

**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

04-Jan-2019 12:31:51 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		12/31/2018	0.00000 %	13,648,866,382.68	0.00	103,905,074.35	0.00	13,544,961,320.47	103,905,074.35	0.00
1M-1	30711XQS6	01/24/2019	3.25625 %	78,005,261.14	211,670.53	3,932,505.43	0.00	74,072,755.71	4,144,175.96	0.00
1M-1H		12/31/2018	0.00000 %	4,105,999.67	0.00	206,997.14	0.00	3,899,002.53	206,997.14	0.00
1M-2A	30711XQT4	01/24/2019	5.15625 %	93,986,000.00	403,846.09	0.00	0.00	93,986,000.00	403,846.09	0.00
1M-AH		12/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	01/24/2019	5.15625 %	93,986,000.00	403,846.09	0.00	0.00	93,986,000.00	403,846.09	0.00
1M-BH		12/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	01/24/2019	5.15625 %	93,986,000.00	403,846.09	0.00	0.00	93,986,000.00	403,846.09	0.00
1M-CH		12/31/2018	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	01/24/2019	5.15625 %	281,958,000.00	1,211,538.28	0.00	0.00	281,958,000.00	1,211,538.28	0.00
1M-2H		12/31/2018	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	01/24/2019	6.65625 %	78,322,000.00	434,442.34	0.00	0.00	78,322,000.00	434,442.34	0.00
1B-1H		12/31/2018	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		12/31/2018	0.00000 %	82,404,155.15	0.00	0.00	12.14	82,404,143.01	0.00	40,528.99
1A-I1	30711XQZ0	01/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	01/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	01/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	01/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	01/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	01/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	01/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	01/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	01/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	01/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	01/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	01/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	01/24/2019	3.35625 %	93,986,000.00	262,867.09	0.00	0.00	93,986,000.00	262,867.09	0.00
1E-A2	30711XRA4	01/24/2019	3.75625 %	93,986,000.00	294,195.76	0.00	0.00	93,986,000.00	294,195.76	0.00
1E-A3	30711XRC0	01/24/2019	4.15625 %	93,986,000.00	325,524.43	0.00	0.00	93,986,000.00	325,524.43	0.00
1E-A4	30711XRE6	01/24/2019	4.55625 %	93,986,000.00	356,853.09	0.00	0.00	93,986,000.00	356,853.09	0.00
1E-B1	30711XRG1	01/24/2019	3.35625 %	93,986,000.00	262,867.09	0.00	0.00	93,986,000.00	262,867.09	0.00
1E-B2	30711XRJ5	01/24/2019	3.75625 %	93,986,000.00	294,195.76	0.00	0.00	93,986,000.00	294,195.76	0.00
1E-B3	30711XRL0	01/24/2019	4.15625 %	93,986,000.00	325,524.43	0.00	0.00	93,986,000.00	325,524.43	0.00
1E-B4	30711XRN6	01/24/2019	4.55625 %	93,986,000.00	356,853.09	0.00	0.00	93,986,000.00	356,853.09	0.00
1E-C1	30711XRQ9	01/24/2019	3.35625 %	93,986,000.00	262,867.09	0.00	0.00	93,986,000.00	262,867.09	0.00
1E-C2	30711XRS5	01/24/2019	3.75625 %	93,986,000.00	294,195.76	0.00	0.00	93,986,000.00	294,195.76	0.00
1E-C3	30711XRU0	01/24/2019	4.15625 %	93,986,000.00	325,524.43	0.00	0.00	93,986,000.00	325,524.43	0.00
1E-C4	30711XRW6	01/24/2019	4.55625 %	93,986,000.00	356,853.09	0.00	0.00	93,986,000.00	356,853.09	0.00
1E-D1	30711XRY2	01/24/2019	3.35625 %	187,972,000.00	525,734.19	0.00	0.00	187,972,000.00	525,734.19	0.00
1E-D2	30711XRZ9	01/24/2019	3.75625 %	187,972,000.00	588,391.52	0.00	0.00	187,972,000.00	588,391.52	0.00
1E-D3	30711XSA3	01/24/2019	4.15625 %	187,972,000.00	651,048.85	0.00	0.00	187,972,000.00	651,048.85	0.00
1E-D4	30711XSB1	01/24/2019	4.55625 %	187,972,000.00	713,706.19	0.00	0.00	187,972,000.00	713,706.19	0.00
1E-D5	30711XSC9	01/24/2019	5.15625 %	187,972,000.00	807,692.19	0.00	0.00	187,972,000.00	807,692.19	0.00

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Certificateholder Distribution Summary

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1E-F1	30711XSD7	01/24/2019	3.35625 %	187,972,000.00	525,734.19	0.00	0.00	187,972,000.00	525,734.19	0.00
1E-F2	30711XSE5	01/24/2019	3.75625 %	187,972,000.00	588,391.52	0.00	0.00	187,972,000.00	588,391.52	0.00
1E-F3	30711XSF2	01/24/2019	4.15625 %	187,972,000.00	651,048.85	0.00	0.00	187,972,000.00	651,048.85	0.00
1E-F4	30711XSG0	01/24/2019	4.55625 %	187,972,000.00	713,706.19	0.00	0.00	187,972,000.00	713,706.19	0.00
1E-F5	30711XSH8	01/24/2019	5.15625 %	187,972,000.00	807,692.19	0.00	0.00	187,972,000.00	807,692.19	0.00
1X-1	30711XSJ4	01/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	01/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	01/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	01/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	01/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	01/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	01/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	01/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		12/31/2018	0.00000 %	12,954,146,939.45	0.00	88,913,509.51	0.00	12,865,241,710.49	88,913,509.51	0.00
2M-1	30711XSS4	01/24/2019	3.25625 %	72,079,693.60	195,591.25	3,983,625.66	0.00	68,096,067.95	4,179,216.91	0.00
2M-1H		12/31/2018	0.00000 %	3,794,030.36	0.00	209,684.53	0.00	3,584,345.83	209,684.53	0.00
2M-2A	30711XST2	01/24/2019	5.30625 %	119,342,000.00	527,715.41	0.00	0.00	119,342,000.00	527,715.41	0.00
2M-AH		12/31/2018	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	01/24/2019	5.30625 %	120,816,000.00	534,233.25	0.00	0.00	120,816,000.00	534,233.25	0.00
2M-BH		12/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	01/24/2019	5.30625 %	120,816,000.00	534,233.25	0.00	0.00	120,816,000.00	534,233.25	0.00
2M-CH		12/31/2018	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	01/24/2019	5.30625 %	360,974,000.00	1,596,181.91	0.00	0.00	360,974,000.00	1,596,181.91	0.00
2M-2H		12/31/2018	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	01/24/2019	6.95625 %	73,668,000.00	427,044.19	0.00	0.00	73,668,000.00	427,044.19	0.00
2B-1H		12/31/2018	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		12/31/2018	0.00000 %	77,545,550.55	0.00	0.00	8,280.55	77,537,270.00	0.00	8,495.00
2A-I1	30711XSZ8	01/24/2019	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	01/24/2019	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	01/24/2019	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	01/24/2019	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	01/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	01/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	01/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	01/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	01/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	01/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	01/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	01/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	01/24/2019	3.50625 %	119,342,000.00	348,702.41	0.00	0.00	119,342,000.00	348,702.41	0.00
2E-A2	30711XTA2	01/24/2019	3.90625 %	119,342,000.00	388,483.07	0.00	0.00	119,342,000.00	388,483.07	0.00
2E-A3	30711XTC8	01/24/2019	4.30625 %	119,342,000.00	428,263.74	0.00	0.00	119,342,000.00	428,263.74	0.00
2E-A4	30711XTE4	01/24/2019	4.70625 %	119,342,000.00	468,044.41	0.00	0.00	119,342,000.00	468,044.41	0.00

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04-Jan-2019 12:31:51 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	01/24/2019	3.50625 %	120,816,000.00	353,009.25	0.00	0.00	120,816,000.00	353,009.25	0.00
2E-B2	30711XTJ3	01/24/2019	3.90625 %	120,816,000.00	393,281.25	0.00	0.00	120,816,000.00	393,281.25	0.00
2E-B3	30711XTL8	01/24/2019	4.30625 %	120,816,000.00	433,553.25	0.00	0.00	120,816,000.00	433,553.25	0.00
2E-B4	30711XTN4	01/24/2019	4.70625 %	120,816,000.00	473,825.25	0.00	0.00	120,816,000.00	473,825.25	0.00
2E-C1	30711XTQ7	01/24/2019	3.50625 %	120,816,000.00	353,009.25	0.00	0.00	120,816,000.00	353,009.25	0.00
2E-C2	30711XTS3	01/24/2019	3.90625 %	120,816,000.00	393,281.25	0.00	0.00	120,816,000.00	393,281.25	0.00
2E-C3	30711XTU8	01/24/2019	4.30625 %	120,816,000.00	433,553.25	0.00	0.00	120,816,000.00	433,553.25	0.00
2E-C4	30711XTW4	01/24/2019	4.70625 %	120,816,000.00	473,825.25	0.00	0.00	120,816,000.00	473,825.25	0.00
2E-D1	30711XTY0	01/24/2019	3.50625 %	240,158,000.00	701,711.66	0.00	0.00	240,158,000.00	701,711.66	0.00
2E-D2	30711XTZ7	01/24/2019	3.90625 %	240,158,000.00	781,764.32	0.00	0.00	240,158,000.00	781,764.32	0.00
2E-D3	30711XUA0	01/24/2019	4.30625 %	240,158,000.00	861,816.99	0.00	0.00	240,158,000.00	861,816.99	0.00
2E-D4	30711XUB8	01/24/2019	4.70625 %	240,158,000.00	941,869.66	0.00	0.00	240,158,000.00	941,869.66	0.00
2E-D5	30711XUC6	01/24/2019	5.30625 %	240,158,000.00	1,061,948.66	0.00	0.00	240,158,000.00	1,061,948.66	0.00
2E-F1	30711XUD4	01/24/2019	3.50625 %	241,632,000.00	706,018.50	0.00	0.00	241,632,000.00	706,018.50	0.00
2E-F2	30711XUE2	01/24/2019	3.90625 %	241,632,000.00	786,562.50	0.00	0.00	241,632,000.00	786,562.50	0.00
2E-F3	30711XUF9	01/24/2019	4.30625 %	241,632,000.00	867,106.50	0.00	0.00	241,632,000.00	867,106.50	0.00
2E-F4	30711XUG7	01/24/2019	4.70625 %	241,632,000.00	947,650.50	0.00	0.00	241,632,000.00	947,650.50	0.00
2E-F5	30711XUH5	01/24/2019	5.30625 %	241,632,000.00	1,068,466.50	0.00	0.00	241,632,000.00	1,068,466.50	0.00
2X-1	30711XUJ1	01/24/2019	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	01/24/2019	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	01/24/2019	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	01/24/2019	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	01/24/2019	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	01/24/2019	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	01/24/2019	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	01/24/2019	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				35,294,886,585.60	36,844,067.09	201,151,396.62	8,292.69	35,093,735,188.99	237,995,463.71	49,023.99

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	13,648,866,382.68	22,878,626.44	81,026,447.91	0.00	0.00	103,905,074.35	13,544,961,320.47	0.85390608	103,905,074.35
1M-1	156,644,000.00	78,005,261.14	865,889.60	3,066,615.84	0.00	0.00	3,932,505.43	74,072,755.71	0.47287324	3,932,505.43
1M-1H	8,245,344.00	4,105,999.67	45,578.24	161,418.90	0.00	0.00	206,997.14	3,899,002.53	0.47287324	206,997.14
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,404,155.15	0.00	0.00	0.00	12.14	12.14	82,404,143.01	0.99950841	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

04-Jan-2019 12:31:51 PM

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	12,954,146,939.45	20,536,190.17	68,377,319.34	0.00	0.00	88,913,509.51	12,865,241,710.49	0.86634542	88,913,509.51
2M-1	117,869,000.00	72,079,693.60	920,090.71	3,063,534.95	0.00	0.00	3,983,625.66	68,096,067.95	0.57772670	3,983,625.66
2M-1H	6,204,224.00	3,794,030.36	48,430.45	161,254.08	0.00	0.00	209,684.53	3,584,345.83	0.57772670	209,684.53
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	77,545,550.55	0.00	0.00	0.00	8,280.55	8,280.55	77,537,270.00	0.99989045	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
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www.ctslink.com
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04-Jan-2019 12:31:51 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	35,294,886,585.60	45,294,805.61	155,856,591.02	0.00	8,292.69	201,159,689.31	35,093,735,188.99	0.88765661	201,151,396.62

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Series 2017-C06**

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Securities Administration Services
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www.ctslink.com
Telephone: 1-866-846-4526

04-Jan-2019 12:31:51 PM

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	860.45650039	1.44232219	5.10809703	0.00000000	0.00000000	6.55041922	853.90608194	0.85390608	6.55041922
1M-1	156,644,000.00	497.97797005	5.52775465	19.57697607	0.00000000	0.00000000	25.10473066	472.87323938	0.47287324	25.10473066
1M-1H	8,245,344.00	497.97797036	5.52775482	19.57697581	0.00000000	0.00000000	25.10473062	472.87323973	0.47287324	25.10473062
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	999.50855708	0.00000000	0.00000000	0.00000000	0.00014725	0.00014725	999.50840983	0.99950841	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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04-Jan-2019 12:31:51 PM

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	872.33230296	1.38290712	4.60452894	0.00000000	0.00000000	5.98743606	866.34542451	0.86634542	5.98743606
2M-1	117,869,000.00	611.52375603	7.80604493	25.99101503	0.00000000	0.00000000	33.79705996	577.72669616	0.57772670	33.79705996
2M-1H	6,204,224.00	611.52375543	7.80604472	25.99101515	0.00000000	0.00000000	33.79705987	577.72669555	0.57772670	33.79705987
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	999.99723454	0.00000000	0.00000000	0.00000000	0.10678275	0.10678275	999.89045179	0.99989045	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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04-Jan-2019 12:31:51 PM

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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04-Jan-2019 12:31:51 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	13,648,866,382.68	0.00	0.00	0.00	0.00	0.00	0.00	13,544,961,320.47
1M-1	12/26/18 - 01/24/19	30	3.25625 %	78,005,261.14	211,670.53	0.00	0.00	0.00	211,670.53	0.00	74,072,755.71
1M-1H	N/A	N/A	0.00000 %	4,105,999.67	0.00	0.00	0.00	0.00	0.00	0.00	3,899,002.53
1M-2A	12/26/18 - 01/24/19	30	5.15625 %	93,986,000.00	403,846.09	0.00	0.00	0.00	403,846.09	0.00	93,986,000.00
1M-AH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2B	12/26/18 - 01/24/19	30	5.15625 %	93,986,000.00	403,846.09	0.00	0.00	0.00	403,846.09	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	12/26/18 - 01/24/19	30	5.15625 %	93,986,000.00	403,846.09	0.00	0.00	0.00	403,846.09	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	12/26/18 - 01/24/19	30	5.15625 %	281,958,000.00	1,211,538.28	0.00	0.00	0.00	1,211,538.28	0.00	281,958,000.00
1M-2H	N/A	N/A	0.00000 %	14,842,818.00	0.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00
1B-1	12/26/18 - 01/24/19	30	6.65625 %	78,322,000.00	434,442.34	0.00	0.00	0.00	434,442.34	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,404,155.15	0.00	0.00	0.00	0.00	0.00	0.00	82,404,143.01
1A-I1	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	30	3.35625 %	93,986,000.00	262,867.09	0.00	0.00	0.00	262,867.09	0.00	93,986,000.00
1E-A2	12/26/18 - 01/24/19	30	3.75625 %	93,986,000.00	294,195.76	0.00	0.00	0.00	294,195.76	0.00	93,986,000.00
1E-A3	12/26/18 - 01/24/19	30	4.15625 %	93,986,000.00	325,524.43	0.00	0.00	0.00	325,524.43	0.00	93,986,000.00
1E-A4	12/26/18 - 01/24/19	30	4.55625 %	93,986,000.00	356,853.09	0.00	0.00	0.00	356,853.09	0.00	93,986,000.00
1E-B1	12/26/18 - 01/24/19	30	3.35625 %	93,986,000.00	262,867.09	0.00	0.00	0.00	262,867.09	0.00	93,986,000.00
1E-B2	12/26/18 - 01/24/19	30	3.75625 %	93,986,000.00	294,195.76	0.00	0.00	0.00	294,195.76	0.00	93,986,000.00
1E-B3	12/26/18 - 01/24/19	30	4.15625 %	93,986,000.00	325,524.43	0.00	0.00	0.00	325,524.43	0.00	93,986,000.00
1E-B4	12/26/18 - 01/24/19	30	4.55625 %	93,986,000.00	356,853.09	0.00	0.00	0.00	356,853.09	0.00	93,986,000.00
1E-C1	12/26/18 - 01/24/19	30	3.35625 %	93,986,000.00	262,867.09	0.00	0.00	0.00	262,867.09	0.00	93,986,000.00
1E-C2	12/26/18 - 01/24/19	30	3.75625 %	93,986,000.00	294,195.76	0.00	0.00	0.00	294,195.76	0.00	93,986,000.00
1E-C3	12/26/18 - 01/24/19	30	4.15625 %	93,986,000.00	325,524.43	0.00	0.00	0.00	325,524.43	0.00	93,986,000.00
1E-C4	12/26/18 - 01/24/19	30	4.55625 %	93,986,000.00	356,853.09	0.00	0.00	0.00	356,853.09	0.00	93,986,000.00
1E-D1	12/26/18 - 01/24/19	30	3.35625 %	187,972,000.00	525,734.19	0.00	0.00	0.00	525,734.19	0.00	187,972,000.00
1E-D2	12/26/18 - 01/24/19	30	3.75625 %	187,972,000.00	588,391.52	0.00	0.00	0.00	588,391.52	0.00	187,972,000.00
1E-D3	12/26/18 - 01/24/19	30	4.15625 %	187,972,000.00	651,048.85	0.00	0.00	0.00	651,048.85	0.00	187,972,000.00
1E-D4	12/26/18 - 01/24/19	30	4.55625 %	187,972,000.00	713,706.19	0.00	0.00	0.00	713,706.19	0.00	187,972,000.00

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04-Jan-2019 12:31:51 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	12/26/18 - 01/24/19	30	5.15625 %	187,972,000.00	807,692.19	0.00	0.00	0.00	807,692.19	0.00	187,972,000.00
1E-F1	12/26/18 - 01/24/19	30	3.35625 %	187,972,000.00	525,734.19	0.00	0.00	0.00	525,734.19	0.00	187,972,000.00
1E-F2	12/26/18 - 01/24/19	30	3.75625 %	187,972,000.00	588,391.52	0.00	0.00	0.00	588,391.52	0.00	187,972,000.00
1E-F3	12/26/18 - 01/24/19	30	4.15625 %	187,972,000.00	651,048.85	0.00	0.00	0.00	651,048.85	0.00	187,972,000.00
1E-F4	12/26/18 - 01/24/19	30	4.55625 %	187,972,000.00	713,706.19	0.00	0.00	0.00	713,706.19	0.00	187,972,000.00
1E-F5	12/26/18 - 01/24/19	30	5.15625 %	187,972,000.00	807,692.19	0.00	0.00	0.00	807,692.19	0.00	187,972,000.00
1X-1	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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 %	12,954,146,939.45	0.00	0.00	0.00	0.00	0.00	0.00	12,865,241,710.49
2M-1	12/26/18 - 01/24/19	30	3.25625 %	72,079,693.60	195,591.25	0.00	0.00	0.00	195,591.25	0.00	68,096,067.95
2M-1H	N/A	N/A	0.00000 %	3,794,030.36	0.00	0.00	0.00	0.00	0.00	0.00	3,584,345.83
2M-2A	12/26/18 - 01/24/19	30	5.30625 %	119,342,000.00	527,715.41	0.00	0.00	0.00	527,715.41	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	12/26/18 - 01/24/19	30	5.30625 %	120,816,000.00	534,233.25	0.00	0.00	0.00	534,233.25	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	12/26/18 - 01/24/19	30	5.30625 %	120,816,000.00	534,233.25	0.00	0.00	0.00	534,233.25	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	12/26/18 - 01/24/19	30	5.30625 %	360,974,000.00	1,596,181.91	0.00	0.00	0.00	1,596,181.91	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	12/26/18 - 01/24/19	30	6.95625 %	73,668,000.00	427,044.19	0.00	0.00	0.00	427,044.19	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 %	77,545,550.55	0.00	0.00	0.00	0.00	0.00	0.00	77,537,270.00
2A-I1	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	30	3.50625 %	119,342,000.00	348,702.41	0.00	0.00	0.00	348,702.41	0.00	119,342,000.00
2E-A2	12/26/18 - 01/24/19	30	3.90625 %	119,342,000.00	388,483.07	0.00	0.00	0.00	388,483.07	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	12/26/18 - 01/24/19	30	4.30625 %	119,342,000.00	428,263.74	0.00	0.00	0.00	428,263.74	0.00	119,342,000.00
2E-A4	12/26/18 - 01/24/19	30	4.70625 %	119,342,000.00	468,044.41	0.00	0.00	0.00	468,044.41	0.00	119,342,000.00
2E-B1	12/26/18 - 01/24/19	30	3.50625 %	120,816,000.00	353,009.25	0.00	0.00	0.00	353,009.25	0.00	120,816,000.00
2E-B2	12/26/18 - 01/24/19	30	3.90625 %	120,816,000.00	393,281.25	0.00	0.00	0.00	393,281.25	0.00	120,816,000.00
2E-B3	12/26/18 - 01/24/19	30	4.30625 %	120,816,000.00	433,553.25	0.00	0.00	0.00	433,553.25	0.00	120,816,000.00
2E-B4	12/26/18 - 01/24/19	30	4.70625 %	120,816,000.00	473,825.25	0.00	0.00	0.00	473,825.25	0.00	120,816,000.00
2E-C1	12/26/18 - 01/24/19	30	3.50625 %	120,816,000.00	353,009.25	0.00	0.00	0.00	353,009.25	0.00	120,816,000.00
2E-C2	12/26/18 - 01/24/19	30	3.90625 %	120,816,000.00	393,281.25	0.00	0.00	0.00	393,281.25	0.00	120,816,000.00
2E-C3	12/26/18 - 01/24/19	30	4.30625 %	120,816,000.00	433,553.25	0.00	0.00	0.00	433,553.25	0.00	120,816,000.00
2E-C4	12/26/18 - 01/24/19	30	4.70625 %	120,816,000.00	473,825.25	0.00	0.00	0.00	473,825.25	0.00	120,816,000.00
2E-D1	12/26/18 - 01/24/19	30	3.50625 %	240,158,000.00	701,711.66	0.00	0.00	0.00	701,711.66	0.00	240,158,000.00
2E-D2	12/26/18 - 01/24/19	30	3.90625 %	240,158,000.00	781,764.32	0.00	0.00	0.00	781,764.32	0.00	240,158,000.00
2E-D3	12/26/18 - 01/24/19	30	4.30625 %	240,158,000.00	861,816.99	0.00	0.00	0.00	861,816.99	0.00	240,158,000.00
2E-D4	12/26/18 - 01/24/19	30	4.70625 %	240,158,000.00	941,869.66	0.00	0.00	0.00	941,869.66	0.00	240,158,000.00
2E-D5	12/26/18 - 01/24/19	30	5.30625 %	240,158,000.00	1,061,948.66	0.00	0.00	0.00	1,061,948.66	0.00	240,158,000.00
2E-F1	12/26/18 - 01/24/19	30	3.50625 %	241,632,000.00	706,018.50	0.00	0.00	0.00	706,018.50	0.00	241,632,000.00
2E-F2	12/26/18 - 01/24/19	30	3.90625 %	241,632,000.00	786,562.50	0.00	0.00	0.00	786,562.50	0.00	241,632,000.00
2E-F3	12/26/18 - 01/24/19	30	4.30625 %	241,632,000.00	867,106.50	0.00	0.00	0.00	867,106.50	0.00	241,632,000.00
2E-F4	12/26/18 - 01/24/19	30	4.70625 %	241,632,000.00	947,650.50	0.00	0.00	0.00	947,650.50	0.00	241,632,000.00
2E-F5	12/26/18 - 01/24/19	30	5.30625 %	241,632,000.00	1,068,466.50	0.00	0.00	0.00	1,068,466.50	0.00	241,632,000.00
2X-1	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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	12/26/18 - 01/24/19	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					36,844,067.09	0.00	0.00	0.00	36,844,067.09	0.00	

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

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	860.45650039	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	853.90608194
1M-1	156,644,000.00	3.25625 %	497.97797005	1.35128399	0.00000000	0.00000000	0.00000000	1.35128399	0.00000000	472.87323938
1M-1H	8,245,344.00	0.00000 %	497.97797036	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	472.87323973
1M-2A	93,986,000.00	5.15625 %	1000.00000000	4.29687496	0.00000000	0.00000000	0.00000000	4.29687496	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	5.15625 %	1000.00000000	4.29687496	0.00000000	0.00000000	0.00000000	4.29687496	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	5.15625 %	1000.00000000	4.29687496	0.00000000	0.00000000	0.00000000	4.29687496	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	5.15625 %	1000.00000000	4.29687500	0.00000000	0.00000000	0.00000000	4.29687500	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	6.65625 %	1000.00000000	5.54687495	0.00000000	0.00000000	0.00000000	5.54687495	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 %	999.50855708	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.50840983
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	3.35625 %	1000.00000000	2.79687496	0.00000000	0.00000000	0.00000000	2.79687496	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.75625 %	1000.00000000	3.13020833	0.00000000	0.00000000	0.00000000	3.13020833	0.00000000	1000.00000000
1E-A3	93,986,000.00	4.15625 %	1000.00000000	3.46354170	0.00000000	0.00000000	0.00000000	3.46354170	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.55625 %	1000.00000000	3.79687496	0.00000000	0.00000000	0.00000000	3.79687496	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.35625 %	1000.00000000	2.79687496	0.00000000	0.00000000	0.00000000	2.79687496	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.75625 %	1000.00000000	3.13020833	0.00000000	0.00000000	0.00000000	3.13020833	0.00000000	1000.00000000
1E-B3	93,986,000.00	4.15625 %	1000.00000000	3.46354170	0.00000000	0.00000000	0.00000000	3.46354170	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.55625 %	1000.00000000	3.79687496	0.00000000	0.00000000	0.00000000	3.79687496	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.35625 %	1000.00000000	2.79687496	0.00000000	0.00000000	0.00000000	2.79687496	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.75625 %	1000.00000000	3.13020833	0.00000000	0.00000000	0.00000000	3.13020833	0.00000000	1000.00000000
1E-C3	93,986,000.00	4.15625 %	1000.00000000	3.46354170	0.00000000	0.00000000	0.00000000	3.46354170	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.55625 %	1000.00000000	3.79687496	0.00000000	0.00000000	0.00000000	3.79687496	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.35625 %	1000.00000000	2.79687501	0.00000000	0.00000000	0.00000000	2.79687501	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.75625 %	1000.00000000	3.13020833	0.00000000	0.00000000	0.00000000	3.13020833	0.00000000	1000.00000000
1E-D3	187,972,000.00	4.15625 %	1000.00000000	3.46354164	0.00000000	0.00000000	0.00000000	3.46354164	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.55625 %	1000.00000000	3.79687501	0.00000000	0.00000000	0.00000000	3.79687501	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	5.15625 %	1000.00000000	4.29687501	0.00000000	0.00000000	0.00000000	4.29687501	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.35625 %	1000.00000000	2.79687501	0.00000000	0.00000000	0.00000000	2.79687501	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.75625 %	1000.00000000	3.13020833	0.00000000	0.00000000	0.00000000	3.13020833	0.00000000	1000.00000000
1E-F3	187,972,000.00	4.15625 %	1000.00000000	3.46354164	0.00000000	0.00000000	0.00000000	3.46354164	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.55625 %	1000.00000000	3.79687501	0.00000000	0.00000000	0.00000000	3.79687501	0.00000000	1000.00000000
1E-F5	187,972,000.00	5.15625 %	1000.00000000	4.29687501	0.00000000	0.00000000	0.00000000	4.29687501	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 %	872.33230296	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	866.34542451
2M-1	117,869,000.00	3.25625 %	611.52375603	1.65939518	0.00000000	0.00000000	0.00000000	1.65939518	0.00000000	577.72669616
2M-1H	6,204,224.00	0.00000 %	611.52375543	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	577.72669555
2M-2A	119,342,000.00	5.30625 %	1000.00000000	4.42187503	0.00000000	0.00000000	0.00000000	4.42187503	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	5.30625 %	1000.00000000	4.42187500	0.00000000	0.00000000	0.00000000	4.42187500	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	5.30625 %	1000.00000000	4.42187500	0.00000000	0.00000000	0.00000000	4.42187500	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	5.30625 %	1000.00000000	4.42187501	0.00000000	0.00000000	0.00000000	4.42187501	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	6.95625 %	1000.00000000	5.79687503	0.00000000	0.00000000	0.00000000	5.79687503	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	999.99723454	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.89045179
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	3.50625 %	1000.00000000	2.92187503	0.00000000	0.00000000	0.00000000	2.92187503	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.90625 %	1000.00000000	3.25520831	0.00000000	0.00000000	0.00000000	3.25520831	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	4.30625 %	1000.00000000	3.58854167	0.00000000	0.00000000	0.00000000	3.58854167	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.70625 %	1000.00000000	3.92187503	0.00000000	0.00000000	0.00000000	3.92187503	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.50625 %	1000.00000000	2.92187500	0.00000000	0.00000000	0.00000000	2.92187500	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.90625 %	1000.00000000	3.25520833	0.00000000	0.00000000	0.00000000	3.25520833	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.30625 %	1000.00000000	3.58854167	0.00000000	0.00000000	0.00000000	3.58854167	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.70625 %	1000.00000000	3.92187500	0.00000000	0.00000000	0.00000000	3.92187500	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.50625 %	1000.00000000	2.92187500	0.00000000	0.00000000	0.00000000	2.92187500	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.90625 %	1000.00000000	3.25520833	0.00000000	0.00000000	0.00000000	3.25520833	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.30625 %	1000.00000000	3.58854167	0.00000000	0.00000000	0.00000000	3.58854167	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.70625 %	1000.00000000	3.92187500	0.00000000	0.00000000	0.00000000	3.92187500	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.50625 %	1000.00000000	2.92187502	0.00000000	0.00000000	0.00000000	2.92187502	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.90625 %	1000.00000000	3.25520832	0.00000000	0.00000000	0.00000000	3.25520832	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.30625 %	1000.00000000	3.58854167	0.00000000	0.00000000	0.00000000	3.58854167	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.70625 %	1000.00000000	3.92187502	0.00000000	0.00000000	0.00000000	3.92187502	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.30625 %	1000.00000000	4.42187502	0.00000000	0.00000000	0.00000000	4.42187502	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.50625 %	1000.00000000	2.92187500	0.00000000	0.00000000	0.00000000	2.92187500	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.90625 %	1000.00000000	3.25520833	0.00000000	0.00000000	0.00000000	3.25520833	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.30625 %	1000.00000000	3.58854167	0.00000000	0.00000000	0.00000000	3.58854167	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.70625 %	1000.00000000	3.92187500	0.00000000	0.00000000	0.00000000	3.92187500	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.30625 %	1000.00000000	4.42187500	0.00000000	0.00000000	0.00000000	4.42187500	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	12,011,766.25
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	12,011,766.25
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,992,599.59
Total Withdrawals (Pool Distribution Amount)	12,011,766.25
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

04-Jan-2019 12:31:51 PM

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.506250%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	108,044,576.92
Total Principal Reduction Cumulative	2,404,351,691.27
Scheduled Principal Current	23,790,094.27
Scheduled Principal Cumulative	404,021,210.50
Unscheduled Principal Current	84,254,470.51
Unscheduled Principal Cumulative	2,000,289,951.78
Senior Reduction Amount	103,905,062.21
Subordinate Reduction Amount	4,139,502.57
Calculated Tranche Write-Down Amount	12.14
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,971.16
Recovery Principal on Previously Liquidated Loan Current	12.14
Recovery Principal on Previously Liquidated Loan Cumulative	138.81
<u>Group 2</u>	
Total Principal Reduction Current	93,106,819.70
Total Principal Reduction Cumulative	2,037,173,626.72
Scheduled Principal Current	21,504,711.33
Scheduled Principal Cumulative	365,090,712.54
Unscheduled Principal Current	71,593,827.82
Unscheduled Principal Cumulative	1,672,076,989.68
Senior Reduction Amount	88,905,228.96
Subordinate Reduction Amount	4,193,310.19
Calculated Tranche Write-Down Amount	8,280.55
Calculated Tranche Write-Up Amount	0.00
Modification Loss	15,293.36
Recovery Principal on Previously Liquidated Loan Current	8,280.55
Recovery Principal on Previously Liquidated Loan Cumulative	10,851.05
Informational Reporting	
<u>Group 1</u>	

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

04-Jan-2019 12:31:51 PM

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	61857
Period Reference Pool Removal Loan Count	371
Period Ending Loan Count	61486
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	14,084,582,713.39
Period PIF Loan Count Current	372
PIF Loan Count Cumulative	7828
Period PIF Loan UPB Current	76,678,854.03
PIF Loan UPB Cumulative	1,863,822,916.94
Period Partial Prepayment Amount	7,771,336.98
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	51
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	12,375,274.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	120,384.06
Total Active Modified Loan Count	167
Total Active Modified Loan UPB	35,910,267.03
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	60451
Period Reference Pool Removal Loan Count	307
Period Ending Loan Count	60144
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,471,979,409.56
Period PIF Loan Count Current	307
PIF Loan Count Cumulative	6306
Period PIF Loan UPB Current	67,738,017.49
PIF Loan UPB Cumulative	1,576,668,258.78
Period Partial Prepayment Amount	4,019,612.21
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	36
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	8,738,901.82
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	569,202.40
Total Active Modified Loan Count	275
Total Active Modified Loan UPB	68,028,221.12
Structural Reporting	
Group 1	
Senior Percentage	96.168709%
Subordinate Percentage	3.831291%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496237%
Subordinate Percentage	4.503763%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/4/2019

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.800000%	3.800000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	12.14	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.250000%	4.270000%
2M-1	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	8,280.55	0.00	0.000000%	0.000000%	0.000000%

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Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/4/2019

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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

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/4/2019

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	379	83,544,654.38	0.616400%	0.593164%
60 Days	81	17,384,308.30	0.131737%	0.123428%
90 Days	35	8,332,565.34	0.056924%	0.059161%
120 Days	20	4,842,460.29	0.032528%	0.034381%
150 Days	13	2,107,581.89	0.021143%	0.014964%
180+ Days	59	14,239,619.54	0.095957%	0.101101%
	587	130,451,189.74	0.954689%	0.926198%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	529	111,359,821.16	0.879556%	0.826603%
60 Days	112	23,127,952.03	0.186220%	0.171674%
90 Days	55	13,235,618.99	0.091447%	0.098246%
120 Days	43	9,334,591.78	0.071495%	0.069289%
150 Days	30	5,716,186.75	0.049880%	0.042430%
180+ Days	94	21,453,554.29	0.156292%	0.159246%
	863	184,227,725.00	1.434890%	1.367488%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/4/2019

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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	0.004%
12 Month Average	0.002%

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/4/2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.028%
12 Month Average	0.012%

CDR	
Current Month	0.000%
3 Month Average	0.011%
12 Month Average	0.004%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jan-2019

1/4/2019

**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	20	4,603,782.30	1,971.16	0.043	1,971.16	0.00
2	138	33,477,757.20	15,293.36	0.046	15,293.36	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43806483	92,372.08	76.21	0.083	76.21	0.00
1	43742085	185,847.70	58.08	0.031	58.08	0.00
1	43809028	407,203.65	466.59	0.115	466.59	0.00
1	43808459	366,176.74	114.43	0.031	114.43	0.00
1	43805054	235,793.08	4.81	0.002	4.81	0.00
1	43801646	138,122.70	100.71	0.073	100.71	0.00
1	43798911	96,467.31	100.49	0.104	100.49	0.00
1	43794105	411,895.72	171.62	0.042	171.62	0.00
1	43793312	469,955.50	314.97	0.067	314.97	0.00
1	43793126	170,652.67	52.51	0.031	52.51	0.00
1	43764167	184,934.14	61.04	0.033	61.04	0.00
1	43808863	145,597.86	6.01	0.004	6.01	0.00
1	43790013	267,180.29	55.66	0.021	55.66	0.00
1	43747774	208,191.41	8.11	0.004	8.11	0.00
1	43762430	233,664.00	76.43	0.033	76.43	0.00
1	43765536	257,075.64	80.34	0.031	80.34	0.00
1	43780989	89,886.77	74.16	0.083	74.16	0.00
1	43781034	126,795.73	65.30	0.052	65.30	0.00
1	43782465	265,516.27	5.43	0.002	5.43	0.00
1	43784048	250,453.04	78.27	0.031	78.27	0.00
2	43830697	413,746.06	180.60	0.044	180.60	0.00
2	43828736	147,707.02	68.52	0.046	68.52	0.00
2	43830465	215,286.94	101.18	0.047	101.18	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43830545	204,670.53	8.05	0.004	8.05	0.00
2	43830504	228,003.40	166.25	0.073	166.25	0.00
2	43830477	252,074.35	131.29	0.052	131.29	0.00
2	43830677	94,157.46	49.04	0.052	49.04	0.00
2	43830458	334,689.42	153.56	0.046	153.56	0.00
2	43830443	378,157.17	150.87	0.040	150.87	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43828856	75,237.19	28.01	0.037	28.01	0.00
2	43831005	205,781.13	150.05	0.073	150.05	0.00
2	43836552	160,473.75	33.43	0.021	33.43	0.00
2	43829022	191,727.62	106.65	0.056	106.65	0.00
2	43831472	209,781.27	198.42	0.095	198.42	0.00
2	43832276	326,464.35	102.02	0.031	102.02	0.00
2	43832295	178,674.46	61.96	0.035	61.96	0.00
2	43832303	233,643.62	146.03	0.063	146.03	0.00
2	43832708	242,778.32	101.16	0.042	101.16	0.00
2	43833611	90,407.14	47.09	0.052	47.09	0.00
2	43833686	197,764.93	82.40	0.042	82.40	0.00
2	43834924	219,869.55	171.07	0.078	171.07	0.00
2	43835530	219,621.28	45.75	0.021	45.75	0.00
2	43828322	140,054.06	58.36	0.042	58.36	0.00
2	43836090	71,167.11	1.25	0.002	1.25	0.00
2	43822741	156,525.50	43.48	0.028	43.48	0.00
2	43837149	206,033.08	108.96	0.053	108.96	0.00
2	43837183	291,062.42	78.65	0.027	78.65	0.00
2	43835997	158,957.83	99.35	0.062	99.35	0.00
2	43820403	536,937.46	223.97	0.042	223.97	0.00
2	43810156	214,465.55	89.36	0.042	89.36	0.00
2	43810652	315,790.62	3.24	0.001	3.24	0.00
2	43811403	225,158.80	56.85	0.025	56.85	0.00
2	43811513	357,762.04	111.80	0.031	111.80	0.00
2	43812860	109,452.79	1.50	0.001	1.50	0.00
2	43813964	194,040.27	20.21	0.010	20.21	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43815407	331,657.65	103.64	0.031	103.64	0.00
2	43816083	238,702.34	108.92	0.046	108.92	0.00
2	43818038	147,280.62	53.12	0.036	53.12	0.00
2	43818443	34,797.61	18.48	0.053	18.48	0.00
2	43818673	166,555.75	17.35	0.010	17.35	0.00
2	43819333	255,380.73	79.81	0.031	79.81	0.00
2	43824656	141,160.75	88.23	0.063	88.23	0.00
2	43820337	162,540.80	70.51	0.043	70.51	0.00
2	43828096	105,798.91	89.50	0.085	89.50	0.00
2	43820673	171,907.58	97.95	0.057	97.95	0.00
2	43820718	183,670.69	56.67	0.031	56.67	0.00
2	43821562	317,492.01	84.52	0.027	84.52	0.00
2	43838891	340,705.82	122.14	0.036	122.14	0.00
2	43823119	331,470.92	241.70	0.073	241.70	0.00
2	43838027	150,278.40	109.58	0.073	109.58	0.00
2	43824694	171,287.84	103.40	0.060	103.40	0.00
2	43825510	220,217.18	91.76	0.042	91.76	0.00
2	43826233	219,680.68	50.03	0.023	50.03	0.00
2	43826271	341,274.15	92.47	0.027	92.47	0.00
2	43826571	278,806.43	290.42	0.104	290.42	0.00
2	43826648	94,360.09	40.69	0.043	40.69	0.00
2	43827637	286,251.86	29.82	0.010	29.82	0.00
2	43819757	196,347.42	174.01	0.089	174.01	0.00
2	43861777	240,708.69	180.64	0.075	180.64	0.00
2	43866196	119,896.46	25.66	0.021	25.66	0.00
2	43865594	158,120.61	65.88	0.042	65.88	0.00
2	43865301	289,735.17	178.28	0.062	178.28	0.00
2	43865162	326,128.46	67.94	0.021	67.94	0.00
2	43862302	233,275.03	170.10	0.073	170.10	0.00
2	43862164	374,384.23	235.50	0.063	235.50	0.00
2	43862125	321,242.16	203.03	0.063	203.03	0.00
2	43837815	273,367.87	227.81	0.083	227.81	0.00
2	43862024	128,010.98	66.67	0.052	66.67	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	43868277	295,179.69	215.24	0.073	215.24	0.00
2	43859987	119,370.33	57.43	0.048	57.43	0.00
2	43858827	166,007.04	69.17	0.042	69.17	0.00
2	43857123	252,933.14	26.35	0.010	26.35	0.00
2	43856292	195,845.12	40.80	0.021	40.80	0.00
2	43856088	195,504.94	142.84	0.073	142.84	0.00
2	43855655	185,541.50	40.40	0.022	40.40	0.00
2	43852701	256,668.75	187.15	0.073	187.15	0.00
2	43862035	276,155.74	172.60	0.062	172.60	0.00
2	43871515	278,270.55	202.91	0.073	202.91	0.00
2	43875511	378,968.35	236.86	0.062	236.86	0.00
2	43875350	293,015.85	91.57	0.031	91.57	0.00
2	43874891	204,326.51	74.09	0.036	74.09	0.00
2	43873584	346,955.73	144.56	0.042	144.56	0.00
2	43873489	215,940.64	112.47	0.052	112.47	0.00
2	43873267	417,764.28	16.22	0.004	16.22	0.00
2	43873081	298,164.13	186.35	0.063	186.35	0.00
2	43867128	382,070.43	159.20	0.042	159.20	0.00
2	43871516	415,029.23	231.53	0.056	231.53	0.00
2	43868265	149,077.60	155.29	0.104	155.29	0.00
2	43871231	338,365.90	281.97	0.083	281.97	0.00
2	43871081	95,011.77	60.98	0.064	60.98	0.00
2	43870820	385,234.91	80.26	0.021	80.26	0.00
2	43869592	440,188.92	183.41	0.042	183.41	0.00
2	43869417	155,346.67	80.91	0.052	80.91	0.00
2	43869405	371,128.05	193.30	0.052	193.30	0.00
2	43868873	232,020.02	96.68	0.042	96.68	0.00
2	43850946	363,982.71	5.43	0.001	5.43	0.00
2	43872136	146,600.11	83.73	0.057	83.73	0.00
2	43842666	409,424.28	42.65	0.010	42.65	0.00
2	43852465	110,488.77	68.02	0.062	68.02	0.00
2	43843781	438,699.89	5.90	0.001	5.90	0.00
2	43843495	278,860.19	4.78	0.002	4.78	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	43843491	166,448.26	18.15	0.011	18.15	0.00
2	43843470	196,962.56	91.97	0.047	91.97	0.00
2	43843439	277,335.59	116.81	0.042	116.81	0.00
2	43843418	220,975.57	8.59	0.004	8.59	0.00
2	43844880	376,894.03	274.82	0.073	274.82	0.00
2	43842682	289,564.80	120.65	0.042	120.65	0.00
2	43844901	312,887.92	147.05	0.047	147.05	0.00
2	43842399	377,310.56	113.90	0.030	113.90	0.00
2	43841754	267,171.18	154.97	0.058	154.97	0.00
2	43841681	416,332.16	211.19	0.051	211.19	0.00
2	43841387	149,710.81	66.60	0.044	66.60	0.00
2	43841313	163,414.72	136.18	0.083	136.18	0.00
2	43841176	268,543.82	87.59	0.033	87.59	0.00
2	43841064	116,357.04	53.95	0.046	53.95	0.00
2	43838945	200,833.81	258.24	0.129	258.24	0.00
2	43842796	169,343.02	70.56	0.042	70.56	0.00
2	43848181	194,496.16	55.19	0.028	55.19	0.00
2	43876485	355,649.55	185.23	0.052	185.23	0.00
2	43850738	160,304.29	83.49	0.052	83.49	0.00
2	43850535	235,722.18	122.77	0.052	122.77	0.00
2	43849854	173,768.08	168.87	0.097	168.87	0.00
2	43849330	225,419.62	46.96	0.021	46.96	0.00
2	43849270	243,257.74	54.25	0.022	54.25	0.00
2	43848608	419,681.19	189.11	0.045	189.11	0.00
2	43844687	131,147.00	98.10	0.075	98.10	0.00
2	43848224	327,929.89	68.32	0.021	68.32	0.00
2	43852439	327,642.43	273.04	0.083	273.04	0.00
2	43846973	315,461.67	150.45	0.048	150.45	0.00
2	43846691	226,650.88	259.70	0.115	259.70	0.00
2	43846610	350,099.93	218.81	0.063	218.81	0.00
2	43846554	119,602.59	4.45	0.004	4.45	0.00
2	43845780	230,746.12	96.14	0.042	96.14	0.00
2	43845163	235,603.46	39.39	0.017	39.39	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	43845034	249,515.98	207.93	0.083	207.93	0.00
2	43844906	283,166.59	132.29	0.047	132.29	0.00
2	43848445	254,750.65	79.61	0.031	79.61	0.00

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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
3	199,950.28	8,292.69	45,670.25	22.84

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
43812998	79,566.22	8,280.55	5,141.26	28.605
43800102	61,550.35	8.62	23,699.59	38.504
43765027	58,833.71	3.52	16,829.40	6.462

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	689,586.46	49,023.98	7.109

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43765027	58,833.71	16,829.40	28.605
43800102	61,550.35	23,699.59	38.504
43812998	79,566.22	5,141.26	6.462
43819872	187,610.26	2,614.00	1.393
43848554	302,025.92	739.74	0.245

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	40,390.18	12.14	0.000 %	0	0.00	0.00	0.000 %	2	40,390.18	12.14	0.000 %
Group 2	1	9,576.86	8,280.55	0.000 %	0	0.00	0.00	0.000 %	1	9,576.86	8,280.55	0.000 %
Total	3	49,967.04	8,292.69	0.000 %	0	0.00	0.00	0.000 %	3	49,967.04	8,292.69	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043765027	59,000.00	4.375 %	AL	73.00	360	16,705.33	10/31/2018	3.52	16,829.40
Group 1	0043800102	62,000.00	4.000 %	IL	74.00	360	23,684.85	07/31/2018	8.62	23,699.59
Group 2	0043812998	81,000.00	3.750 %	WI	95.00	360	9,576.86	10/31/2018	8,280.55	5,141.26

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**

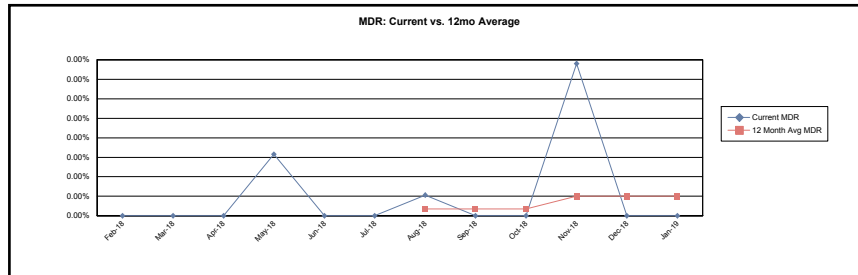
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Realized Loss Report - Collateral

Summary

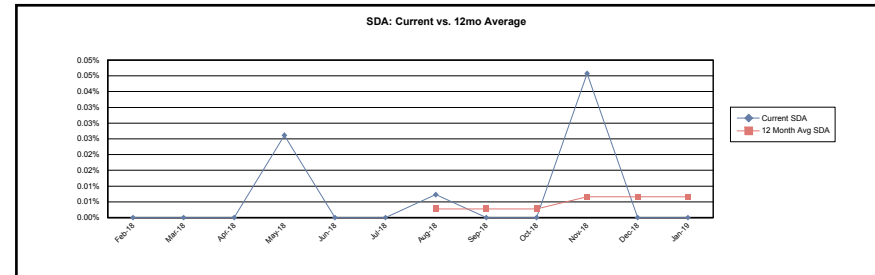
MDR

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



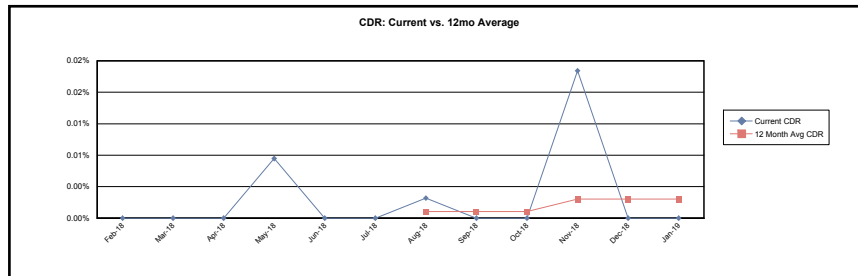
SDA

Current Month	0.000 %
3 Month Average	0.015 %
12 Month Average	0.007 %



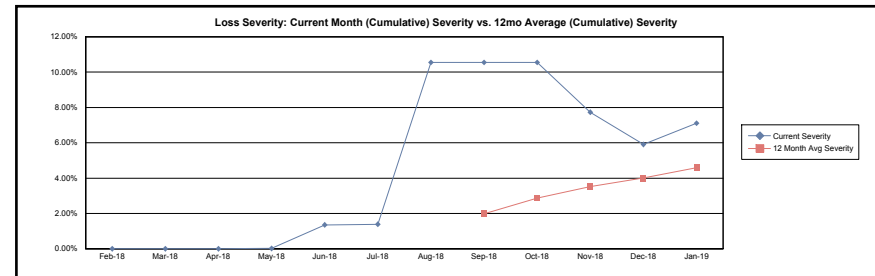
CDR

Current Month	0.000 %
3 Month Average	0.006 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	7.109 %
3 Month Average (Cumulative)	6.916 %
12 Month Average (Cumulative)	4.598 %



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

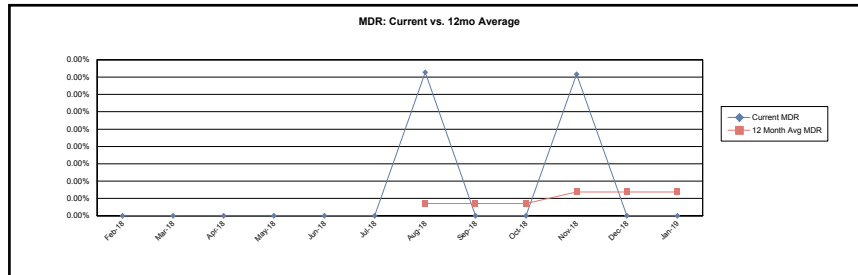
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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 1

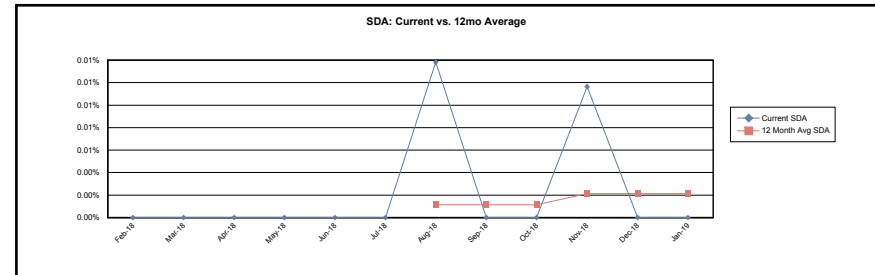
MDR

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



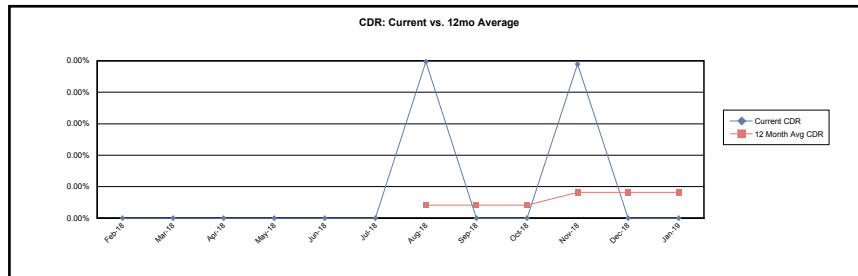
SDA

Current Month 0.000 %
3 Month Average 0.004 %
12 Month Average 0.002 %



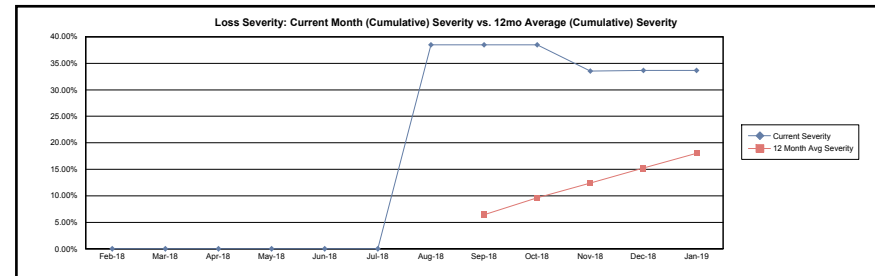
CDR

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



Loss Severity

Current Month (Cumulative) 33.666 %
3 Month Average (Cumulative) 33.625 %
12 Month Average (Cumulative) 18.026 %



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

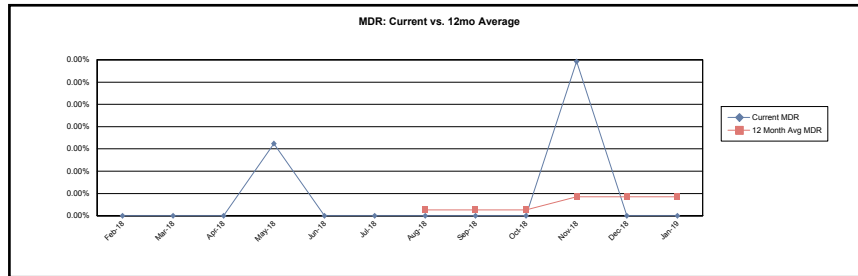
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Realized Loss Report - Collateral

Group 2

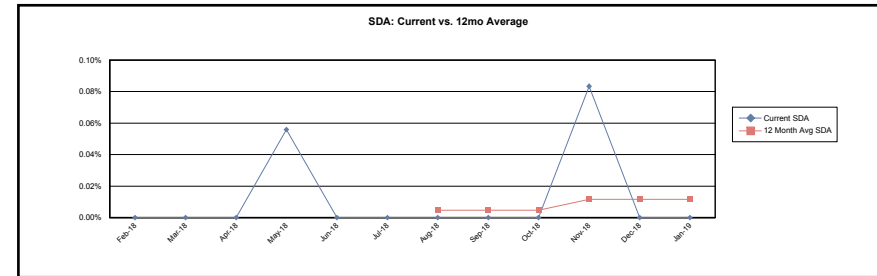
MDR

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



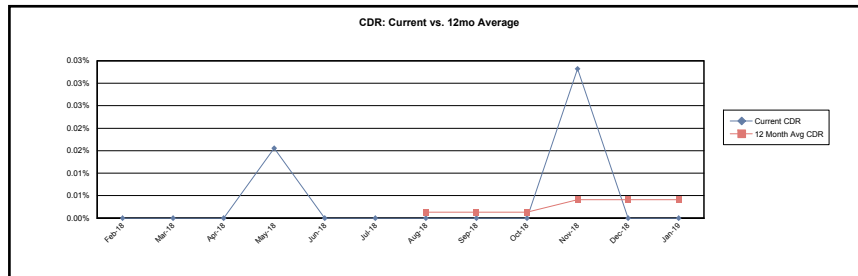
SDA

Current Month 0.000 %
3 Month Average 0.028 %
12 Month Average 0.012 %



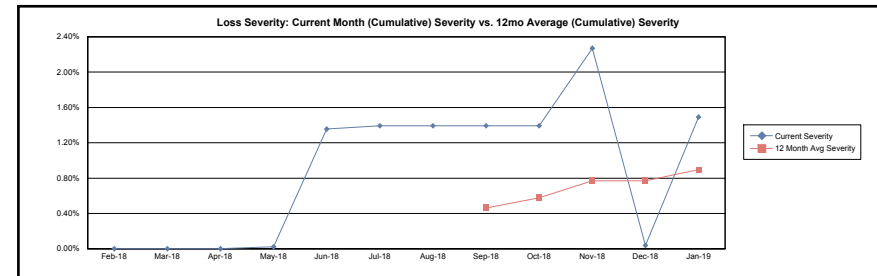
CDR

Current Month 0.000 %
3 Month Average 0.011 %
12 Month Average 0.004 %



Loss Severity

Current Month (Cumulative) 1.492 %
3 Month Average (Cumulative) 1.267 %
12 Month Average (Cumulative) 0.896 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.562 %
3 Month Average 0.622 %
12 Month Average 0.691 %

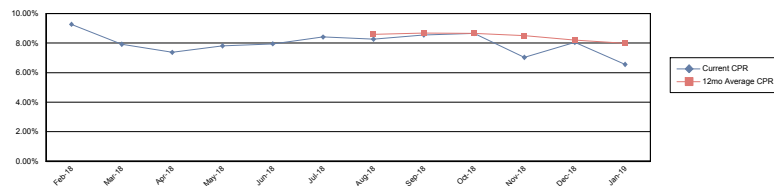
CPR

Current Month 6.544 %
3 Month Average 7.207 %
12 Month Average 7.982 %

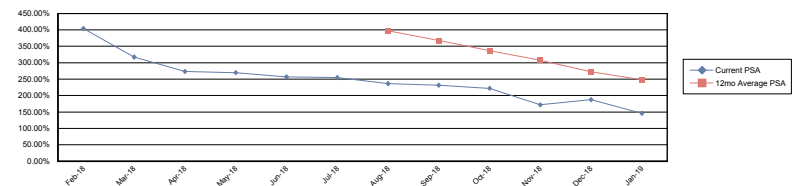
PSA

Current Month 145.629 %
3 Month Average 168.261 %
12 Month Average 247.631 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.595 %
3 Month Average 0.638 %
12 Month Average 0.725 %

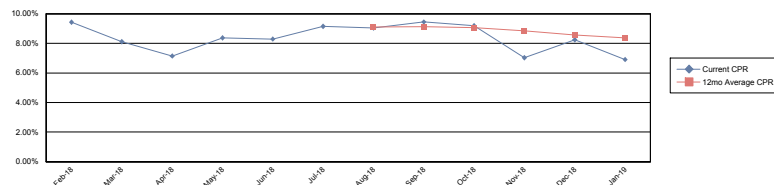
CPR

Current Month 6.907 %
3 Month Average 7.391 %
12 Month Average 7.982 %

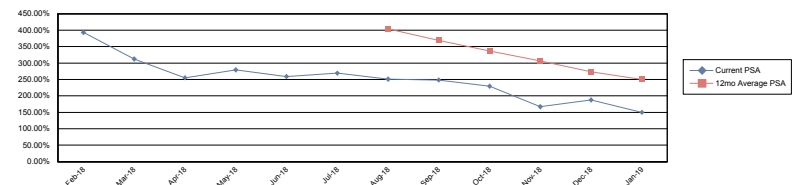
PSA

Current Month 150.151 %
3 Month Average 168.246 %
12 Month Average 250.186 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.529 %
3 Month Average 0.604 %
12 Month Average 0.655 %

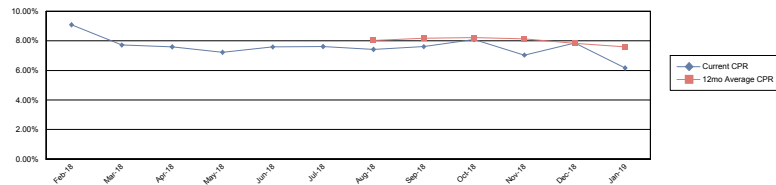
CPR

Current Month 6.163 %
3 Month Average 7.014 %
12 Month Average 7.580 %

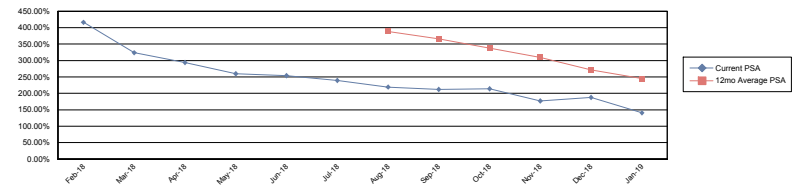
PSA

Current Month 140.629 %
3 Month Average 168.270 %
12 Month Average 244.765 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

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

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

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

04-Jan-2019 12:31:51 PM

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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.