,521.42	103.00	0.060	103.00	0.00
2	43861008	400,595.36	202.42	0.051	202.42	0.00
2	43841064	115,985.40	53.95	0.047	53.95	0.00
2	43863440	421,710.04	242.76	0.058	242.76	0.00
2	43862745	295,529.03	200.30	0.068	200.30	0.00
2	43862402	162,925.01	86.12	0.053	86.12	0.00
2	43862302	230,970.76	168.42	0.073	168.42	0.00
2	43862164	372,196.98	234.59	0.063	234.59	0.00
2	43862125	320,498.36	203.03	0.063	203.03	0.00
2	43862041	350,729.71	10.71	0.003	10.71	0.00
2	43862035	273,465.92	170.92	0.062	170.92	0.00
2	43862024	126,875.10	66.08	0.052	66.08	0.00
2	43865162	324,036.75	67.51	0.021	67.51	0.00
2	43861739	355,991.84	58.06	0.016	58.06	0.00
2	43865251	113,487.34	9.53	0.008	9.53	0.00
2	43858827	164,556.28	68.57	0.042	68.57	0.00
2	43857123	250,809.88	26.13	0.010	26.13	0.00
2	43856292	195,247.25	40.68	0.021	40.68	0.00
2	43856237	414,351.96	13.49	0.003	13.49	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	43856088	194,808.75	142.55	0.073	142.55	0.00
2	43855655	184,753.05	40.40	0.022	40.40	0.00
2	43855514	66,725.24	34.75	0.052	34.75	0.00
2	43854633	262,391.93	82.00	0.031	82.00	0.00
2	43854594	411,740.95	155.67	0.038	155.67	0.00
2	43854538	375,563.91	66.16	0.018	66.16	0.00
2	43854531	371,645.20	138.81	0.037	138.81	0.00
2	43861777	239,884.43	180.29	0.075	180.29	0.00
2	43871081	94,759.14	60.93	0.064	60.93	0.00
2	43875511	375,438.22	234.65	0.063	234.65	0.00
2	43875397	115,416.04	55.37	0.048	55.37	0.00
2	43875350	291,041.48	90.95	0.031	90.95	0.00
2	43874891	203,580.69	74.01	0.036	74.01	0.00
2	43874498	246,245.99	39.62	0.016	39.62	0.00
2	43873489	213,891.94	111.40	0.052	111.40	0.00
2	43873267	413,237.87	16.22	0.004	16.22	0.00
2	43873081	309,336.84	235.00	0.076	235.00	0.00
2	43872136	146,189.61	83.60	0.057	83.60	0.00
2	43871516	413,621.55	231.24	0.056	231.24	0.00
2	43863569	248,461.38	88.76	0.036	88.76	0.00
2	43871231	334,791.12	278.99	0.083	278.99	0.00
2	43852465	110,033.34	67.88	0.062	67.88	0.00
2	43870820	382,279.59	79.64	0.021	79.64	0.00
2	43869592	435,007.45	181.25	0.042	181.25	0.00
2	43869417	153,637.14	80.02	0.052	80.02	0.00
2	43869405	367,731.89	191.53	0.052	191.53	0.00
2	43868873	229,979.49	95.82	0.042	95.82	0.00
2	43868277	292,227.29	213.08	0.073	213.08	0.00
2	43868265	147,460.38	153.60	0.104	153.60	0.00
2	43867128	378,680.07	157.78	0.042	157.78	0.00
2	43866196	118,204.31	25.66	0.022	25.66	0.00
2	43865594	156,688.64	65.29	0.042	65.29	0.00
2	43865301	288,512.66	177.64	0.062	177.64	0.00

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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	43871515	275,487.96	200.88	0.073	200.88	0.00
2	43843439	276,498.24	116.64	0.042	116.64	0.00
2	43845034	248,120.56	206.77	0.083	206.77	0.00
2	43844996	192,020.43	72.05	0.038	72.05	0.00
2	43844906	281,983.07	131.92	0.047	131.92	0.00
2	43844901	311,581.44	146.64	0.047	146.64	0.00
2	43844880	373,984.26	272.70	0.073	272.70	0.00
2	43844687	130,859.84	97.95	0.075	97.95	0.00
2	43844350	348,240.39	290.20	0.083	290.20	0.00
2	43843781	436,713.68	5.90	0.001	5.90	0.00
2	43843644	346,586.87	185.33	0.053	185.33	0.00
2	43843495	276,364.93	4.77	0.002	4.77	0.00
2	43853380	348,135.62	42.40	0.012	42.40	0.00
2	43843470	195,971.91	91.66	0.047	91.66	0.00
2	43845340	255,456.47	80.83	0.032	80.83	0.00
2	43843418	219,745.58	8.59	0.004	8.59	0.00
2	43842796	167,853.61	69.94	0.042	69.94	0.00
2	43842734	283,042.07	158.15	0.056	158.15	0.00
2	43842682	287,262.79	119.69	0.042	119.69	0.00
2	43842666	406,503.63	42.34	0.010	42.34	0.00
2	43842399	376,117.21	113.90	0.030	113.90	0.00
2	43841754	266,022.39	154.37	0.058	154.37	0.00
2	43841681	413,019.83	209.81	0.051	209.81	0.00
2	43841387	149,110.41	66.47	0.045	66.47	0.00
2	43841361	369,846.38	50.95	0.014	50.95	0.00
2	43876485	352,954.74	183.83	0.052	183.83	0.00
2	43843491	165,837.33	18.15	0.011	18.15	0.00
2	43848608	418,048.91	188.43	0.045	188.43	0.00
2	43841176	267,435.51	87.47	0.033	87.47	0.00
2	43852439	323,640.88	269.70	0.083	269.70	0.00
2	43852243	81,379.12	43.77	0.054	43.77	0.00
2	43851263	404,022.93	113.08	0.028	113.08	0.00
2	43850946	362,825.36	5.43	0.001	5.43	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	43850765	299,012.40	153.28	0.051	153.28	0.00
2	43850738	158,845.08	82.73	0.052	82.73	0.00
2	43850535	233,328.63	121.53	0.052	121.53	0.00
2	43849854	173,116.32	168.53	0.097	168.53	0.00
2	43849696	153,226.95	45.74	0.030	45.74	0.00
2	43849415	411,604.63	95.26	0.023	95.26	0.00
2	43845163	234,883.17	39.39	0.017	39.39	0.00
2	43849270	241,994.07	54.25	0.022	54.25	0.00
2	43845319	280,381.87	84.34	0.030	84.34	0.00
2	43848445	252,974.09	79.05	0.031	79.05	0.00
2	43848224	324,935.69	67.69	0.021	67.69	0.00
2	43848181	193,726.10	55.11	0.028	55.11	0.00
2	43846973	314,134.67	150.45	0.048	150.45	0.00
2	43846764	423,297.49	34.05	0.008	34.05	0.00
2	43846691	224,082.43	256.76	0.115	256.76	0.00
2	43846610	346,690.37	216.68	0.063	216.68	0.00
2	43846554	118,750.85	4.45	0.004	4.45	0.00
2	43845908	591,335.70	31.75	0.005	31.75	0.00
2	43845780	228,868.61	95.36	0.042	95.36	0.00
2	43852701	254,608.12	185.65	0.073	185.65	0.00
2	43849330	223,736.24	46.61	0.021	46.61	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	316,948.69	77,176.62	24.350

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	337,596.01	(39,895.82)	18,150.13	5.38

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43833880	316,948.69	77,176.62	24.350

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43838337	231,374.80	(41,395.82)	5,378.14	(17.89)
43828564	106,221.21	1,500.00	12,771.99	1.41

CONNECTICUT AVENUE SECURITIES

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

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

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
14	2,258,888.45	215,768.96	9.552

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,759.95	3.055
43765027	58,833.71	16,851.37	28.642
43800102	61,550.35	23,699.59	38.504
43801094	152,182.02	21,496.21	14.125
43812998	79,566.22	5,145.88	6.467
43819652	101,992.82	39,578.78	38.805
43819872	187,610.26	2,614.00	1.393
43824792	88,515.53	(13,402.44)	(15.141)
43828564	106,221.21	12,771.99	12.024
43832426	294,057.73	11,389.39	3.873
43833880	316,948.69	77,176.62	24.350
43838337	231,374.80	5,378.14	2.324
43848554	302,025.92	2,840.93	0.941
43872601	122,196.42	5,468.57	4.475

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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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	3	135,222.57	37,280.77	0.000 %	0	0.00	0.00	0.000 %	3	135,222.57	37,280.77	0.000 %
Total	3	135,222.57	37,280.77	0.000 %	0	0.00	0.00	0.000 %	3	135,222.57	37,280.77	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 2	0043828564	110,000.00	4.250 %	PA	95.00	360	11,271.99	04/30/2019	1,500.00	12,771.99
Group 2	0043833880	325,000.00	4.125 %	MD	97.00	360	77,176.62	05/31/2019	77,176.62	77,176.62
Group 2	0043838337	235,000.00	4.250 %	WY	93.00	360	46,773.96	04/30/2019	(41,395.85)	5,378.11

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.

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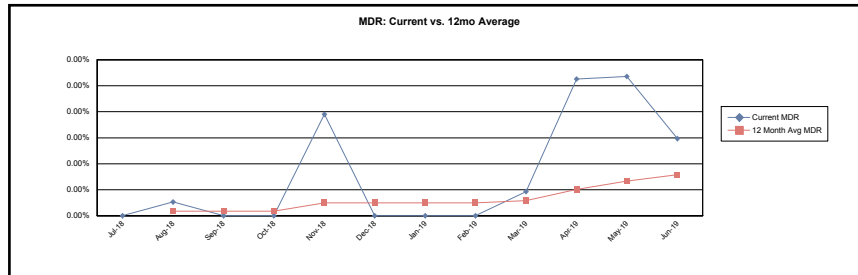
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Realized Loss Report - Collateral

Summary

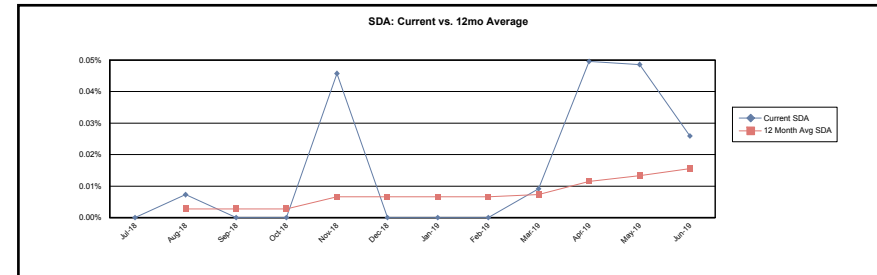
MDR

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



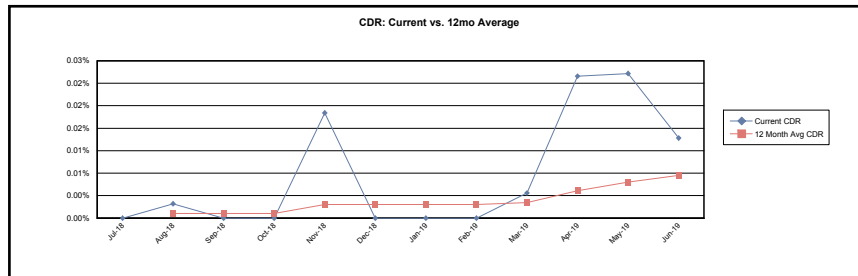
SDA

Current Month 0.026 %
3 Month Average 0.041 %
12 Month Average 0.016 %



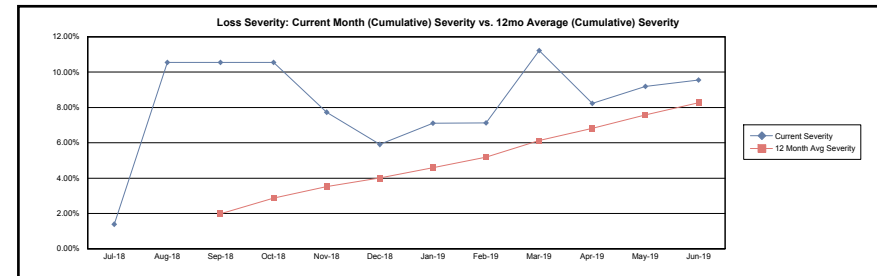
CDR

Current Month 0.014 %
3 Month Average 0.022 %
12 Month Average 0.008 %



Loss Severity

Current Month (Cumulative) 9.552 %
3 Month Average (Cumulative) 8.993 %
12 Month Average (Cumulative) 8.261 %



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

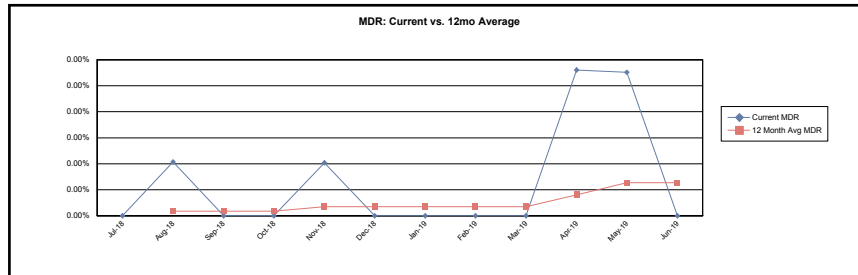
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Realized Loss Report - Collateral

Group 1

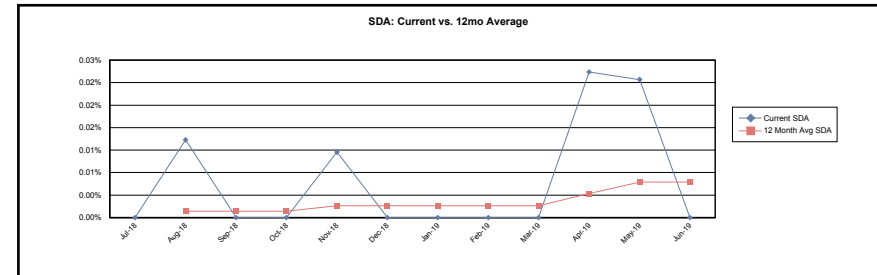
MDR

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



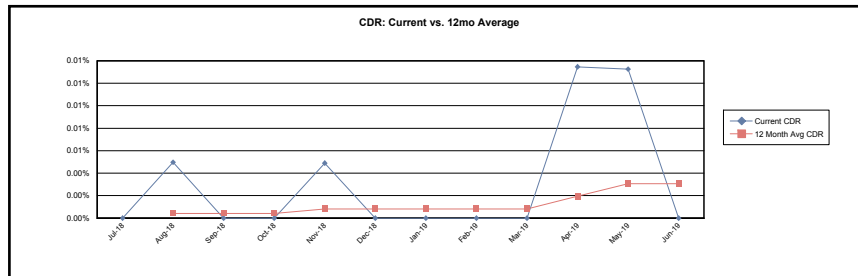
SDA

Current Month 0.000 %
3 Month Average 0.017 %
12 Month Average 0.006 %



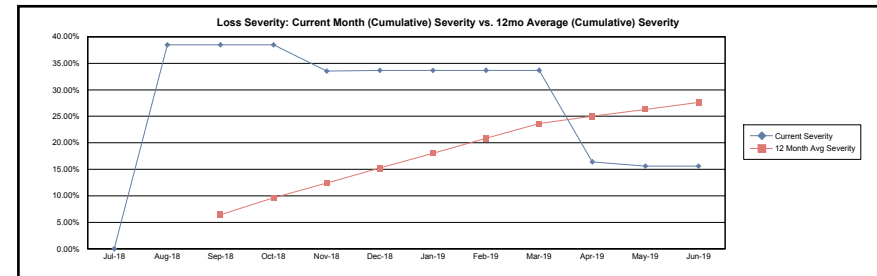
CDR

Current Month 0.000 %
3 Month Average 0.009 %
12 Month Average 0.003 %



Loss Severity

Current Month (Cumulative) 15.595 %
3 Month Average (Cumulative) 15.865 %
12 Month Average (Cumulative) 27.607 %



**Connecticut Avenue Securities
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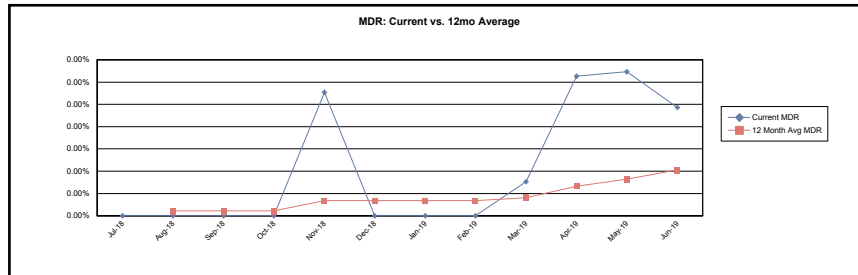
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Realized Loss Report - Collateral

Group 2

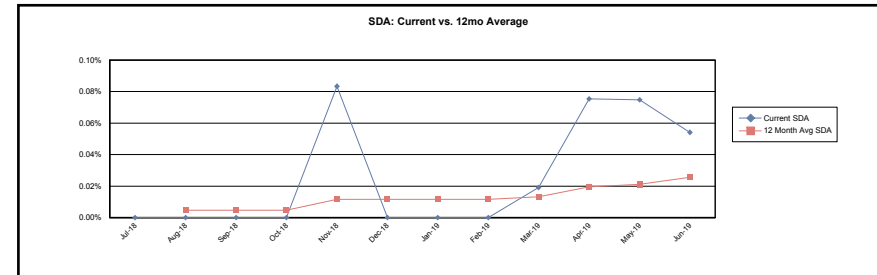
MDR

Current Month 0.002 %
3 Month Average 0.003 %
12 Month Average 0.001 %



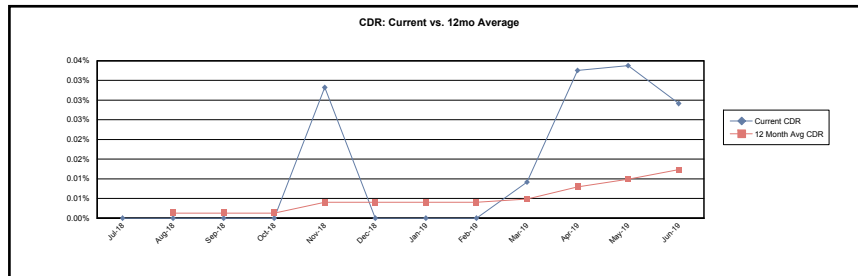
SDA

Current Month 0.054 %
3 Month Average 0.068 %
12 Month Average 0.026 %



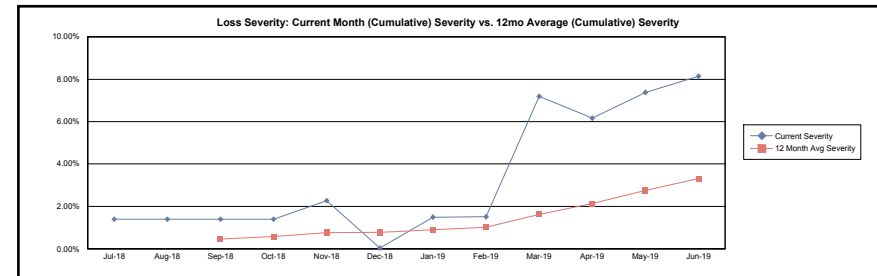
CDR

Current Month 0.029 %
3 Month Average 0.035 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 8.138 %
3 Month Average (Cumulative) 7.226 %
12 Month Average (Cumulative) 3.313 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 1.015 %
3 Month Average 0.821 %
12 Month Average 0.693 %

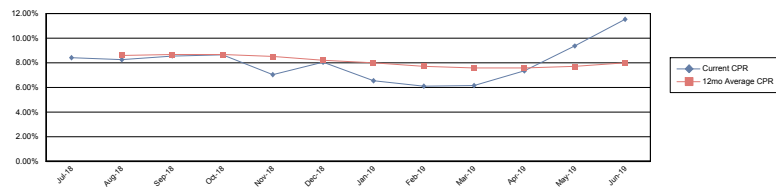
CPR

Current Month 11.528 %
3 Month Average 9.407 %
12 Month Average 7.995 %

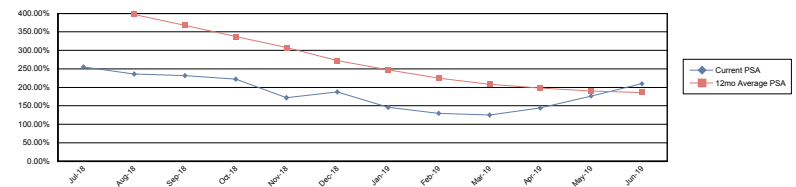
PSA

Current Month 209.803 %
3 Month Average 176.856 %
12 Month Average 186.325 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.923 %
3 Month Average 0.752 %
12 Month Average 0.705 %

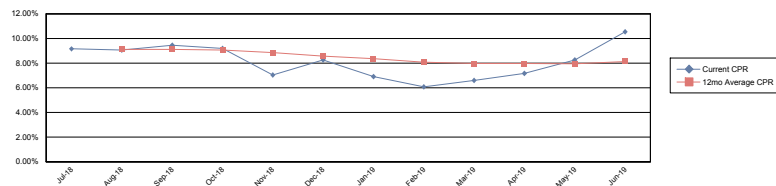
CPR

Current Month 10.534 %
3 Month Average 8.652 %
12 Month Average 8.134 %

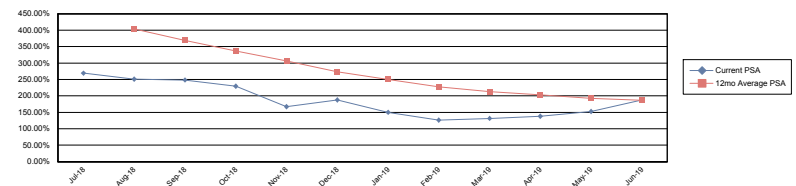
PSA

Current Month 188.089 %
3 Month Average 159.588 %
12 Month Average 186.689 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 1.112 %
3 Month Average 0.893 %
12 Month Average 0.680 %

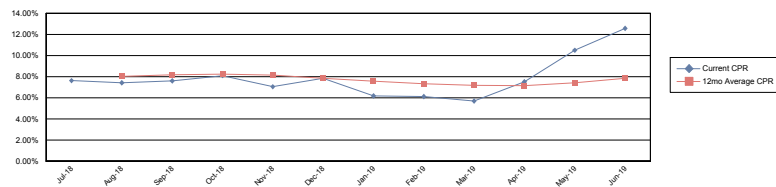
CPR

Current Month 12.557 %
3 Month Average 10.188 %
12 Month Average 7.844 %

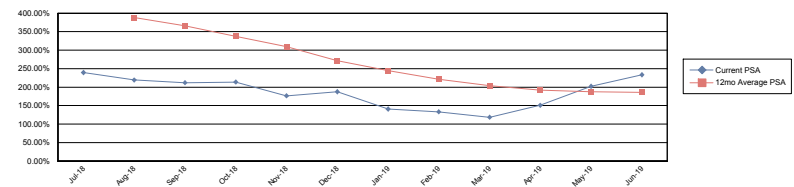
PSA

Current Month 233.255 %
3 Month Average 195.514 %
12 Month Average 185.697 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

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

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
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Distribution Date: 25-Jun-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.