

**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

12-Jul-2019 07:47:55 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		06/28/2019	0.00000 %	12,989,960,468.95	0.00	158,783,884.79	0.00	12,831,176,585.80	158,783,884.79	0.00
1M-1	30711XQS6	07/24/2019	3.15438 %	53,078,393.48	139,524.52	6,009,335.93	0.00	47,069,057.55	6,148,860.45	0.00
1M-1H		06/28/2019	0.00000 %	2,793,912.39	0.00	316,316.25	0.00	2,477,596.15	316,316.25	0.00
1M-2A	30711XQT4	07/24/2019	5.05438 %	93,986,000.00	395,867.47	0.00	0.00	93,986,000.00	395,867.47	0.00
1M-AH		06/28/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	07/24/2019	5.05438 %	93,986,000.00	395,867.47	0.00	0.00	93,986,000.00	395,867.47	0.00
1M-BH		06/28/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	07/24/2019	5.05438 %	93,986,000.00	395,867.47	0.00	0.00	93,986,000.00	395,867.47	0.00
1M-CH		06/28/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	07/24/2019	5.05438 %	281,958,000.00	1,187,602.40	0.00	0.00	281,958,000.00	1,187,602.40	0.00
1M-2H		06/28/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	07/24/2019	6.55438 %	78,322,000.00	427,793.46	0.00	0.00	78,322,000.00	427,793.46	0.00
1B-1H		06/28/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		06/28/2019	0.00000 %	82,377,864.88	0.00	0.00	1.64	82,377,863.24	0.00	66,808.76
1A-I1	30711XQZ0	07/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	07/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	07/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	07/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	07/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	07/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	07/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	07/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	07/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	07/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	07/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	07/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	07/24/2019	3.25438 %	93,986,000.00	254,888.47	0.00	0.00	93,986,000.00	254,888.47	0.00
1E-A2	30711XRA4	07/24/2019	3.65438 %	93,986,000.00	286,217.13	0.00	0.00	93,986,000.00	286,217.13	0.00
1E-A3	30711XRC0	07/24/2019	4.05438 %	93,986,000.00	317,545.80	0.00	0.00	93,986,000.00	317,545.80	0.00
1E-A4	30711XRE6	07/24/2019	4.45438 %	93,986,000.00	348,874.47	0.00	0.00	93,986,000.00	348,874.47	0.00
1E-B1	30711XRG1	07/24/2019	3.25438 %	93,986,000.00	254,888.47	0.00	0.00	93,986,000.00	254,888.47	0.00
1E-B2	30711XRJ5	07/24/2019	3.65438 %	93,986,000.00	286,217.13	0.00	0.00	93,986,000.00	286,217.13	0.00
1E-B3	30711XRL0	07/24/2019	4.05438 %	93,986,000.00	317,545.80	0.00	0.00	93,986,000.00	317,545.80	0.00
1E-B4	30711XRN6	07/24/2019	4.45438 %	93,986,000.00	348,874.47	0.00	0.00	93,986,000.00	348,874.47	0.00
1E-C1	30711XRQ9	07/24/2019	3.25438 %	93,986,000.00	254,888.47	0.00	0.00	93,986,000.00	254,888.47	0.00
1E-C2	30711XRS5	07/24/2019	3.65438 %	93,986,000.00	286,217.13	0.00	0.00	93,986,000.00	286,217.13	0.00
1E-C3	30711XRU0	07/24/2019	4.05438 %	93,986,000.00	317,545.80	0.00	0.00	93,986,000.00	317,545.80	0.00
1E-C4	30711XRW6	07/24/2019	4.45438 %	93,986,000.00	348,874.47	0.00	0.00	93,986,000.00	348,874.47	0.00
1E-D1	30711XRY2	07/24/2019	3.25438 %	187,972,000.00	509,776.93	0.00	0.00	187,972,000.00	509,776.93	0.00
1E-D2	30711XRZ9	07/24/2019	3.65438 %	187,972,000.00	572,434.26	0.00	0.00	187,972,000.00	572,434.26	0.00
1E-D3	30711XSA3	07/24/2019	4.05438 %	187,972,000.00	635,091.60	0.00	0.00	187,972,000.00	635,091.60	0.00
1E-D4	30711XSB1	07/24/2019	4.45438 %	187,972,000.00	697,748.93	0.00	0.00	187,972,000.00	697,748.93	0.00
1E-D5	30711XSC9	07/24/2019	5.05438 %	187,972,000.00	791,734.93	0.00	0.00	187,972,000.00	791,734.93	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	07/24/2019	3.25438 %	187,972,000.00	509,776.93	0.00	0.00	187,972,000.00	509,776.93	0.00
1E-F2	30711XSE5	07/24/2019	3.65438 %	187,972,000.00	572,434.26	0.00	0.00	187,972,000.00	572,434.26	0.00
1E-F3	30711XSF2	07/24/2019	4.05438 %	187,972,000.00	635,091.60	0.00	0.00	187,972,000.00	635,091.60	0.00
1E-F4	30711XSG0	07/24/2019	4.45438 %	187,972,000.00	697,748.93	0.00	0.00	187,972,000.00	697,748.93	0.00
1E-F5	30711XSH8	07/24/2019	5.05438 %	187,972,000.00	791,734.93	0.00	0.00	187,972,000.00	791,734.93	0.00
1X-1	30711XSJ4	07/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	07/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	07/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	07/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	07/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	07/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	07/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	07/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		06/28/2019	0.00000 %	12,300,167,909.93	0.00	197,170,756.61	0.00	12,102,997,153.31	197,170,756.61	0.00
2M-1	30711XSS4	07/24/2019	3.15438 %	42,830,842.15	112,587.29	8,832,301.41	0.00	33,998,540.74	8,944,888.70	0.00
2M-1H		06/28/2019	0.00000 %	2,254,470.12	0.00	464,902.36	0.00	1,789,567.76	464,902.36	0.00
2M-2A	30711XST2	07/24/2019	5.20438 %	119,342,000.00	517,584.26	0.00	0.00	119,342,000.00	517,584.26	0.00
2M-AH		06/28/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	07/24/2019	5.20438 %	120,816,000.00	523,976.98	0.00	0.00	120,816,000.00	523,976.98	0.00
2M-BH		06/28/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	07/24/2019	5.20438 %	120,816,000.00	523,976.98	0.00	0.00	120,816,000.00	523,976.98	0.00
2M-CH		06/28/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	07/24/2019	5.20438 %	360,974,000.00	1,565,538.22	0.00	0.00	360,974,000.00	1,565,538.22	0.00
2M-2H		06/28/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	07/24/2019	6.85438 %	73,668,000.00	420,790.39	0.00	0.00	73,668,000.00	420,790.39	0.00
2B-1H		06/28/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		06/28/2019	0.00000 %	77,396,803.17	0.00	0.00	(3,950.85)	77,400,754.02	0.00	145,010.98
2A-I1	30711XSZ8	07/24/2019	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	07/24/2019	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	07/24/2019	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	07/24/2019	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	07/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	07/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	07/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	07/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	07/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	07/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	07/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	07/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	07/24/2019	3.40438 %	119,342,000.00	338,571.26	0.00	0.00	119,342,000.00	338,571.26	0.00
2E-A2	30711XTA2	07/24/2019	3.80438 %	119,342,000.00	378,351.93	0.00	0.00	119,342,000.00	378,351.93	0.00
2E-A3	30711XTC8	07/24/2019	4.20438 %	119,342,000.00	418,132.60	0.00	0.00	119,342,000.00	418,132.60	0.00
2E-A4	30711XTE4	07/24/2019	4.60438 %	119,342,000.00	457,913.26	0.00	0.00	119,342,000.00	457,913.26	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	07/24/2019	3.40438 %	120,816,000.00	342,752.98	0.00	0.00	120,816,000.00	342,752.98	0.00
2E-B2	30711XTJ3	07/24/2019	3.80438 %	120,816,000.00	383,024.98	0.00	0.00	120,816,000.00	383,024.98	0.00
2E-B3	30711XTL8	07/24/2019	4.20438 %	120,816,000.00	423,296.98	0.00	0.00	120,816,000.00	423,296.98	0.00
2E-B4	30711XTN4	07/24/2019	4.60438 %	120,816,000.00	463,568.98	0.00	0.00	120,816,000.00	463,568.98	0.00
2E-C1	30711XTQ7	07/24/2019	3.40438 %	120,816,000.00	342,752.98	0.00	0.00	120,816,000.00	342,752.98	0.00
2E-C2	30711XTS3	07/24/2019	3.80438 %	120,816,000.00	383,024.98	0.00	0.00	120,816,000.00	383,024.98	0.00
2E-C3	30711XTU8	07/24/2019	4.20438 %	120,816,000.00	423,296.98	0.00	0.00	120,816,000.00	423,296.98	0.00
2E-C4	30711XTW4	07/24/2019	4.60438 %	120,816,000.00	463,568.98	0.00	0.00	120,816,000.00	463,568.98	0.00
2E-D1	30711XTY0	07/24/2019	3.40438 %	240,158,000.00	681,324.24	0.00	0.00	240,158,000.00	681,324.24	0.00
2E-D2	30711XTZ7	07/24/2019	3.80438 %	240,158,000.00	761,376.91	0.00	0.00	240,158,000.00	761,376.91	0.00
2E-D3	30711XUA0	07/24/2019	4.20438 %	240,158,000.00	841,429.58	0.00	0.00	240,158,000.00	841,429.58	0.00
2E-D4	30711XUB8	07/24/2019	4.60438 %	240,158,000.00	921,482.24	0.00	0.00	240,158,000.00	921,482.24	0.00
2E-D5	30711XUC6	07/24/2019	5.20438 %	240,158,000.00	1,041,561.24	0.00	0.00	240,158,000.00	1,041,561.24	0.00
2E-F1	30711XUD4	07/24/2019	3.40438 %	241,632,000.00	685,505.96	0.00	0.00	241,632,000.00	685,505.96	0.00
2E-F2	30711XUE2	07/24/2019	3.80438 %	241,632,000.00	766,049.96	0.00	0.00	241,632,000.00	766,049.96	0.00
2E-F3	30711XUF9	07/24/2019	4.20438 %	241,632,000.00	846,593.96	0.00	0.00	241,632,000.00	846,593.96	0.00
2E-F4	30711XUG7	07/24/2019	4.60438 %	241,632,000.00	927,137.96	0.00	0.00	241,632,000.00	927,137.96	0.00
2E-F5	30711XUH5	07/24/2019	5.20438 %	241,632,000.00	1,047,953.96	0.00	0.00	241,632,000.00	1,047,953.96	0.00
2X-1	30711XUJ1	07/24/2019	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	07/24/2019	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	07/24/2019	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	07/24/2019	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	07/24/2019	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	07/24/2019	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	07/24/2019	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	07/24/2019	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				33,924,799,238.07	35,984,464.72	371,577,497.35	(3,949.21)	33,553,225,691.57	407,561,962.07	211,819.74

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	12,989,960,468.95	23,052,756.15	135,731,128.64	0.00	0.00	158,783,884.79	12,831,176,585.80	0.80890742	158,783,884.79
1M-1	156,644,000.00	53,078,393.48	872,454.76	5,136,881.17	0.00	0.00	6,009,335.93	47,069,057.55	0.30048427	6,009,335.93
1M-1H	8,245,344.00	2,793,912.39	45,923.81	270,392.43	0.00	0.00	316,316.25	2,477,596.15	0.30048427	316,316.25
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,377,864.88	0.00	0.00	0.00	1.64	1.64	82,377,863.24	0.99918965	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	12,300,167,909.93	20,580,296.96	176,590,459.65	0.00	0.00	197,170,756.61	12,102,997,153.31	0.81501587	197,170,756.61
2M-1	117,869,000.00	42,830,842.15	921,916.78	7,910,384.63	0.00	0.00	8,832,301.41	33,998,540.74	0.28844345	8,832,301.41
2M-1H	6,204,224.00	2,254,470.12	48,526.57	416,375.79	0.00	0.00	464,902.36	1,789,567.76	0.28844345	464,902.36
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	77,396,803.17	0.00	0.00	0.00	(3,950.85)	(3,950.85)	77,400,754.02	0.99812999	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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Series 2017-C06**

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	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	33,924,799,238.07	45,521,875.03	326,055,622.31	0.00	(3,949.21)	371,573,548.14	33,553,225,691.57	0.84869115	371,577,497.35

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Series 2017-C06**

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

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Principal Distribution 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	818.91752853	1.45329973	8.55680821	0.00000000	0.00000000	10.01010795	808.90742069	0.80890742	10.01010795
1M-1	156,644,000.00	338.84728097	5.56966599	32.79334778	0.00000000	0.00000000	38.36301378	300.48426719	0.30048427	38.36301378
1M-1H	8,245,344.00	338.84728036	5.56966574	32.79334737	0.00000000	0.00000000	38.36301433	300.48426724	0.30048427	38.36301433
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	0.00001989	0.00001989	999.18965340	0.99918965	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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www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	828.29335268	1.38587727	11.89160221	0.00000000	0.00000000	13.27747948	815.01587320	0.81501587	13.27747948
2M-1	117,869,000.00	363.37664823	7.82153730	67.11166320	0.00000000	0.00000000	74.93320050	288.44344773	0.28844345	74.93320050
2M-1H	6,204,224.00	363.37664791	7.82153739	67.11166296	0.00000000	0.00000000	74.93320035	288.44344756	0.28844345	74.93320035
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	998.07904623	0.00000000	0.00000000	0.00000000	(0.05094862)	(0.05094862)	998.12999485	0.99812999	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 %	12,989,960,468.95	0.00	0.00	0.00	0.00	0.00	0.00	12,831,176,585.80
1M-1	06/25/19 - 07/24/19	30	3.15438 %	53,078,393.48	139,524.52	0.00	0.00	0.00	139,524.52	0.00	47,069,057.55
1M-1H	N/A	N/A	0.00000 %	2,793,912.39	0.00	0.00	0.00	0.00	0.00	0.00	2,477,596.15
1M-2A	06/25/19 - 07/24/19	30	5.05438 %	93,986,000.00	395,867.47	0.00	0.00	0.00	395,867.47	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	06/25/19 - 07/24/19	30	5.05438 %	93,986,000.00	395,867.47	0.00	0.00	0.00	395,867.47	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	06/25/19 - 07/24/19	30	5.05438 %	93,986,000.00	395,867.47	0.00	0.00	0.00	395,867.47	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	06/25/19 - 07/24/19	30	5.05438 %	281,958,000.00	1,187,602.40	0.00	0.00	0.00	1,187,602.40	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	06/25/19 - 07/24/19	30	6.55438 %	78,322,000.00	427,793.46	0.00	0.00	0.00	427,793.46	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	82,377,863.24
1A-I1	06/25/19 - 07/24/19	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1A-I2	06/25/19 - 07/24/19	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1A-I3	06/25/19 - 07/24/19	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1A-I4	06/25/19 - 07/24/19	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1B-I1	06/25/19 - 07/24/19	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1B-I2	06/25/19 - 07/24/19	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1B-I3	06/25/19 - 07/24/19	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1B-I4	06/25/19 - 07/24/19	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1C-I1	06/25/19 - 07/24/19	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1C-I2	06/25/19 - 07/24/19	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1C-I3	06/25/19 - 07/24/19	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1C-I4	06/25/19 - 07/24/19	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1E-A1	06/25/19 - 07/24/19	30	3.25438 %	93,986,000.00	254,888.47	0.00	0.00	0.00	254,888.47	0.00	93,986,000.00
1E-A2	06/25/19 - 07/24/19	30	3.65438 %	93,986,000.00	286,217.13	0.00	0.00	0.00	286,217.13	0.00	93,986,000.00
1E-A3	06/25/19 - 07/24/19	30	4.05438 %	93,986,000.00	317,545.80	0.00	0.00	0.00	317,545.80	0.00	93,986,000.00
1E-A4	06/25/19 - 07/24/19	30	4.45438 %	93,986,000.00	348,874.47	0.00	0.00	0.00	348,874.47	0.00	93,986,000.00
1E-B1	06/25/19 - 07/24/19	30	3.25438 %	93,986,000.00	254,888.47	0.00	0.00	0.00	254,888.47	0.00	93,986,000.00
1E-B2	06/25/19 - 07/24/19	30	3.65438 %	93,986,000.00	286,217.13	0.00	0.00	0.00	286,217.13	0.00	93,986,000.00
1E-B3	06/25/19 - 07/24/19	30	4.05438 %	93,986,000.00	317,545.80	0.00	0.00	0.00	317,545.80	0.00	93,986,000.00
1E-B4	06/25/19 - 07/24/19	30	4.45438 %	93,986,000.00	348,874.47	0.00	0.00	0.00	348,874.47	0.00	93,986,000.00
1E-C1	06/25/19 - 07/24/19	30	3.25438 %	93,986,000.00	254,888.47	0.00	0.00	0.00	254,888.47	0.00	93,986,000.00
1E-C2	06/25/19 - 07/24/19	30	3.65438 %	93,986,000.00	286,217.13	0.00	0.00	0.00	286,217.13	0.00	93,986,000.00
1E-C3	06/25/19 - 07/24/19	30	4.05438 %	93,986,000.00	317,545.80	0.00	0.00	0.00	317,545.80	0.00	93,986,000.00
1E-C4	06/25/19 - 07/24/19	30	4.45438 %	93,986,000.00	348,874.47	0.00	0.00	0.00	348,874.47	0.00	93,986,000.00
1E-D1	06/25/19 - 07/24/19	30	3.25438 %	187,972,000.00	509,776.93	0.00	0.00	0.00	509,776.93	0.00	187,972,000.00
1E-D2	06/25/19 - 07/24/19	30	3.65438 %	187,972,000.00	572,434.26	0.00	0.00	0.00	572,434.26	0.00	187,972,000.00
1E-D3	06/25/19 - 07/24/19	30	4.05438 %	187,972,000.00	635,091.60	0.00	0.00	0.00	635,091.60	0.00	187,972,000.00
1E-D4	06/25/19 - 07/24/19	30	4.45438 %	187,972,000.00	697,748.93	0.00	0.00	0.00	697,748.93	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	06/25/19 - 07/24/19	30	5.05438 %	187,972,000.00	791,734.93	0.00	0.00	0.00	791,734.93	0.00	187,972,000.00
1E-F1	06/25/19 - 07/24/19	30	3.25438 %	187,972,000.00	509,776.93	0.00	0.00	0.00	509,776.93	0.00	187,972,000.00
1E-F2	06/25/19 - 07/24/19	30	3.65438 %	187,972,000.00	572,434.26	0.00	0.00	0.00	572,434.26	0.00	187,972,000.00
1E-F3	06/25/19 - 07/24/19	30	4.05438 %	187,972,000.00	635,091.60	0.00	0.00	0.00	635,091.60	0.00	187,972,000.00
1E-F4	06/25/19 - 07/24/19	30	4.45438 %	187,972,000.00	697,748.93	0.00	0.00	0.00	697,748.93	0.00	187,972,000.00
1E-F5	06/25/19 - 07/24/19	30	5.05438 %	187,972,000.00	791,734.93	0.00	0.00	0.00	791,734.93	0.00	187,972,000.00
1X-1	06/25/19 - 07/24/19	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1X-2	06/25/19 - 07/24/19	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1X-3	06/25/19 - 07/24/19	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1X-4	06/25/19 - 07/24/19	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
1Y-1	06/25/19 - 07/24/19	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1Y-2	06/25/19 - 07/24/19	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1Y-3	06/25/19 - 07/24/19	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1Y-4	06/25/19 - 07/24/19	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	12,300,167,909.93	0.00	0.00	0.00	0.00	0.00	0.00	12,102,997,153.31
2M-1	06/25/19 - 07/24/19	30	3.15438 %	42,830,842.15	112,587.29	0.00	0.00	0.00	112,587.29	0.00	33,998,540.74
2M-1H	N/A	N/A	0.00000 %	2,254,470.12	0.00	0.00	0.00	0.00	0.00	0.00	1,789,567.76
2M-2A	06/25/19 - 07/24/19	30	5.20438 %	119,342,000.00	517,584.26	0.00	0.00	0.00	517,584.26	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	06/25/19 - 07/24/19	30	5.20438 %	120,816,000.00	523,976.98	0.00	0.00	0.00	523,976.98	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	06/25/19 - 07/24/19	30	5.20438 %	120,816,000.00	523,976.98	0.00	0.00	0.00	523,976.98	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	06/25/19 - 07/24/19	30	5.20438 %	360,974,000.00	1,565,538.22	0.00	0.00	0.00	1,565,538.22	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	06/25/19 - 07/24/19	30	6.85438 %	73,668,000.00	420,790.39	0.00	0.00	0.00	420,790.39	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 %	77,396,803.17	0.00	0.00	0.00	0.00	0.00	0.00	77,400,754.02
2A-I1	06/25/19 - 07/24/19	30	1.80000 %	119,342,000.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00	119,342,000.00
2A-I2	06/25/19 - 07/24/19	30	1.40000 %	119,342,000.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00	119,342,000.00
2A-I3	06/25/19 - 07/24/19	30	1.00000 %	119,342,000.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00	119,342,000.00
2A-I4	06/25/19 - 07/24/19	30	0.60000 %	119,342,000.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00	119,342,000.00
2B-I1	06/25/19 - 07/24/19	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2B-I2	06/25/19 - 07/24/19	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2B-I3	06/25/19 - 07/24/19	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2B-I4	06/25/19 - 07/24/19	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2C-I1	06/25/19 - 07/24/19	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	06/25/19 - 07/24/19	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	06/25/19 - 07/24/19	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	06/25/19 - 07/24/19	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	06/25/19 - 07/24/19	30	3.40438 %	119,342,000.00	338,571.26	0.00	0.00	0.00	338,571.26	0.00	119,342,000.00
2E-A2	06/25/19 - 07/24/19	30	3.80438 %	119,342,000.00	378,351.93	0.00	0.00	0.00	378,351.93	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	06/25/19 - 07/24/19	30	4.20438 %	119,342,000.00	418,132.60	0.00	0.00	0.00	418,132.60	0.00	119,342,000.00
2E-A4	06/25/19 - 07/24/19	30	4.60438 %	119,342,000.00	457,913.26	0.00	0.00	0.00	457,913.26	0.00	119,342,000.00
2E-B1	06/25/19 - 07/24/19	30	3.40438 %	120,816,000.00	342,752.98	0.00	0.00	0.00	342,752.98	0.00	120,816,000.00
2E-B2	06/25/19 - 07/24/19	30	3.80438 %	120,816,000.00	383,024.98	0.00	0.00	0.00	383,024.98	0.00	120,816,000.00
2E-B3	06/25/19 - 07/24/19	30	4.20438 %	120,816,000.00	423,296.98	0.00	0.00	0.00	423,296.98	0.00	120,816,000.00
2E-B4	06/25/19 - 07/24/19	30	4.60438 %	120,816,000.00	463,568.98	0.00	0.00	0.00	463,568.98	0.00	120,816,000.00
2E-C1	06/25/19 - 07/24/19	30	3.40438 %	120,816,000.00	342,752.98	0.00	0.00	0.00	342,752.98	0.00	120,816,000.00
2E-C2	06/25/19 - 07/24/19	30	3.80438 %	120,816,000.00	383,024.98	0.00	0.00	0.00	383,024.98	0.00	120,816,000.00
2E-C3	06/25/19 - 07/24/19	30	4.20438 %	120,816,000.00	423,296.98	0.00	0.00	0.00	423,296.98	0.00	120,816,000.00
2E-C4	06/25/19 - 07/24/19	30	4.60438 %	120,816,000.00	463,568.98	0.00	0.00	0.00	463,568.98	0.00	120,816,000.00
2E-D1	06/25/19 - 07/24/19	30	3.40438 %	240,158,000.00	681,324.24	0.00	0.00	0.00	681,324.24	0.00	240,158,000.00
2E-D2	06/25/19 - 07/24/19	30	3.80438 %	240,158,000.00	761,376.91	0.00	0.00	0.00	761,376.91	0.00	240,158,000.00
2E-D3	06/25/19 - 07/24/19	30	4.20438 %	240,158,000.00	841,429.58	0.00	0.00	0.00	841,429.58	0.00	240,158,000.00
2E-D4	06/25/19 - 07/24/19	30	4.60438 %	240,158,000.00	921,482.24	0.00	0.00	0.00	921,482.24	0.00	240,158,000.00
2E-D5	06/25/19 - 07/24/19	30	5.20438 %	240,158,000.00	1,041,561.24	0.00	0.00	0.00	1,041,561.24	0.00	240,158,000.00
2E-F1	06/25/19 - 07/24/19	30	3.40438 %	241,632,000.00	685,505.96	0.00	0.00	0.00	685,505.96	0.00	241,632,000.00
2E-F2	06/25/19 - 07/24/19	30	3.80438 %	241,632,000.00	766,049.96	0.00	0.00	0.00	766,049.96	0.00	241,632,000.00
2E-F3	06/25/19 - 07/24/19	30	4.20438 %	241,632,000.00	846,593.96	0.00	0.00	0.00	846,593.96	0.00	241,632,000.00
2E-F4	06/25/19 - 07/24/19	30	4.60438 %	241,632,000.00	927,137.96	0.00	0.00	0.00	927,137.96	0.00	241,632,000.00
2E-F5	06/25/19 - 07/24/19	30	5.20438 %	241,632,000.00	1,047,953.96	0.00	0.00	0.00	1,047,953.96	0.00	241,632,000.00
2X-1	06/25/19 - 07/24/19	30	1.80000 %	240,158,000.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00	240,158,000.00
2X-2	06/25/19 - 07/24/19	30	1.40000 %	240,158,000.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00	240,158,000.00
2X-3	06/25/19 - 07/24/19	30	1.00000 %	240,158,000.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00	240,158,000.00
2X-4	06/25/19 - 07/24/19	30	0.60000 %	240,158,000.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00	240,158,000.00
2Y-1	06/25/19 - 07/24/19	30	1.80000 %	241,632,000.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00	241,632,000.00
2Y-2	06/25/19 - 07/24/19	30	1.40000 %	241,632,000.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00	241,632,000.00
2Y-3	06/25/19 - 07/24/19	30	1.00000 %	241,632,000.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00	241,632,000.00
2Y-4	06/25/19 - 07/24/19	30	0.60000 %	241,632,000.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00	241,632,000.00
Totals					35,984,464.72	0.00	0.00	0.00	35,984,464.72	0.00	

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

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

Contact: Customer Service - CTSLink
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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 %	818.91752853	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	808.90742069
1M-1	156,644,000.00	3.15438 %	338.84728097	0.89071091	0.00000000	0.00000000	0.00000000	0.89071091	0.00000000	300.48426719
1M-1H	8,245,344.00	0.00000 %	338.84728036	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	300.48426724
1M-2A	93,986,000.00	5.05438 %	1000.00000000	4.21198338	0.00000000	0.00000000	0.00000000	4.21198338	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	5.05438 %	1000.00000000	4.21198338	0.00000000	0.00000000	0.00000000	4.21198338	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	5.05438 %	1000.00000000	4.21198338	0.00000000	0.00000000	0.00000000	4.21198338	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	5.05438 %	1000.00000000	4.21198335	0.00000000	0.00000000	0.00000000	4.21198335	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	6.55438 %	1000.00000000	5.46198335	0.00000000	0.00000000	0.00000000	5.46198335	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	999.18965340
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.25438 %	1000.00000000	2.71198338	0.00000000	0.00000000	0.00000000	2.71198338	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.65438 %	1000.00000000	3.04531664	0.00000000	0.00000000	0.00000000	3.04531664	0.00000000	1000.00000000
1E-A3	93,986,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.45438 %	1000.00000000	3.71198338	0.00000000	0.00000000	0.00000000	3.71198338	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.25438 %	1000.00000000	2.71198338	0.00000000	0.00000000	0.00000000	2.71198338	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.65438 %	1000.00000000	3.04531664	0.00000000	0.00000000	0.00000000	3.04531664	0.00000000	1000.00000000
1E-B3	93,986,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.45438 %	1000.00000000	3.71198338	0.00000000	0.00000000	0.00000000	3.71198338	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.25438 %	1000.00000000	2.71198338	0.00000000	0.00000000	0.00000000	2.71198338	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.65438 %	1000.00000000	3.04531664	0.00000000	0.00000000	0.00000000	3.04531664	0.00000000	1000.00000000
1E-C3	93,986,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.45438 %	1000.00000000	3.71198338	0.00000000	0.00000000	0.00000000	3.71198338	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.25438 %	1000.00000000	2.71198333	0.00000000	0.00000000	0.00000000	2.71198333	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.65438 %	1000.00000000	3.04531664	0.00000000	0.00000000	0.00000000	3.04531664	0.00000000	1000.00000000
1E-D3	187,972,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.45438 %	1000.00000000	3.71198333	0.00000000	0.00000000	0.00000000	3.71198333	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	5.05438 %	1000.00000000	4.21198333	0.00000000	0.00000000	0.00000000	4.21198333	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.25438 %	1000.00000000	2.71198333	0.00000000	0.00000000	0.00000000	2.71198333	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.65438 %	1000.00000000	3.04531664	0.00000000	0.00000000	0.00000000	3.04531664	0.00000000	1000.00000000
1E-F3	187,972,000.00	4.05438 %	1000.00000000	3.37865001	0.00000000	0.00000000	0.00000000	3.37865001	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.45438 %	1000.00000000	3.71198333	0.00000000	0.00000000	0.00000000	3.71198333	0.00000000	1000.00000000
1E-F5	187,972,000.00	5.05438 %	1000.00000000	4.21198333	0.00000000	0.00000000	0.00000000	4.21198333	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	828.29335268	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	815.01587320
2M-1	117,869,000.00	3.15438 %	363.37664823	0.95519000	0.00000000	0.00000000	0.00000000	0.95519000	0.00000000	288.44344773
2M-1H	6,204,224.00	0.00000 %	363.37664791	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	288.44344756
2M-2A	119,342,000.00	5.20438 %	1000.00000000	4.33698329	0.00000000	0.00000000	0.00000000	4.33698329	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	5.20438 %	1000.00000000	4.33698335	0.00000000	0.00000000	0.00000000	4.33698335	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	5.20438 %	1000.00000000	4.33698335	0.00000000	0.00000000	0.00000000	4.33698335	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	5.20438 %	1000.00000000	4.33698333	0.00000000	0.00000000	0.00000000	4.33698333	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	6.85438 %	1000.00000000	5.71198336	0.00000000	0.00000000	0.00000000	5.71198336	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 %	998.07904623	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.12999485
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.40438 %	1000.00000000	2.83698329	0.00000000	0.00000000	0.00000000	2.83698329	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.80438 %	1000.00000000	3.17031665	0.00000000	0.00000000	0.00000000	3.17031665	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	4.20438 %	1000.00000000	3.50365001	0.00000000	0.00000000	0.00000000	3.50365001	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.60438 %	1000.00000000	3.83698329	0.00000000	0.00000000	0.00000000	3.83698329	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.40438 %	1000.00000000	2.83698335	0.00000000	0.00000000	0.00000000	2.83698335	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.80438 %	1000.00000000	3.17031668	0.00000000	0.00000000	0.00000000	3.17031668	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.20438 %	1000.00000000	3.50365001	0.00000000	0.00000000	0.00000000	3.50365001	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.60438 %	1000.00000000	3.83698335	0.00000000	0.00000000	0.00000000	3.83698335	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.40438 %	1000.00000000	2.83698335	0.00000000	0.00000000	0.00000000	2.83698335	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.80438 %	1000.00000000	3.17031668	0.00000000	0.00000000	0.00000000	3.17031668	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.20438 %	1000.00000000	3.50365001	0.00000000	0.00000000	0.00000000	3.50365001	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.60438 %	1000.00000000	3.83698335	0.00000000	0.00000000	0.00000000	3.83698335	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.40438 %	1000.00000000	2.83698332	0.00000000	0.00000000	0.00000000	2.83698332	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.80438 %	1000.00000000	3.17031667	0.00000000	0.00000000	0.00000000	3.17031667	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.20438 %	1000.00000000	3.50365001	0.00000000	0.00000000	0.00000000	3.50365001	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.60438 %	1000.00000000	3.83698332	0.00000000	0.00000000	0.00000000	3.83698332	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.20438 %	1000.00000000	4.33698332	0.00000000	0.00000000	0.00000000	4.33698332	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.40438 %	1000.00000000	2.83698335	0.00000000	0.00000000	0.00000000	2.83698335	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.80438 %	1000.00000000	3.17031668	0.00000000	0.00000000	0.00000000	3.17031668	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.20438 %	1000.00000000	3.50365001	0.00000000	0.00000000	0.00000000	3.50365001	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.60438 %	1000.00000000	3.83698335	0.00000000	0.00000000	0.00000000	3.83698335	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.20438 %	1000.00000000	4.33698335	0.00000000	0.00000000	0.00000000	4.33698335	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	18,344,477.68
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	370,162.60
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>18,714,640.28</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,695,473.62
Total Withdrawals (Pool Distribution Amount)	<u>18,714,640.28</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.404380%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	165,109,536.96
Total Principal Reduction Cumulative	3,146,587,810.23
Scheduled Principal Current	23,971,134.72
Scheduled Principal Cumulative	542,866,443.64
Unscheduled Principal Current	141,138,400.60
Unscheduled Principal Cumulative	2,603,654,557.83
Senior Reduction Amount	158,783,883.15
Subordinate Reduction Amount	6,325,652.17
Calculated Tranche Write-Down Amount	1.64
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,243.92
Recovery Principal on Previously Liquidated Loan Current	1.64
Recovery Principal on Previously Liquidated Loan Cumulative	162.42
<u>Group 2</u>	
Total Principal Reduction Current	206,464,009.53
Total Principal Reduction Cumulative	2,835,447,005.16
Scheduled Principal Current	21,550,740.31
Scheduled Principal Cumulative	490,913,063.28
Unscheduled Principal Current	184,917,220.07
Unscheduled Principal Cumulative	2,344,391,501.38
Senior Reduction Amount	197,170,756.61
Subordinate Reduction Amount	9,297,203.77
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	3,950.85
Modification Loss Amount	22,292.58
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	59507
Period Reference Pool Removal Loan Count	566
Period Ending Loan Count	58941
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	13,342,346,594.43
Period PIF Loan Count Current	565
PIF Loan Count Cumulative	10369
Period PIF Loan UPB Current	133,085,622.14
PIF Loan UPB Cumulative	2,423,688,147.06
Period Partial Prepayment Amount	8,017,048.04
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	370,162.60
Repurchase Prior Credit Event UPB Cum	13,145,228.88
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	428,378.85
Total Active Modified Loan Count	214
Total Active Modified Loan UPB	47,704,228.88
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	58099
Period Reference Pool Removal Loan Count	758
Period Ending Loan Count	57341
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	12,673,706,031.12
Period PIF Loan Count Current	758
PIF Loan Count Cumulative	9097
Period PIF Loan UPB Current	180,702,588.69
PIF Loan UPB Cumulative	2,221,351,988.44
Period Partial Prepayment Amount	4,623,343.35
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	0.00
Credit Event Amount Cumulative	1,830,509.60
Total Active Modified Loan Count	375
Total Active Modified Loan UPB	93,786,071.89
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	95.496937%
Subordinate Percentage	4.503063%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.420000%	3.460000%
1M-1H	0.00	0.00	2.800000%	3.420000%	3.460000%
1M-2	0.00	0.00	1.000000%	1.220000%	1.240000%
1M-2H	0.00	0.00	1.000000%	1.220000%	1.240000%
1B-1H	0.00	0.00	0.500000%	0.610000%	0.620000%
1B-1	0.00	0.00	0.500000%	0.610000%	0.620000%
1B-2H	1.64	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%	4.150000%	4.220000%
2M-1H	0.00	0.00	3.450000%	4.150000%	4.220000%
2M-2	0.00	0.00	1.000000%	1.200000%	1.220000%
2M-2H	0.00	0.00	1.000000%	1.200000%	1.220000%
2B-1	0.00	0.00	0.500000%	0.600000%	0.610000%
2B-1H	0.00	0.00	0.500000%	0.600000%	0.610000%
2B-2H	0.00	3,950.85	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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	314	67,697,145.53	0.532736%	0.507386%
60 Days	61	12,443,841.18	0.103493%	0.093266%
90 Days	32	5,436,127.66	0.054292%	0.040743%
120 Days	16	4,383,717.41	0.027146%	0.032856%
150 Days	20	4,745,225.58	0.033932%	0.035565%
180+ Days	60	14,092,431.55	0.101797%	0.105622%
	503	108,798,488.91	0.853396%	0.815437%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	500	109,131,543.76	0.871976%	0.861086%
60 Days	116	26,057,206.55	0.202299%	0.205601%
90 Days	47	9,571,397.02	0.081966%	0.075522%
120 Days	24	5,324,267.29	0.041855%	0.042010%
150 Days	30	6,893,716.75	0.052319%	0.054394%
180+ Days	107	21,624,688.96	0.186603%	0.170626%
	824	178,602,820.33	1.437017%	1.409239%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.008%
12 Month Average	0.006%

CDR	
Current Month	0.000%
3 Month Average	0.004%
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-Jul-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.043%
12 Month Average	0.026%

CDR	
Current Month	0.000%
3 Month Average	0.023%
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-Jul-2019

7/8/2019

**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	5,034,624.86	2,243.92	0.045	2,243.92	0.00
2	201	50,988,130.55	22,292.58	0.044	22,292.58	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43809028	401,563.06	460.12	0.115	460.12	0.00
1	43747774	206,724.40	8.11	0.004	8.11	0.00
1	43808863	144,371.82	6.01	0.004	6.01	0.00
1	43808459	362,076.70	113.15	0.031	113.15	0.00
1	43806483	91,194.27	75.24	0.083	75.24	0.00
1	43805054	234,826.40	4.81	0.002	4.81	0.00
1	43801646	136,130.05	99.26	0.073	99.26	0.00
1	43798911	95,377.77	99.35	0.104	99.35	0.00
1	43797346	376,699.41	78.48	0.021	78.48	0.00
1	43794105	407,434.88	169.76	0.042	169.76	0.00
1	43793312	468,319.67	314.29	0.067	314.29	0.00
1	43750423	279,126.61	269.78	0.097	269.78	0.00
1	43790013	264,484.32	55.10	0.021	55.10	0.00
1	43784048	247,378.57	77.31	0.031	77.31	0.00
1	43782465	262,871.47	5.43	0.002	5.43	0.00
1	43781034	125,433.69	64.73	0.052	64.73	0.00
1	43780989	89,412.99	73.77	0.083	73.77	0.00
1	43765536	255,053.88	79.70	0.031	79.70	0.00
1	43764167	183,984.83	60.84	0.033	60.84	0.00
1	43762430	232,767.40	76.43	0.033	76.43	0.00
1	43793126	169,392.67	52.25	0.031	52.25	0.00
2	43830545	202,875.54	8.05	0.004	8.05	0.00
2	43830677	93,202.15	48.54	0.052	48.54	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	411,809.17	180.20	0.044	180.20	0.00
2	43830892	391,051.57	69.73	0.018	69.73	0.00
2	43831472	209,289.59	198.42	0.095	198.42	0.00
2	43832276	323,212.22	101.00	0.031	101.00	0.00
2	43832295	178,298.22	61.96	0.035	61.96	0.00
2	43830504	225,800.61	164.65	0.073	164.65	0.00
2	43832708	240,843.58	100.35	0.042	100.35	0.00
2	43829795	208,115.52	260.14	0.125	260.14	0.00
2	43832303	230,999.53	144.37	0.062	144.37	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43830465	214,384.21	100.99	0.047	100.99	0.00
2	43830458	332,994.54	153.03	0.046	153.03	0.00
2	43828856	74,849.62	27.96	0.037	27.96	0.00
2	43829899	155,116.87	26.53	0.017	26.53	0.00
2	43829370	346,461.24	60.66	0.018	60.66	0.00
2	43829022	190,451.08	106.12	0.056	106.12	0.00
2	43828910	427,691.62	314.45	0.074	314.45	0.00
2	43833611	89,425.56	46.58	0.052	46.58	0.00
2	43836517	175,073.45	52.00	0.030	52.00	0.00
2	43830443	376,296.62	150.48	0.040	150.48	0.00
2	43836143	415,642.60	529.79	0.127	529.79	0.00
2	43840199	398,838.14	233.06	0.058	233.06	0.00
2	43839771	303,765.48	85.53	0.028	85.53	0.00
2	43838945	200,056.94	257.51	0.129	257.51	0.00
2	43838891	339,800.72	316.29	0.093	316.29	0.00
2	43837815	271,480.17	226.23	0.083	226.23	0.00
2	43837415	426,852.22	111.53	0.026	111.53	0.00
2	43837183	290,202.34	78.65	0.027	78.65	0.00
2	43837149	205,152.96	108.68	0.053	108.68	0.00
2	43836131	635,900.43	519.18	0.082	519.18	0.00
2	43824656	139,837.55	87.40	0.063	87.40	0.00
2	43833686	195,371.42	81.40	0.042	81.40	0.00
2	43828742	340,034.14	114.02	0.034	114.02	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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7/8/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43836090	70,845.68	45.34	0.064	45.34	0.00
2	43836074	79,513.88	117.33	0.148	117.33	0.00
2	43835997	157,077.34	98.17	0.062	98.17	0.00
2	43835530	217,492.82	45.31	0.021	45.31	0.00
2	43835145	315,996.74	116.99	0.037	116.99	0.00
2	43834924	218,678.82	170.20	0.078	170.20	0.00
2	43834864	203,102.23	27.56	0.014	27.56	0.00
2	43834118	141,064.56	57.36	0.041	57.36	0.00
2	43836552	158,932.71	33.11	0.021	33.11	0.00
2	43816926	279,868.91	107.22	0.038	107.22	0.00
2	43825485	128,125.38	15.76	0.012	15.76	0.00
2	43819333	261,753.73	139.29	0.053	139.29	0.00
2	43818991	201,340.07	74.10	0.037	74.10	0.00
2	43818784	320,285.79	155.82	0.049	155.82	0.00
2	43818725	115,884.25	38.30	0.033	38.30	0.00
2	43818673	165,204.06	17.21	0.010	17.21	0.00
2	43818443	34,667.46	18.48	0.053	18.48	0.00
2	43818151	136,211.57	64.00	0.047	64.00	0.00
2	43818038	146,555.05	53.01	0.036	53.01	0.00
2	43820337	161,775.91	70.35	0.043	70.35	0.00
2	43817462	206,282.25	62.31	0.030	62.31	0.00
2	43820403	534,622.99	223.73	0.042	223.73	0.00
2	43816083	237,688.84	108.81	0.046	108.81	0.00
2	43815407	328,077.59	102.52	0.031	102.52	0.00
2	43814490	325,592.43	59.53	0.018	59.53	0.00
2	43813964	192,175.77	20.02	0.010	20.02	0.00
2	43812860	108,307.38	1.50	0.001	1.50	0.00
2	43811815	74,704.17	72.26	0.097	72.26	0.00
2	43811403	224,266.49	56.85	0.025	56.85	0.00
2	43810652	314,080.83	3.24	0.001	3.24	0.00
2	43810156	212,094.68	88.37	0.042	88.37	0.00
2	43818031	137,032.30	27.79	0.020	27.79	0.00
2	43824052	170,327.73	64.26	0.038	64.26	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	43828096	105,721.82	89.46	0.085	89.46	0.00
2	43827637	283,529.82	29.53	0.010	29.53	0.00
2	43826648	93,753.71	40.56	0.043	40.56	0.00
2	43826571	278,806.43	290.42	0.104	290.42	0.00
2	43826535	318,694.44	160.24	0.050	160.24	0.00
2	43826271	339,638.34	92.47	0.027	92.47	0.00
2	43826233	218,425.41	50.03	0.023	50.03	0.00
2	43825510	218,092.02	90.87	0.042	90.87	0.00
2	43841064	115,910.21	53.95	0.047	53.95	0.00
2	43819757	195,127.51	173.00	0.089	173.00	0.00
2	43841176	267,211.63	87.45	0.033	87.45	0.00
2	43828322	138,494.06	57.71	0.042	57.71	0.00
2	43823780	136,188.83	13.27	0.010	13.27	0.00
2	43823409	243,368.68	154.24	0.063	154.24	0.00
2	43823305	324,968.76	125.81	0.039	125.81	0.00
2	43823119	329,427.76	240.21	0.073	240.21	0.00
2	43822741	155,909.60	43.48	0.028	43.48	0.00
2	43821562	316,226.80	84.52	0.027	84.52	0.00
2	43820718	182,765.20	56.67	0.031	56.67	0.00
2	43820673	171,396.98	97.69	0.057	97.69	0.00
2	43820601	156,650.28	102.56	0.065	102.56	0.00
2	43824694	170,379.64	102.93	0.060	102.93	0.00
2	43861008	400,595.36	202.42	0.051	202.42	0.00
2	43865162	322,952.02	67.28	0.021	67.28	0.00
2	43863569	248,299.21	88.76	0.036	88.76	0.00
2	43863440	421,388.25	242.63	0.058	242.63	0.00
2	43862745	295,037.23	199.99	0.068	199.99	0.00
2	43862402	162,521.87	86.12	0.053	86.12	0.00
2	43862302	230,505.14	168.08	0.073	168.08	0.00
2	43862164	371,919.07	234.47	0.063	234.47	0.00
2	43862125	319,932.34	203.03	0.063	203.03	0.00
2	43862041	350,486.50	10.71	0.003	10.71	0.00
2	43862035	272,922.56	170.58	0.063	170.58	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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7/8/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43862024	126,645.65	65.96	0.052	65.96	0.00
2	43841037	215,423.94	94.77	0.044	94.77	0.00
2	43861739	355,725.32	58.06	0.016	58.06	0.00
2	43865594	156,399.38	65.17	0.042	65.17	0.00
2	43860712	169,356.96	93.72	0.055	93.72	0.00
2	43860503	438,494.78	204.20	0.047	204.20	0.00
2	43858827	164,263.22	68.44	0.042	68.44	0.00
2	43857123	250,380.97	26.08	0.010	26.08	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43856237	414,351.96	13.49	0.003	13.49	0.00
2	43856088	194,667.99	142.49	0.073	142.49	0.00
2	43855655	184,593.88	40.40	0.022	40.40	0.00
2	43855514	65,621.04	34.18	0.052	34.18	0.00
2	43854633	261,945.25	81.86	0.031	81.86	0.00
2	43854594	411,488.97	155.67	0.038	155.67	0.00
2	43861777	239,717.72	180.22	0.075	180.22	0.00
2	43871081	94,695.39	60.91	0.064	60.91	0.00
2	43875511	374,724.90	234.20	0.062	234.20	0.00
2	43875397	115,416.04	55.37	0.048	55.37	0.00
2	43875350	290,543.77	90.79	0.031	90.79	0.00
2	43874891	203,414.51	74.00	0.036	74.00	0.00
2	43874656	390,033.00	110.19	0.028	110.19	0.00
2	43874498	246,086.22	62.22	0.025	62.22	0.00
2	43873489	213,478.09	111.19	0.052	111.19	0.00
2	43873267	412,644.30	16.22	0.004	16.22	0.00
2	43873081	309,336.84	235.00	0.076	235.00	0.00
2	43872136	146,086.02	83.57	0.057	83.57	0.00
2	43871516	413,336.84	231.18	0.056	231.18	0.00
2	43865251	113,336.81	9.53	0.008	9.53	0.00
2	43871231	334,047.02	278.37	0.083	278.37	0.00
2	43865301	288,265.71	177.51	0.062	177.51	0.00
2	43870820	381,682.42	79.52	0.021	79.52	0.00
2	43869592	434,349.09	180.98	0.042	180.98	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	43869417	153,348.88	79.87	0.052	79.87	0.00
2	43869405	367,045.85	191.17	0.052	191.17	0.00
2	43868873	229,567.16	95.65	0.042	95.65	0.00
2	43868277	291,630.89	212.65	0.073	212.65	0.00
2	43868265	147,133.69	153.26	0.104	153.26	0.00
2	43867128	377,995.23	157.50	0.042	157.50	0.00
2	43866786	203,481.54	127.98	0.063	127.98	0.00
2	43866196	118,092.30	25.66	0.022	25.66	0.00
2	43865894	101,908.50	21.09	0.021	21.09	0.00
2	43853380	347,869.08	42.40	0.012	42.40	0.00
2	43871515	274,925.86	200.47	0.073	200.47	0.00
2	43843439	276,074.77	116.55	0.042	116.55	0.00
2	43854538	375,289.99	66.16	0.018	66.16	0.00
2	43845034	247,838.68	206.53	0.083	206.53	0.00
2	43844996	191,892.22	72.05	0.038	72.05	0.00
2	43844906	281,743.99	131.84	0.047	131.84	0.00
2	43844901	311,317.52	146.56	0.047	146.56	0.00
2	43844880	373,396.47	272.27	0.073	272.27	0.00
2	43844687	130,666.65	97.85	0.075	97.85	0.00
2	43844350	346,273.00	288.56	0.083	288.56	0.00
2	43843781	436,460.13	5.90	0.001	5.90	0.00
2	43843644	346,356.38	185.28	0.053	185.28	0.00
2	43843495	276,364.93	4.77	0.002	4.77	0.00
2	43845319	280,170.42	84.34	0.030	84.34	0.00
2	43843470	195,971.91	91.66	0.047	91.66	0.00
2	43845340	255,279.49	80.83	0.032	80.83	0.00
2	43843418	219,435.03	8.59	0.004	8.59	0.00
2	43842796	167,552.74	69.81	0.042	69.81	0.00
2	43842734	282,837.06	158.04	0.056	158.04	0.00
2	43842682	286,797.77	119.50	0.042	119.50	0.00
2	43842666	405,913.09	42.28	0.010	42.28	0.00
2	43842399	375,816.45	113.90	0.030	113.90	0.00
2	43841995	113,957.56	15.91	0.014	15.91	0.00

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Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43841754	265,790.33	154.25	0.058	154.25	0.00
2	43841681	412,459.23	209.57	0.051	209.57	0.00
2	43841387	148,989.13	66.45	0.045	66.45	0.00
2	43841361	369,569.52	50.95	0.014	50.95	0.00
2	43841313	161,835.92	134.86	0.083	134.86	0.00
2	43843491	165,713.76	18.15	0.011	18.15	0.00
2	43849330	223,395.87	46.54	0.021	46.54	0.00
2	43876485	351,593.83	183.12	0.052	183.12	0.00
2	43852701	254,191.86	185.35	0.073	185.35	0.00
2	43852465	109,945.52	67.85	0.062	67.85	0.00
2	43852439	323,640.88	269.70	0.083	269.70	0.00
2	43852243	81,118.34	43.75	0.054	43.75	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
2	43850765	298,809.48	153.26	0.051	153.26	0.00
2	43850738	158,550.31	82.58	0.052	82.58	0.00
2	43850535	232,885.32	121.29	0.052	121.29	0.00
2	43849854	172,984.66	168.46	0.097	168.46	0.00
2	43845163	234,701.50	39.39	0.017	39.39	0.00
2	43849415	411,604.63	95.26	0.023	95.26	0.00
2	43854531	371,398.02	138.81	0.037	138.81	0.00
2	43849270	241,781.23	54.25	0.022	54.25	0.00
2	43848608	417,718.87	188.29	0.045	188.29	0.00
2	43848445	252,523.76	78.91	0.031	78.91	0.00
2	43848224	324,351.15	67.57	0.021	67.57	0.00
2	43848181	193,570.50	55.09	0.028	55.09	0.00
2	43846973	314,134.67	150.45	0.048	150.45	0.00
2	43846764	422,987.82	34.05	0.008	34.05	0.00
2	43846691	223,563.59	256.17	0.115	256.17	0.00
2	43846610	346,001.62	216.25	0.062	216.25	0.00
2	43846554	118,578.53	4.45	0.004	4.45	0.00
2	43845908	591,335.70	31.75	0.005	31.75	0.00
2	43845780	228,489.35	95.20	0.042	95.20	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	43849696	152,814.93	45.74	0.030	45.74	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jul-2019

7/8/2019

**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

Realized Loss Summary

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

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,294,923.55	(3,949.21)	133,703.22	10.325

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses this Period		

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43833880	316,948.69	(9.93)	77,166.69	24.347
43832426	294,057.73	(3,493.52)	7,895.87	2.685
43838337	231,374.80	(457.24)	4,920.90	2.127
43742158	155,812.77	1.64	4,761.59	3.056
43828564	106,221.21	1.64	12,773.63	12.025
43819652	101,992.82	1.64	39,580.42	38.807
43824792	88,515.53	6.56	(13,395.88)	(15.134)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
14	2,258,888.45	211,819.77	9.377

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,761.59	3.056
43765027	58,833.71	16,851.37	28.642
43801094	152,182.02	21,496.21	14.125
43800102	61,550.35	23,699.59	38.504
43872601	122,196.42	5,468.57	4.475
43819652	101,992.82	39,580.42	38.807
43812998	79,566.22	5,145.88	6.467
43819872	187,610.26	2,614.00	1.393
43824792	88,515.53	(13,395.88)	(15.134)
43828564	106,221.21	12,773.63	12.025
43832426	294,057.73	7,895.87	2.685
43833880	316,948.69	77,166.69	24.347
43838337	231,374.80	4,920.90	2.127
43848554	302,025.92	2,840.93	0.941

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	4,759.95	1.64	0.000 %	0	0.00	0.00	0.000 %	1	4,759.95	1.64	0.000 %
Group 2	6	172,863.98	(3,950.85)	(0.000 %)	0	0.00	0.00	0.000 %	6	172,863.98	(3,950.85)	(0.000 %)
Total	7	177,623.93	(3,949.21)	(0.000 %)	0	0.00	0.00	0.000 %	7	177,623.93	(3,949.21)	(0.000 %)

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043742158	160,000.00	3.500 %	TX	70.00	360	4,759.95	03/31/2019	1.64	4,761.59
Group 2	0043819652	104,000.00	4.125 %	AL	84.00	360	39,692.46	02/28/2019	1.64	39,580.42
Group 2	0043824792	90,000.00	4.000 %	TX	95.00	360	(13,402.44)	04/30/2019	6.56	(13,395.88)
Group 2	0043828564	110,000.00	4.250 %	PA	95.00	360	11,271.99	04/30/2019	1.64	12,773.63
Group 2	0043832426	296,000.00	5.000 %	CA	97.00	360	11,351.39	03/31/2019	(3,493.52)	7,895.87
Group 2	0043833880	325,000.00	4.125 %	MD	97.00	360	77,176.62	05/31/2019	(9.93)	77,166.69
Group 2	0043838337	235,000.00	4.250 %	WY	93.00	360	46,773.96	04/30/2019	(457.24)	4,920.87

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

* This data is currently not provided for reporting.

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

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

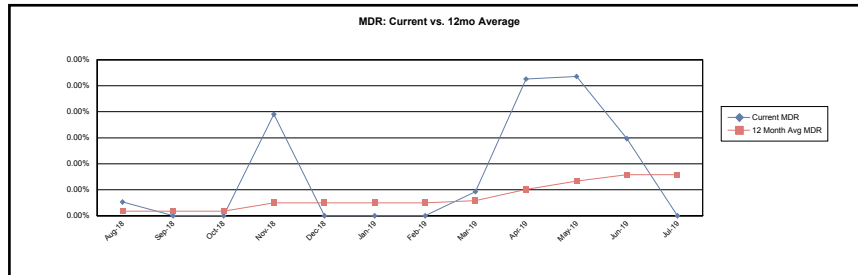
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Realized Loss Report - Collateral

Summary

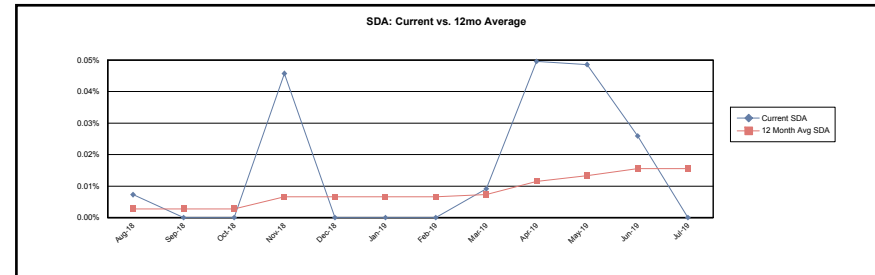
MDR

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



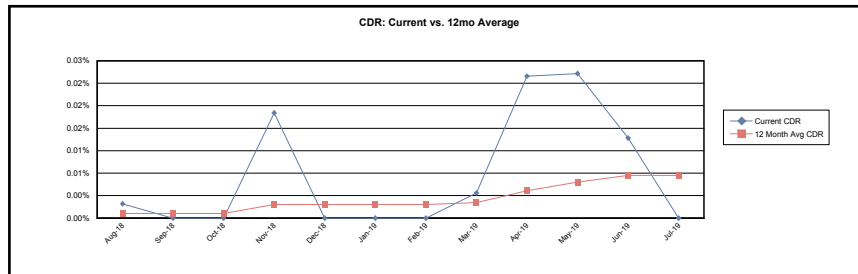
SDA

Current Month 0.000 %
3 Month Average 0.025 %
12 Month Average 0.016 %



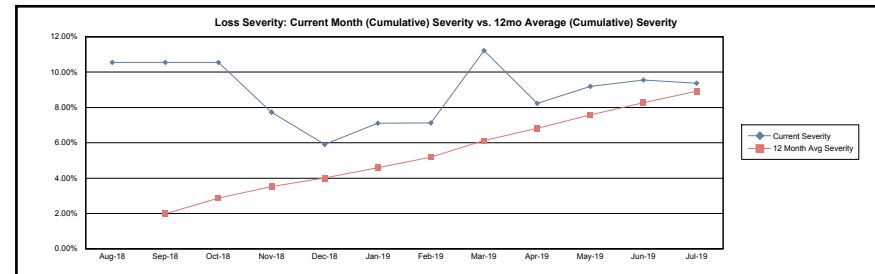
CDR

Current Month 0.000 %
3 Month Average 0.013 %
12 Month Average 0.008 %



Loss Severity

Current Month (Cumulative) 9.377 %
3 Month Average (Cumulative) 9.373 %
12 Month Average (Cumulative) 8.926 %



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

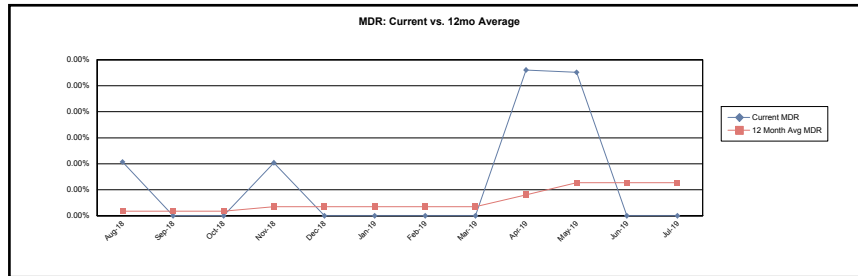
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Realized Loss Report - Collateral

Group 1

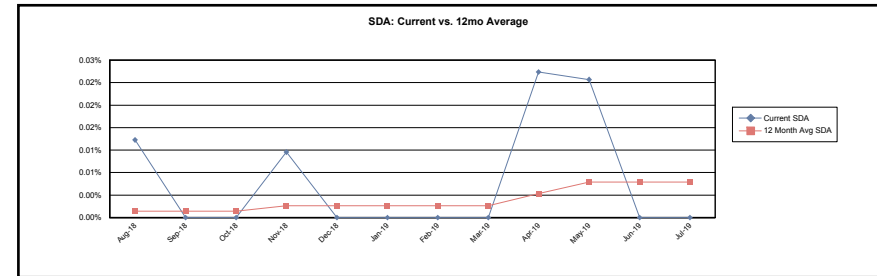
MDR

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



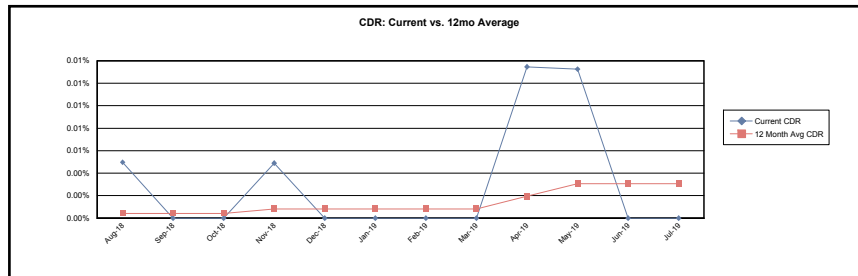
SDA

Current Month 0.000 %
3 Month Average 0.008 %
12 Month Average 0.006 %



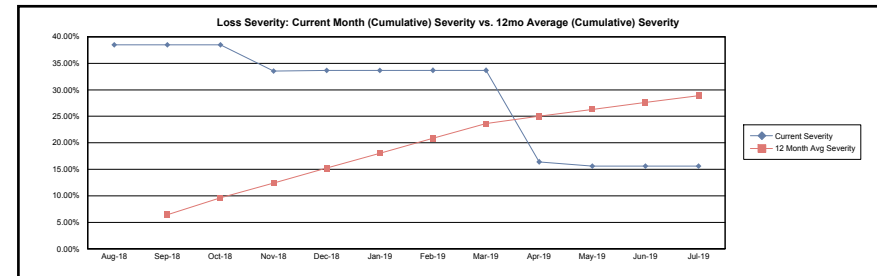
CDR

Current Month 0.000 %
3 Month Average 0.004 %
12 Month Average 0.003 %



Loss Severity

Current Month (Cumulative) 15.596 %
3 Month Average (Cumulative) 15.595 %
12 Month Average (Cumulative) 28.906 %



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

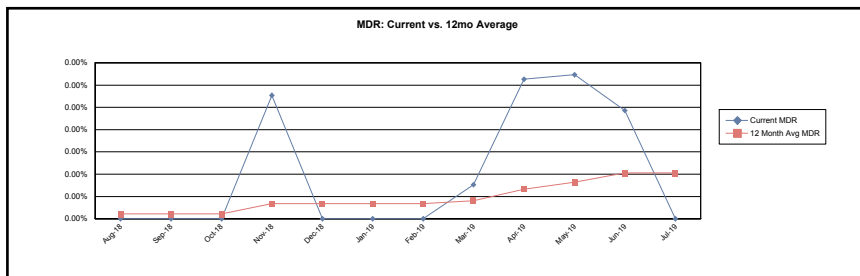
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Realized Loss Report - Collateral

Group 2

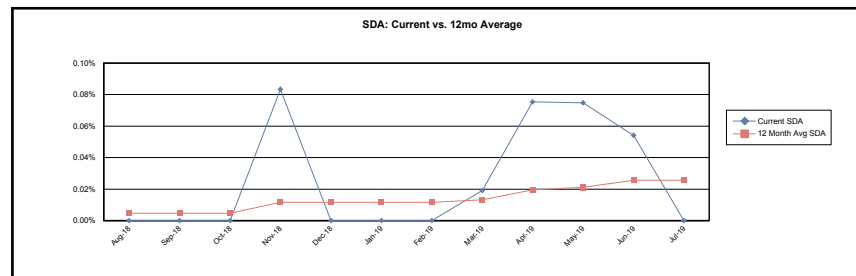
MDR

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



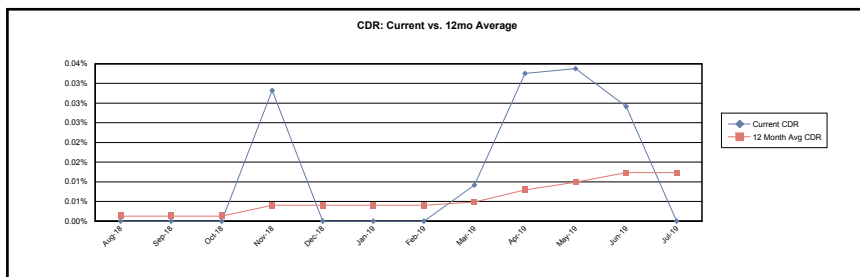
SDA

Current Month 0.000 %
3 Month Average 0.043 %
12 Month Average 0.026 %



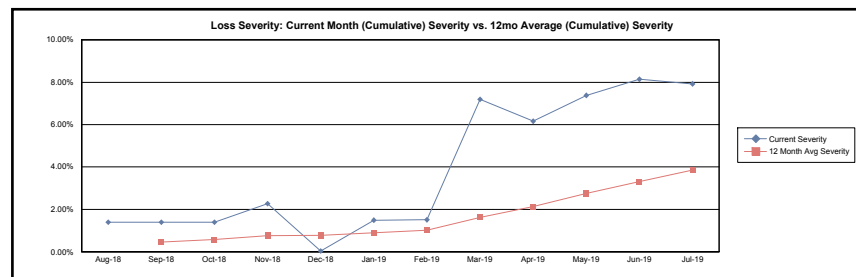
CDR

Current Month 0.000 %
3 Month Average 0.023 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 7.922 %
3 Month Average (Cumulative) 7.813 %
12 Month Average (Cumulative) 3.857 %



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 1.238 %
3 Month Average 1.023 %
12 Month Average 0.735 %

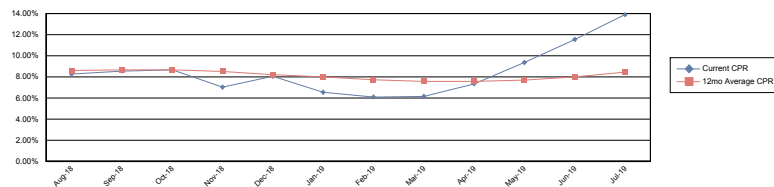
CPR

Current Month 13.883 %
3 Month Average 11.589 %
12 Month Average 8.452 %

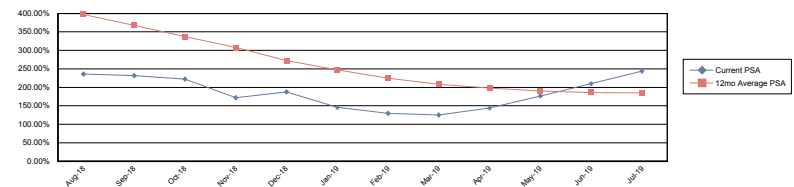
PSA

Current Month 243.764 %
3 Month Average 210.104 %
12 Month Average 185.375 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.047 %
3 Month Average 0.895 %
12 Month Average 0.726 %

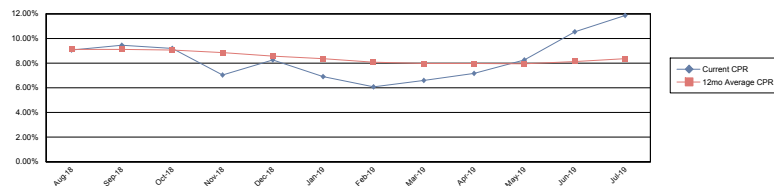
CPR

Current Month 11.862 %
3 Month Average 10.219 %
12 Month Average 8.361 %

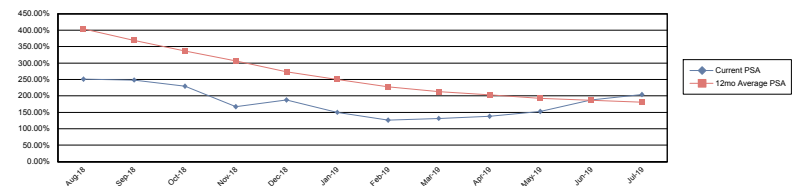
PSA

Current Month 204.494 %
3 Month Average 181.844 %
12 Month Average 181.307 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 1.438 %
3 Month Average 1.156 %
12 Month Average 0.745 %

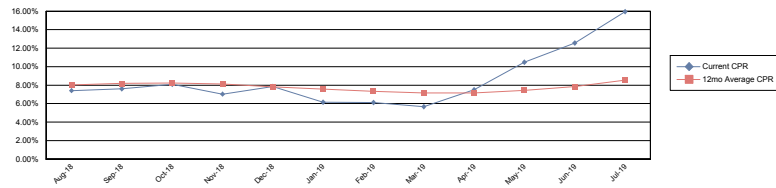
CPR

Current Month 15.955 %
3 Month Average 13.001 %
12 Month Average 8.539 %

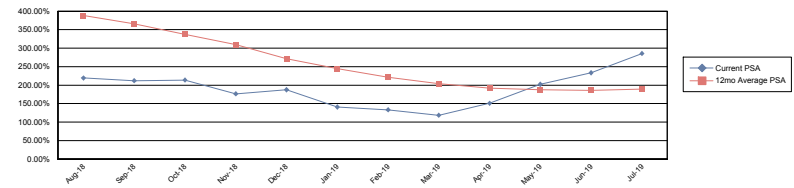
PSA

Current Month 285.746 %
3 Month Average 240.469 %
12 Month Average 189.567 %

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
0043809987	370,162.60	0.00	0.000%	370,162.60
Totals	370,162.60	0.00		

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

Connecticut Avenue Securities
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Distribution Date: 25-Jul-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.