

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		03/29/2019	0.00000 %	13,354,499,912.80	0.00	103,969,998.29	0.00	13,250,529,914.50	103,969,998.29	0.00
1M-1	30711XQS6	04/24/2019	3.23550 %	66,864,343.81	186,292.42	3,929,245.45	0.00	62,935,098.36	4,115,537.87	0.00
1M-1H		03/29/2019	0.00000 %	3,519,569.95	0.00	206,825.54	0.00	3,312,744.41	206,825.54	0.00
1M-2A	30711XQT4	04/24/2019	5.13550 %	93,986,000.00	415,628.28	0.00	0.00	93,986,000.00	415,628.28	0.00
1M-AH		03/29/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	04/24/2019	5.13550 %	93,986,000.00	415,628.28	0.00	0.00	93,986,000.00	415,628.28	0.00
1M-BH		03/29/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	04/24/2019	5.13550 %	93,986,000.00	415,628.28	0.00	0.00	93,986,000.00	415,628.28	0.00
1M-CH		03/29/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	04/24/2019	5.13550 %	281,958,000.00	1,246,884.85	0.00	0.00	281,958,000.00	1,246,884.85	0.00
1M-2H		03/29/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	04/24/2019	6.63550 %	78,322,000.00	447,524.29	0.00	0.00	78,322,000.00	447,524.29	0.00
1B-1H		03/29/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		03/29/2019	0.00000 %	82,404,121.04	0.00	0.00	4,759.95	82,399,361.09	0.00	45,310.91
1A-I1	30711XQZ0	04/24/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1A-I2	30711XRB2	04/24/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1A-I3	30711XRD8	04/24/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1A-I4	30711XRF3	04/24/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1B-I1	30711XRH9	04/24/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	04/24/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	04/24/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	04/24/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	04/24/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	04/24/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	04/24/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	04/24/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	04/24/2019	3.33550 %	93,986,000.00	269,949.98	0.00	0.00	93,986,000.00	269,949.98	0.00
1E-A2	30711XRA4	04/24/2019	3.73550 %	93,986,000.00	302,322.94	0.00	0.00	93,986,000.00	302,322.94	0.00
1E-A3	30711XRC0	04/24/2019	4.13550 %	93,986,000.00	334,695.89	0.00	0.00	93,986,000.00	334,695.89	0.00
1E-A4	30711XRE6	04/24/2019	4.53550 %	93,986,000.00	367,068.85	0.00	0.00	93,986,000.00	367,068.85	0.00
1E-B1	30711XRG1	04/24/2019	3.33550 %	93,986,000.00	269,949.98	0.00	0.00	93,986,000.00	269,949.98	0.00
1E-B2	30711XRJ5	04/24/2019	3.73550 %	93,986,000.00	302,322.94	0.00	0.00	93,986,000.00	302,322.94	0.00
1E-B3	30711XRL0	04/24/2019	4.13550 %	93,986,000.00	334,695.89	0.00	0.00	93,986,000.00	334,695.89	0.00
1E-B4	30711XRN6	04/24/2019	4.53550 %	93,986,000.00	367,068.85	0.00	0.00	93,986,000.00	367,068.85	0.00
1E-C1	30711XRQ9	04/24/2019	3.33550 %	93,986,000.00	269,949.98	0.00	0.00	93,986,000.00	269,949.98	0.00
1E-C2	30711XRS5	04/24/2019	3.73550 %	93,986,000.00	302,322.94	0.00	0.00	93,986,000.00	302,322.94	0.00
1E-C3	30711XRU0	04/24/2019	4.13550 %	93,986,000.00	334,695.89	0.00	0.00	93,986,000.00	334,695.89	0.00
1E-C4	30711XRW6	04/24/2019	4.53550 %	93,986,000.00	367,068.85	0.00	0.00	93,986,000.00	367,068.85	0.00
1E-D1	30711XRY2	04/24/2019	3.33550 %	187,972,000.00	539,899.97	0.00	0.00	187,972,000.00	539,899.97	0.00
1E-D2	30711XRZ9	04/24/2019	3.73550 %	187,972,000.00	604,645.88	0.00	0.00	187,972,000.00	604,645.88	0.00
1E-D3	30711XSA3	04/24/2019	4.13550 %	187,972,000.00	669,391.79	0.00	0.00	187,972,000.00	669,391.79	0.00
1E-D4	30711XSB1	04/24/2019	4.53550 %	187,972,000.00	734,137.70	0.00	0.00	187,972,000.00	734,137.70	0.00
1E-D5	30711XSC9	04/24/2019	5.13550 %	187,972,000.00	831,256.57	0.00	0.00	187,972,000.00	831,256.57	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	04/24/2019	3.33550 %	187,972,000.00	539,899.97	0.00	0.00	187,972,000.00	539,899.97	0.00
1E-F2	30711XSE5	04/24/2019	3.73550 %	187,972,000.00	604,645.88	0.00	0.00	187,972,000.00	604,645.88	0.00
1E-F3	30711XSF2	04/24/2019	4.13550 %	187,972,000.00	669,391.79	0.00	0.00	187,972,000.00	669,391.79	0.00
1E-F4	30711XSG0	04/24/2019	4.53550 %	187,972,000.00	734,137.70	0.00	0.00	187,972,000.00	734,137.70	0.00
1E-F5	30711XSH8	04/24/2019	5.13550 %	187,972,000.00	831,256.57	0.00	0.00	187,972,000.00	831,256.57	0.00
1X-1	30711XSJ4	04/24/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1X-2	30711XSK1	04/24/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1X-3	30711XSL9	04/24/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1X-4	30711XSM7	04/24/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
1Y-1	30711XSN5	04/24/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	04/24/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	04/24/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	04/24/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		03/29/2019	0.00000 %	12,696,249,899.68	0.00	101,822,952.00	0.00	12,594,426,947.68	101,822,952.00	0.00
2M-1	30711XSS4	04/24/2019	3.23550 %	60,527,559.13	168,637.35	4,543,856.10	0.00	55,983,703.03	4,712,493.45	0.00
2M-1H		03/29/2019	0.00000 %	3,185,965.22	0.00	239,173.16	0.00	2,946,792.07	239,173.16	0.00
2M-2A	30711XST2	04/24/2019	5.28550 %	119,342,000.00	543,173.51	0.00	0.00	119,342,000.00	543,173.51	0.00
2M-AH		03/29/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	04/24/2019	5.28550 %	120,816,000.00	549,882.28	0.00	0.00	120,816,000.00	549,882.28	0.00
2M-BH		03/29/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	04/24/2019	5.28550 %	120,816,000.00	549,882.28	0.00	0.00	120,816,000.00	549,882.28	0.00
2M-CH		03/29/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	04/24/2019	5.28550 %	360,974,000.00	1,642,938.07	0.00	0.00	360,974,000.00	1,642,938.07	0.00
2M-2H		03/29/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	04/24/2019	6.93550 %	73,668,000.00	439,962.69	0.00	0.00	73,668,000.00	439,962.69	0.00
2B-1H		03/29/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		03/29/2019	0.00000 %	77,497,471.73	0.00	0.00	18,706.28	77,478,765.45	0.00	66,999.55
2A-I1	30711XSZ8	04/24/2019	1.80000 %	0.00	184,980.10	0.00	0.00	0.00	184,980.10	0.00
2A-I2	30711XTB0	04/24/2019	1.40000 %	0.00	143,873.41	0.00	0.00	0.00	143,873.41	0.00
2A-I3	30711XTD6	04/24/2019	1.00000 %	0.00	102,766.72	0.00	0.00	0.00	102,766.72	0.00
2A-I4	30711XTF1	04/24/2019	0.60000 %	0.00	61,660.03	0.00	0.00	0.00	61,660.03	0.00
2B-I1	30711XTH7	04/24/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2B-I2	30711XTK0	04/24/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2B-I3	30711XTM6	04/24/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2B-I4	30711XTP9	04/24/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2C-I1	30711XTR5	04/24/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	04/24/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	04/24/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	04/24/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	04/24/2019	3.48550 %	119,342,000.00	358,193.41	0.00	0.00	119,342,000.00	358,193.41	0.00
2E-A2	30711XTA2	04/24/2019	3.88550 %	119,342,000.00	399,300.10	0.00	0.00	119,342,000.00	399,300.10	0.00
2E-A3	30711XTC8	04/24/2019	4.28550 %	119,342,000.00	440,406.79	0.00	0.00	119,342,000.00	440,406.79	0.00
2E-A4	30711XTE4	04/24/2019	4.68550 %	119,342,000.00	481,513.48	0.00	0.00	119,342,000.00	481,513.48	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	04/24/2019	3.48550 %	120,816,000.00	362,617.48	0.00	0.00	120,816,000.00	362,617.48	0.00
2E-B2	30711XTJ3	04/24/2019	3.88550 %	120,816,000.00	404,231.88	0.00	0.00	120,816,000.00	404,231.88	0.00
2E-B3	30711XTL8	04/24/2019	4.28550 %	120,816,000.00	445,846.28	0.00	0.00	120,816,000.00	445,846.28	0.00
2E-B4	30711XTN4	04/24/2019	4.68550 %	120,816,000.00	487,460.68	0.00	0.00	120,816,000.00	487,460.68	0.00
2E-C1	30711XTQ7	04/24/2019	3.48550 %	120,816,000.00	362,617.48	0.00	0.00	120,816,000.00	362,617.48	0.00
2E-C2	30711XTS3	04/24/2019	3.88550 %	120,816,000.00	404,231.88	0.00	0.00	120,816,000.00	404,231.88	0.00
2E-C3	30711XTU8	04/24/2019	4.28550 %	120,816,000.00	445,846.28	0.00	0.00	120,816,000.00	445,846.28	0.00
2E-C4	30711XTW4	04/24/2019	4.68550 %	120,816,000.00	487,460.68	0.00	0.00	120,816,000.00	487,460.68	0.00
2E-D1	30711XTY0	04/24/2019	3.48550 %	240,158,000.00	720,810.89	0.00	0.00	240,158,000.00	720,810.89	0.00
2E-D2	30711XTZ7	04/24/2019	3.88550 %	240,158,000.00	803,531.98	0.00	0.00	240,158,000.00	803,531.98	0.00
2E-D3	30711XUA0	04/24/2019	4.28550 %	240,158,000.00	886,253.07	0.00	0.00	240,158,000.00	886,253.07	0.00
2E-D4	30711XUB8	04/24/2019	4.68550 %	240,158,000.00	968,974.15	0.00	0.00	240,158,000.00	968,974.15	0.00
2E-D5	30711XUC6	04/24/2019	5.28550 %	240,158,000.00	1,093,055.79	0.00	0.00	240,158,000.00	1,093,055.79	0.00
2E-F1	30711XUD4	04/24/2019	3.48550 %	241,632,000.00	725,234.96	0.00	0.00	241,632,000.00	725,234.96	0.00
2E-F2	30711XUE2	04/24/2019	3.88550 %	241,632,000.00	808,463.76	0.00	0.00	241,632,000.00	808,463.76	0.00
2E-F3	30711XUF9	04/24/2019	4.28550 %	241,632,000.00	891,692.56	0.00	0.00	241,632,000.00	891,692.56	0.00
2E-F4	30711XUG7	04/24/2019	4.68550 %	241,632,000.00	974,921.36	0.00	0.00	241,632,000.00	974,921.36	0.00
2E-F5	30711XUH5	04/24/2019	5.28550 %	241,632,000.00	1,099,764.56	0.00	0.00	241,632,000.00	1,099,764.56	0.00
2X-1	30711XUJ1	04/24/2019	1.80000 %	0.00	372,244.90	0.00	0.00	0.00	372,244.90	0.00
2X-2	30711XUK8	04/24/2019	1.40000 %	0.00	289,523.81	0.00	0.00	0.00	289,523.81	0.00
2X-3	30711XUL6	04/24/2019	1.00000 %	0.00	206,802.72	0.00	0.00	0.00	206,802.72	0.00
2X-4	30711XUM4	04/24/2019	0.60000 %	0.00	124,081.63	0.00	0.00	0.00	124,081.63	0.00
2Y-1	30711XUN2	04/24/2019	1.80000 %	0.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00
2Y-2	30711XUP7	04/24/2019	1.40000 %	0.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00
2Y-3	30711XUQ5	04/24/2019	1.00000 %	0.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00
2Y-4	30711XUR3	04/24/2019	0.60000 %	0.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00
Totals				34,718,687,416.36	37,858,021.66	214,712,050.54	23,466.23	34,503,951,899.59	252,570,072.20	112,310.46

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	13,354,499,912.80	21,653,309.35	82,316,688.94	0.00	0.00	103,969,998.29	13,250,529,914.50	0.83534444	103,969,998.29
1M-1	156,644,000.00	66,864,343.81	819,514.85	3,109,730.60	0.00	0.00	3,929,245.45	62,935,098.36	0.40177152	3,929,245.45
1M-1H	8,245,344.00	3,519,569.95	43,137.19	163,688.35	0.00	0.00	206,825.54	3,312,744.41	0.40177152	206,825.54
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,404,121.04	0.00	0.00	0.00	4,759.95	4,759.95	82,399,361.09	0.99945041	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	12,696,249,899.68	19,528,880.40	82,294,071.60	0.00	0.00	101,822,952.00	12,594,426,947.68	0.84810876	101,822,952.00
2M-1	117,869,000.00	60,527,559.13	874,893.46	3,668,962.65	0.00	0.00	4,543,856.10	55,983,703.03	0.47496545	4,543,856.10
2M-1H	6,204,224.00	3,185,965.22	46,051.42	193,121.74	0.00	0.00	239,173.16	2,946,792.07	0.47496545	239,173.16
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	77,497,471.73	0.00	0.00	0.00	18,706.28	18,706.28	77,478,765.45	0.99913600	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	34,718,687,416.36	42,965,786.67	171,746,263.88	0.00	23,466.23	214,735,516.77	34,503,951,899.59	0.87273870	214,712,050.54

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	841.89894877	1.36507533	5.18943684	0.00000000	0.00000000	6.55451217	835.34443659	0.83534444	6.55451217
1M-1	156,644,000.00	426.85544170	5.23170278	19.85221649	0.00000000	0.00000000	25.08391927	401.77152243	0.40177152	25.08391927
1M-1H	8,245,344.00	426.85544108	5.23170289	19.85221599	0.00000000	0.00000000	25.08391888	401.77152221	0.40177152	25.08391888
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	999.50814335	0.00000000	0.00000000	0.00000000	0.05773508	0.05773508	999.45040827	0.99945041	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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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	854.96551534	1.31507488	5.54168309	0.00000000	0.00000000	6.85675797	848.10875737	0.84810876	6.85675797
2M-1	117,869,000.00	513.51550560	7.42259169	31.12746057	0.00000000	0.00000000	38.55005218	474.96545343	0.47496545	38.55005218
2M-1H	6,204,224.00	513.51550492	7.42259145	31.12746090	0.00000000	0.00000000	38.55005235	474.96545418	0.47496545	38.55005235
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	999.37722879	0.00000000	0.00000000	0.00000000	0.24122891	0.24122891	999.13599988	0.99913600	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	13,354,499,912.80	0.00	0.00	0.00	0.00	0.00	0.00	13,250,529,914.50
1M-1	03/25/19 - 04/24/19	31	3.23550 %	66,864,343.81	186,292.42	0.00	0.00	0.00	186,292.42	0.00	62,935,098.36
1M-1H	N/A	N/A	0.00000 %	3,519,569.95	0.00	0.00	0.00	0.00	0.00	0.00	3,312,744.41
1M-2A	03/25/19 - 04/24/19	31	5.13550 %	93,986,000.00	415,628.28	0.00	0.00	0.00	415,628.28	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	03/25/19 - 04/24/19	31	5.13550 %	93,986,000.00	415,628.28	0.00	0.00	0.00	415,628.28	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	03/25/19 - 04/24/19	31	5.13550 %	93,986,000.00	415,628.28	0.00	0.00	0.00	415,628.28	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	03/25/19 - 04/24/19	31	5.13550 %	281,958,000.00	1,246,884.85	0.00	0.00	0.00	1,246,884.85	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	03/25/19 - 04/24/19	31	6.63550 %	78,322,000.00	447,524.29	0.00	0.00	0.00	447,524.29	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 %	82,404,121.04	0.00	0.00	0.00	0.00	0.00	0.00	82,399,361.09
1A-I1	03/25/19 - 04/24/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1A-I2	03/25/19 - 04/24/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1A-I3	03/25/19 - 04/24/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1A-I4	03/25/19 - 04/24/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1B-I1	03/25/19 - 04/24/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1B-I2	03/25/19 - 04/24/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1B-I3	03/25/19 - 04/24/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1B-I4	03/25/19 - 04/24/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1C-I1	03/25/19 - 04/24/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1C-I2	03/25/19 - 04/24/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1C-I3	03/25/19 - 04/24/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1C-I4	03/25/19 - 04/24/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1E-A1	03/25/19 - 04/24/19	31	3.33550 %	93,986,000.00	269,949.98	0.00	0.00	0.00	269,949.98	0.00	93,986,000.00
1E-A2	03/25/19 - 04/24/19	31	3.73550 %	93,986,000.00	302,322.94	0.00	0.00	0.00	302,322.94	0.00	93,986,000.00
1E-A3	03/25/19 - 04/24/19	31	4.13550 %	93,986,000.00	334,695.89	0.00	0.00	0.00	334,695.89	0.00	93,986,000.00
1E-A4	03/25/19 - 04/24/19	31	4.53550 %	93,986,000.00	367,068.85	0.00	0.00	0.00	367,068.85	0.00	93,986,000.00
1E-B1	03/25/19 - 04/24/19	31	3.33550 %	93,986,000.00	269,949.98	0.00	0.00	0.00	269,949.98	0.00	93,986,000.00
1E-B2	03/25/19 - 04/24/19	31	3.73550 %	93,986,000.00	302,322.94	0.00	0.00	0.00	302,322.94	0.00	93,986,000.00
1E-B3	03/25/19 - 04/24/19	31	4.13550 %	93,986,000.00	334,695.89	0.00	0.00	0.00	334,695.89	0.00	93,986,000.00
1E-B4	03/25/19 - 04/24/19	31	4.53550 %	93,986,000.00	367,068.85	0.00	0.00	0.00	367,068.85	0.00	93,986,000.00
1E-C1	03/25/19 - 04/24/19	31	3.33550 %	93,986,000.00	269,949.98	0.00	0.00	0.00	269,949.98	0.00	93,986,000.00
1E-C2	03/25/19 - 04/24/19	31	3.73550 %	93,986,000.00	302,322.94	0.00	0.00	0.00	302,322.94	0.00	93,986,000.00
1E-C3	03/25/19 - 04/24/19	31	4.13550 %	93,986,000.00	334,695.89	0.00	0.00	0.00	334,695.89	0.00	93,986,000.00
1E-C4	03/25/19 - 04/24/19	31	4.53550 %	93,986,000.00	367,068.85	0.00	0.00	0.00	367,068.85	0.00	93,986,000.00
1E-D1	03/25/19 - 04/24/19	31	3.33550 %	187,972,000.00	539,899.97	0.00	0.00	0.00	539,899.97	0.00	187,972,000.00
1E-D2	03/25/19 - 04/24/19	31	3.73550 %	187,972,000.00	604,645.88	0.00	0.00	0.00	604,645.88	0.00	187,972,000.00
1E-D3	03/25/19 - 04/24/19	31	4.13550 %	187,972,000.00	669,391.79	0.00	0.00	0.00	669,391.79	0.00	187,972,000.00
1E-D4	03/25/19 - 04/24/19	31	4.53550 %	187,972,000.00	734,137.70	0.00	0.00	0.00	734,137.70	0.00	187,972,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	03/25/19 - 04/24/19	31	5.13550 %	187,972,000.00	831,256.57	0.00	0.00	0.00	831,256.57	0.00	187,972,000.00
1E-F1	03/25/19 - 04/24/19	31	3.33550 %	187,972,000.00	539,899.97	0.00	0.00	0.00	539,899.97	0.00	187,972,000.00
1E-F2	03/25/19 - 04/24/19	31	3.73550 %	187,972,000.00	604,645.88	0.00	0.00	0.00	604,645.88	0.00	187,972,000.00
1E-F3	03/25/19 - 04/24/19	31	4.13550 %	187,972,000.00	669,391.79	0.00	0.00	0.00	669,391.79	0.00	187,972,000.00
1E-F4	03/25/19 - 04/24/19	31	4.53550 %	187,972,000.00	734,137.70	0.00	0.00	0.00	734,137.70	0.00	187,972,000.00
1E-F5	03/25/19 - 04/24/19	31	5.13550 %	187,972,000.00	831,256.57	0.00	0.00	0.00	831,256.57	0.00	187,972,000.00
1X-1	03/25/19 - 04/24/19	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1X-2	03/25/19 - 04/24/19	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1X-3	03/25/19 - 04/24/19	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1X-4	03/25/19 - 04/24/19	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
1Y-1	03/25/19 - 04/24/19	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1Y-2	03/25/19 - 04/24/19	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1Y-3	03/25/19 - 04/24/19	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1Y-4	03/25/19 - 04/24/19	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	12,696,249,899.68	0.00	0.00	0.00	0.00	0.00	0.00	12,594,426,947.68
2M-1	03/25/19 - 04/24/19	31	3.23550 %	60,527,559.13	168,637.35	0.00	0.00	0.00	168,637.35	0.00	55,983,703.03
2M-1H	N/A	N/A	0.00000 %	3,185,965.22	0.00	0.00	0.00	0.00	0.00	0.00	2,946,792.07
2M-2A	03/25/19 - 04/24/19	31	5.28550 %	119,342,000.00	543,173.51	0.00	0.00	0.00	543,173.51	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	03/25/19 - 04/24/19	31	5.28550 %	120,816,000.00	549,882.28	0.00	0.00	0.00	549,882.28	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	03/25/19 - 04/24/19	31	5.28550 %	120,816,000.00	549,882.28	0.00	0.00	0.00	549,882.28	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	03/25/19 - 04/24/19	31	5.28550 %	360,974,000.00	1,642,938.07	0.00	0.00	0.00	1,642,938.07	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	03/25/19 - 04/24/19	31	6.93550 %	73,668,000.00	439,962.69	0.00	0.00	0.00	439,962.69	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 %	77,497,471.73	0.00	0.00	0.00	0.00	0.00	0.00	77,478,765.45
2A-I1	03/25/19 - 04/24/19	31	1.80000 %	119,342,000.00	184,980.10	0.00	0.00	0.00	184,980.10	0.00	119,342,000.00
2A-I2	03/25/19 - 04/24/19	31	1.40000 %	119,342,000.00	143,873.41	0.00	0.00	0.00	143,873.41	0.00	119,342,000.00
2A-I3	03/25/19 - 04/24/19	31	1.00000 %	119,342,000.00	102,766.72	0.00	0.00	0.00	102,766.72	0.00	119,342,000.00
2A-I4	03/25/19 - 04/24/19	31	0.60000 %	119,342,000.00	61,660.03	0.00	0.00	0.00	61,660.03	0.00	119,342,000.00
2B-I1	03/25/19 - 04/24/19	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2B-I2	03/25/19 - 04/24/19	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2B-I3	03/25/19 - 04/24/19	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2B-I4	03/25/19 - 04/24/19	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2C-I1	03/25/19 - 04/24/19	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	03/25/19 - 04/24/19	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	03/25/19 - 04/24/19	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	03/25/19 - 04/24/19	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	03/25/19 - 04/24/19	31	3.48550 %	119,342,000.00	358,193.41	0.00	0.00	0.00	358,193.41	0.00	119,342,000.00
2E-A2	03/25/19 - 04/24/19	31	3.88550 %	119,342,000.00	399,300.10	0.00	0.00	0.00	399,300.10	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	03/25/19 - 04/24/19	31	4.28550 %	119,342,000.00	440,406.79	0.00	0.00	0.00	440,406.79	0.00	119,342,000.00
2E-A4	03/25/19 - 04/24/19	31	4.68550 %	119,342,000.00	481,513.48	0.00	0.00	0.00	481,513.48	0.00	119,342,000.00
2E-B1	03/25/19 - 04/24/19	31	3.48550 %	120,816,000.00	362,617.48	0.00	0.00	0.00	362,617.48	0.00	120,816,000.00
2E-B2	03/25/19 - 04/24/19	31	3.88550 %	120,816,000.00	404,231.88	0.00	0.00	0.00	404,231.88	0.00	120,816,000.00
2E-B3	03/25/19 - 04/24/19	31	4.28550 %	120,816,000.00	445,846.28	0.00	0.00	0.00	445,846.28	0.00	120,816,000.00
2E-B4	03/25/19 - 04/24/19	31	4.68550 %	120,816,000.00	487,460.68	0.00	0.00	0.00	487,460.68	0.00	120,816,000.00
2E-C1	03/25/19 - 04/24/19	31	3.48550 %	120,816,000.00	362,617.48	0.00	0.00	0.00	362,617.48	0.00	120,816,000.00
2E-C2	03/25/19 - 04/24/19	31	3.88550 %	120,816,000.00	404,231.88	0.00	0.00	0.00	404,231.88	0.00	120,816,000.00
2E-C3	03/25/19 - 04/24/19	31	4.28550 %	120,816,000.00	445,846.28	0.00	0.00	0.00	445,846.28	0.00	120,816,000.00
2E-C4	03/25/19 - 04/24/19	31	4.68550 %	120,816,000.00	487,460.68	0.00	0.00	0.00	487,460.68	0.00	120,816,000.00
2E-D1	03/25/19 - 04/24/19	31	3.48550 %	240,158,000.00	720,810.89	0.00	0.00	0.00	720,810.89	0.00	240,158,000.00
2E-D2	03/25/19 - 04/24/19	31	3.88550 %	240,158,000.00	803,531.98	0.00	0.00	0.00	803,531.98	0.00	240,158,000.00
2E-D3	03/25/19 - 04/24/19	31	4.28550 %	240,158,000.00	886,253.07	0.00	0.00	0.00	886,253.07	0.00	240,158,000.00
2E-D4	03/25/19 - 04/24/19	31	4.68550 %	240,158,000.00	968,974.15	0.00	0.00	0.00	968,974.15	0.00	240,158,000.00
2E-D5	03/25/19 - 04/24/19	31	5.28550 %	240,158,000.00	1,093,055.79	0.00	0.00	0.00	1,093,055.79	0.00	240,158,000.00
2E-F1	03/25/19 - 04/24/19	31	3.48550 %	241,632,000.00	725,234.96	0.00	0.00	0.00	725,234.96	0.00	241,632,000.00
2E-F2	03/25/19 - 04/24/19	31	3.88550 %	241,632,000.00	808,463.76	0.00	0.00	0.00	808,463.76	0.00	241,632,000.00
2E-F3	03/25/19 - 04/24/19	31	4.28550 %	241,632,000.00	891,692.56	0.00	0.00	0.00	891,692.56	0.00	241,632,000.00
2E-F4	03/25/19 - 04/24/19	31	4.68550 %	241,632,000.00	974,921.36	0.00	0.00	0.00	974,921.36	0.00	241,632,000.00
2E-F5	03/25/19 - 04/24/19	31	5.28550 %	241,632,000.00	1,099,764.56	0.00	0.00	0.00	1,099,764.56	0.00	241,632,000.00
2X-1	03/25/19 - 04/24/19	31	1.80000 %	240,158,000.00	372,244.90	0.00	0.00	0.00	372,244.90	0.00	240,158,000.00
2X-2	03/25/19 - 04/24/19	31	1.40000 %	240,158,000.00	289,523.81	0.00	0.00	0.00	289,523.81	0.00	240,158,000.00
2X-3	03/25/19 - 04/24/19	31	1.00000 %	240,158,000.00	206,802.72	0.00	0.00	0.00	206,802.72	0.00	240,158,000.00
2X-4	03/25/19 - 04/24/19	31	0.60000 %	240,158,000.00	124,081.63	0.00	0.00	0.00	124,081.63	0.00	240,158,000.00
2Y-1	03/25/19 - 04/24/19	31	1.80000 %	241,632,000.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00	241,632,000.00
2Y-2	03/25/19 - 04/24/19	31	1.40000 %	241,632,000.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00	241,632,000.00
2Y-3	03/25/19 - 04/24/19	31	1.00000 %	241,632,000.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00	241,632,000.00
2Y-4	03/25/19 - 04/24/19	31	0.60000 %	241,632,000.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00	241,632,000.00
Totals					37,858,021.66	0.00	0.00	0.00	37,858,021.66	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 %	841.89894877	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	835.34443659
1M-1	156,644,000.00	3.23550 %	426.85544170	1.18927262	0.00000000	0.00000000	0.00000000	1.18927262	0.00000000	401.77152243
1M-1H	8,245,344.00	0.00000 %	426.85544108	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	401.77152221
1M-2A	93,986,000.00	5.13550 %	1000.00000000	4.42223608	0.00000000	0.00000000	0.00000000	4.42223608	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	5.13550 %	1000.00000000	4.42223608	0.00000000	0.00000000	0.00000000	4.42223608	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	5.13550 %	1000.00000000	4.42223608	0.00000000	0.00000000	0.00000000	4.42223608	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	5.13550 %	1000.00000000	4.42223611	0.00000000	0.00000000	0.00000000	4.42223611	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	6.63550 %	1000.00000000	5.71390273	0.00000000	0.00000000	0.00000000	5.71390273	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 %	999.50814335	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.45040827
1A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.33550 %	1000.00000000	2.87223608	0.00000000	0.00000000	0.00000000	2.87223608	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.73550 %	1000.00000000	3.21668057	0.00000000	0.00000000	0.00000000	3.21668057	0.00000000	1000.00000000
1E-A3	93,986,000.00	4.13550 %	1000.00000000	3.56112495	0.00000000	0.00000000	0.00000000	3.56112495	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.53550 %	1000.00000000	3.90556945	0.00000000	0.00000000	0.00000000	3.90556945	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.33550 %	1000.00000000	2.87223608	0.00000000	0.00000000	0.00000000	2.87223608	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.73550 %	1000.00000000	3.21668057	0.00000000	0.00000000	0.00000000	3.21668057	0.00000000	1000.00000000
1E-B3	93,986,000.00	4.13550 %	1000.00000000	3.56112495	0.00000000	0.00000000	0.00000000	3.56112495	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.53550 %	1000.00000000	3.90556945	0.00000000	0.00000000	0.00000000	3.90556945	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.33550 %	1000.00000000	2.87223608	0.00000000	0.00000000	0.00000000	2.87223608	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.73550 %	1000.00000000	3.21668057	0.00000000	0.00000000	0.00000000	3.21668057	0.00000000	1000.00000000
1E-C3	93,986,000.00	4.13550 %	1000.00000000	3.56112495	0.00000000	0.00000000	0.00000000	3.56112495	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.53550 %	1000.00000000	3.90556945	0.00000000	0.00000000	0.00000000	3.90556945	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.33550 %	1000.00000000	2.87223613	0.00000000	0.00000000	0.00000000	2.87223613	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.73550 %	1000.00000000	3.21668057	0.00000000	0.00000000	0.00000000	3.21668057	0.00000000	1000.00000000
1E-D3	187,972,000.00	4.13550 %	1000.00000000	3.56112501	0.00000000	0.00000000	0.00000000	3.56112501	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.53550 %	1000.00000000	3.90556945	0.00000000	0.00000000	0.00000000	3.90556945	0.00000000	1000.00000000

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Interest Distribution Factors Statement

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1E-D5	187,972,000.00	5.13550 %	1000.00000000	4.42223613	0.00000000	0.00000000	0.00000000	4.42223613	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.33550 %	1000.00000000	2.87223613	0.00000000	0.00000000	0.00000000	2.87223613	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.73550 %	1000.00000000	3.21668057	0.00000000	0.00000000	0.00000000	3.21668057	0.00000000	1000.00000000
1E-F3	187,972,000.00	4.13550 %	1000.00000000	3.56112501	0.00000000	0.00000000	0.00000000	3.56112501	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.53550 %	1000.00000000	3.90556945	0.00000000	0.00000000	0.00000000	3.90556945	0.00000000	1000.00000000
1E-F5	187,972,000.00	5.13550 %	1000.00000000	4.42223613	0.00000000	0.00000000	0.00000000	4.42223613	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	854.96551534	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	848.10875737
2M-1	117,869,000.00	3.23550 %	513.51550560	1.43071842	0.00000000	0.00000000	0.00000000	1.43071842	0.00000000	474.96545343
2M-1H	6,204,224.00	0.00000 %	513.51550492	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	474.96545418
2M-2A	119,342,000.00	5.28550 %	1000.00000000	4.55140278	0.00000000	0.00000000	0.00000000	4.55140278	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	5.28550 %	1000.00000000	4.55140279	0.00000000	0.00000000	0.00000000	4.55140279	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	5.28550 %	1000.00000000	4.55140279	0.00000000	0.00000000	0.00000000	4.55140279	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	5.28550 %	1000.00000000	4.55140279	0.00000000	0.00000000	0.00000000	4.55140279	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	6.93550 %	1000.00000000	5.97223611	0.00000000	0.00000000	0.00000000	5.97223611	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 %	999.37722879	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.13599988
2A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.48550 %	1000.00000000	3.00140278	0.00000000	0.00000000	0.00000000	3.00140278	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.88550 %	1000.00000000	3.34584723	0.00000000	0.00000000	0.00000000	3.34584723	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	4.28550 %	1000.00000000	3.69029168	0.00000000	0.00000000	0.00000000	3.69029168	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.68550 %	1000.00000000	4.03473614	0.00000000	0.00000000	0.00000000	4.03473614	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.48550 %	1000.00000000	3.00140279	0.00000000	0.00000000	0.00000000	3.00140279	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.88550 %	1000.00000000	3.34584724	0.00000000	0.00000000	0.00000000	3.34584724	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.28550 %	1000.00000000	3.69029168	0.00000000	0.00000000	0.00000000	3.69029168	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.68550 %	1000.00000000	4.03473613	0.00000000	0.00000000	0.00000000	4.03473613	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.48550 %	1000.00000000	3.00140279	0.00000000	0.00000000	0.00000000	3.00140279	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.88550 %	1000.00000000	3.34584724	0.00000000	0.00000000	0.00000000	3.34584724	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.28550 %	1000.00000000	3.69029168	0.00000000	0.00000000	0.00000000	3.69029168	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.68550 %	1000.00000000	4.03473613	0.00000000	0.00000000	0.00000000	4.03473613	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.48550 %	1000.00000000	3.00140278	0.00000000	0.00000000	0.00000000	3.00140278	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.88550 %	1000.00000000	3.34584723	0.00000000	0.00000000	0.00000000	3.34584723	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.28550 %	1000.00000000	3.69029168	0.00000000	0.00000000	0.00000000	3.69029168	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.68550 %	1000.00000000	4.03473609	0.00000000	0.00000000	0.00000000	4.03473609	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.28550 %	1000.00000000	4.55140278	0.00000000	0.00000000	0.00000000	4.55140278	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.48550 %	1000.00000000	3.00140279	0.00000000	0.00000000	0.00000000	3.00140279	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.88550 %	1000.00000000	3.34584724	0.00000000	0.00000000	0.00000000	3.34584724	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.28550 %	1000.00000000	3.69029168	0.00000000	0.00000000	0.00000000	3.69029168	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.68550 %	1000.00000000	4.03473613	0.00000000	0.00000000	0.00000000	4.03473613	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.28550 %	1000.00000000	4.55140279	0.00000000	0.00000000	0.00000000	4.55140279	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.51666665	0.00000000	0.00000000	0.00000000	0.51666665	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	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	12,624,507.88
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>12,624,507.88</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,605,341.22
Total Withdrawals (Pool Distribution Amount)	<u>12,624,507.88</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.485500%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	108,110,829.23
Total Principal Reduction Cumulative	2,710,511,794.61
Scheduled Principal Current	22,515,961.39
Scheduled Principal Cumulative	472,277,003.97
Unscheduled Principal Current	85,590,107.89
Unscheduled Principal Cumulative	2,238,189,479.73
Senior Reduction Amount	103,969,998.29
Subordinate Reduction Amount	4,136,070.99
Calculated Tranche Write-Down Amount	4,759.95
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,983.33
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	151,052.82
<u>Group 2</u>	
Total Principal Reduction Current	106,624,687.54
Total Principal Reduction Cumulative	2,320,796,812.77
Scheduled Principal Current	20,449,825.28
Scheduled Principal Cumulative	427,050,654.70
Unscheduled Principal Current	86,156,155.98
Unscheduled Principal Cumulative	1,893,681,729.02
Senior Reduction Amount	101,822,952.00
Subordinate Reduction Amount	4,783,029.26
Calculated Tranche Write-Down Amount	18,706.28
Calculated Tranche Write-Up Amount	0.00
Modification Loss	18,844.74
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	60847
Period Reference Pool Removal Loan Count	378
Period Ending Loan Count	60469
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	13,778,422,610.05
Period PIF Loan Count Current	377
PIF Loan Count Cumulative	8843
Period PIF Loan UPB Current	79,800,637.45
PIF Loan UPB Cumulative	2,080,688,603.23
Period Partial Prepayment Amount	5,853,115.99
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	52
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	12,775,066.28
Credit Event Amount Current	155,812.77
Credit Event Amount Cumulative	276,196.83
Total Active Modified Loan Count	191
Total Active Modified Loan UPB	41,689,339.60
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	59555
Period Reference Pool Removal Loan Count	358
Period Ending Loan Count	59197
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,188,356,223.51
Period PIF Loan Count Current	356
PIF Loan Count Cumulative	7245
Period PIF Loan UPB Current	81,520,223.71
PIF Loan UPB Cumulative	1,784,491,311.68
Period Partial Prepayment Amount	4,422,416.15
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	41
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	9,387,390.97
Credit Event Amount Current	416,254.15
Credit Event Amount Cumulative	1,087,449.37
Total Active Modified Loan Count	315
Total Active Modified Loan UPB	79,483,115.81
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	95.496564%
Subordinate Percentage	4.503436%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Apr-2019

4/4/2019

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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%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.320000%	3.350000%
1M-1H	0.00	0.00	2.800000%	3.320000%	3.350000%
1M-2	0.00	0.00	1.000000%	1.190000%	1.200000%
1M-2H	0.00	0.00	1.000000%	1.190000%	1.200000%
1B-1H	0.00	0.00	0.500000%	0.590000%	0.600000%
1B-1	0.00	0.00	0.500000%	0.590000%	0.600000%
1B-2H	4,759.95	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.450000%	4.020000%	4.060000%
2M-1H	0.00	0.00	3.450000%	4.020000%	4.060000%
2M-2	0.00	0.00	1.000000%	1.170000%	1.180000%
2M-2H	0.00	0.00	1.000000%	1.170000%	1.180000%
2B-1	0.00	0.00	0.500000%	0.580000%	0.590000%
2B-1H	0.00	0.00	0.500000%	0.580000%	0.590000%
2B-2H	18,706.28	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	471	105,005,479.34	0.778912%	0.762101%
60 Days	73	15,253,778.42	0.110708%	0.110708%
90 Days	31	7,204,141.49	0.051266%	0.052286%
120 Days	30	7,201,462.32	0.049612%	0.052266%
150 Days	22	5,020,151.49	0.036382%	0.036435%
180+ Days	59	13,889,354.61	0.097571%	0.100805%
	686	153,574,367.67	1.134466%	1.114601%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	638	136,440,431.63	1.077757%	1.034552%
60 Days	116	26,870,480.37	0.195956%	0.203744%
90 Days	61	12,737,142.50	0.103046%	0.096579%
120 Days	45	10,309,610.40	0.076017%	0.078172%
150 Days	30	6,574,538.89	0.050678%	0.049851%
180+ Days	105	20,373,988.38	0.177374%	0.154485%
	995	213,306,192.17	1.680828%	1.617383%

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.026%
3 Month Average	0.009%
12 Month Average	0.004%

CDR	
Current Month	0.013%
3 Month Average	0.004%
12 Month Average	0.002%

Calculation Methodology:

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

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

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

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

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Group 2
Realized Loss Report - Collateral

Summary**MDR**

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

SDA

Current Month	0.075%
3 Month Average	0.032%
12 Month Average	0.019%

CDR

Current Month	0.038%
3 Month Average	0.016%
12 Month Average	0.008%

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-Apr-2019

4/4/2019

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	20	4,776,924.37	1,983.33	0.042	1,983.33	0.00
2	163	41,188,946.35	18,844.74	0.046	18,844.74	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43808459	364,173.44	113.80	0.031	113.80	0.00
1	43747774	207,314.68	8.11	0.004	8.11	0.00
1	43808863	144,688.69	6.01	0.004	6.01	0.00
1	43806483	91,786.12	75.72	0.082	75.72	0.00
1	43805054	235,146.45	4.81	0.002	4.81	0.00
1	43801646	137,274.39	100.10	0.073	100.10	0.00
1	43798911	95,815.76	99.81	0.104	99.81	0.00
1	43797346	378,393.12	78.83	0.021	78.83	0.00
1	43794105	409,676.43	170.70	0.042	170.70	0.00
1	43793312	468,977.68	314.57	0.067	314.57	0.00
1	43764167	184,468.58	60.94	0.033	60.94	0.00
1	43790013	265,839.04	55.38	0.021	55.38	0.00
1	43784048	249,144.17	77.86	0.031	77.86	0.00
1	43782465	264,411.88	5.43	0.002	5.43	0.00
1	43781034	126,118.11	65.02	0.052	65.02	0.00
1	43780989	89,651.06	73.96	0.082	73.96	0.00
1	43765536	256,271.10	80.08	0.031	80.08	0.00
1	43809028	404,397.44	463.37	0.115	463.37	0.00
1	43762430	233,300.33	76.43	0.033	76.43	0.00
1	43793126	170,075.90	52.39	0.031	52.39	0.00
2	43830545	203,778.35	8.05	0.004	8.05	0.00
2	43830677	93,682.27	48.79	0.052	48.79	0.00
2	43830697	412,782.60	180.40	0.044	180.40	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	43830892	392,135.68	69.73	0.018	69.73	0.00
2	43832276	325,543.85	101.73	0.031	101.73	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43832295	178,298.22	61.96	0.035	61.96	0.00
2	43831472	209,413.14	198.42	0.095	198.42	0.00
2	43830504	226,907.34	165.45	0.073	165.45	0.00
2	43830477	251,418.61	130.95	0.052	130.95	0.00
2	43830465	214,838.11	101.08	0.047	101.08	0.00
2	43830443	377,231.54	150.68	0.040	150.68	0.00
2	43829370	346,983.88	60.66	0.017	60.66	0.00
2	43829022	191,043.12	106.37	0.056	106.37	0.00
2	43832303	232,328.38	145.21	0.062	145.21	0.00
2	43875350	292,031.95	91.26	0.031	91.26	0.00
2	43830458	333,853.97	153.30	0.046	153.30	0.00
2	43828910	428,518.51	314.70	0.073	314.70	0.00
2	43837183	290,848.54	78.65	0.027	78.65	0.00
2	43837149	205,595.49	108.82	0.053	108.82	0.00
2	43836552	159,707.07	33.27	0.021	33.27	0.00
2	43876485	353,631.81	184.18	0.052	184.18	0.00
2	43875511	376,857.54	235.54	0.063	235.54	0.00
2	43875397	115,577.65	55.42	0.048	55.42	0.00
2	43836517	175,436.85	52.00	0.030	52.00	0.00
2	43874891	203,880.65	74.05	0.036	74.05	0.00
2	43832708	242,054.49	100.86	0.042	100.86	0.00
2	43836143	415,924.61	530.08	0.127	530.08	0.00
2	43836090	71,007.30	45.44	0.064	45.44	0.00
2	43835997	158,022.28	98.76	0.062	98.76	0.00
2	43835530	218,916.51	45.61	0.021	45.61	0.00
2	43834924	219,192.85	170.58	0.078	170.58	0.00
2	43833686	196,574.34	81.91	0.042	81.91	0.00
2	43833611	89,922.87	46.83	0.052	46.83	0.00
2	43823780	136,495.81	13.27	0.010	13.27	0.00
2	43816083	238,198.36	108.87	0.046	108.87	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	43824694	170,803.52	103.15	0.060	103.15	0.00
2	43819333	262,166.05	139.42	0.053	139.42	0.00
2	43818673	166,108.46	17.30	0.010	17.30	0.00
2	43818443	34,754.56	18.48	0.053	18.48	0.00
2	43818038	146,919.65	53.06	0.036	53.06	0.00
2	43818031	137,359.60	27.79	0.020	27.79	0.00
2	43820337	162,160.33	70.43	0.043	70.43	0.00
2	43816926	280,496.07	107.22	0.038	107.22	0.00
2	43820403	535,778.89	223.85	0.042	223.85	0.00
2	43815407	329,883.63	103.09	0.031	103.09	0.00
2	43814490	326,144.91	59.53	0.018	59.53	0.00
2	43813964	193,112.67	20.12	0.010	20.12	0.00
2	43812860	108,882.76	1.50	0.001	1.50	0.00
2	43811403	224,981.52	56.85	0.025	56.85	0.00
2	43810652	315,224.36	3.24	0.001	3.24	0.00
2	43810156	213,286.04	88.87	0.042	88.87	0.00
2	43817462	206,601.54	62.31	0.030	62.31	0.00
2	43824656	140,479.51	87.80	0.063	87.80	0.00
2	43828322	139,278.08	58.03	0.042	58.03	0.00
2	43828096	105,798.91	89.50	0.085	89.50	0.00
2	43827637	284,897.63	29.68	0.010	29.68	0.00
2	43826648	94,360.09	40.69	0.043	40.69	0.00
2	43826571	278,806.43	290.42	0.104	290.42	0.00
2	43826271	340,179.22	92.47	0.027	92.47	0.00
2	43819757	195,740.04	173.51	0.089	173.51	0.00
2	43825510	219,159.91	91.32	0.042	91.32	0.00
2	43828856	75,054.32	27.99	0.037	27.99	0.00
2	43838891	340,028.30	316.43	0.093	316.43	0.00
2	43823119	330,308.76	240.85	0.073	240.85	0.00
2	43822741	156,157.19	43.48	0.028	43.48	0.00
2	43821562	316,735.41	84.52	0.027	84.52	0.00
2	43820718	183,220.06	56.67	0.031	56.67	0.00
2	43820673	171,653.24	97.82	0.057	97.82	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	43820601	156,981.88	102.73	0.065	102.73	0.00
2	43826233	219,146.17	50.03	0.023	50.03	0.00
2	43856088	195,088.74	142.66	0.073	142.66	0.00
2	43850535	234,210.84	121.98	0.052	121.98	0.00
2	43862125	320,871.81	203.03	0.063	203.03	0.00
2	43862035	274,547.22	171.59	0.062	171.59	0.00
2	43862024	127,331.72	66.32	0.052	66.32	0.00
2	43861777	240,215.99	180.43	0.075	180.43	0.00
2	43861739	356,521.98	58.06	0.016	58.06	0.00
2	43861008	401,133.54	202.53	0.050	202.53	0.00
2	43858827	165,139.49	68.81	0.042	68.81	0.00
2	43857123	251,663.42	26.21	0.010	26.21	0.00
2	43862302	231,897.21	169.09	0.073	169.09	0.00
2	43856237	415,283.97	13.49	0.003	13.49	0.00
2	43862745	295,773.66	200.45	0.068	200.45	0.00
2	43855655	185,227.59	40.40	0.022	40.40	0.00
2	43854633	262,837.13	82.14	0.031	82.14	0.00
2	43852701	255,436.49	186.26	0.073	186.26	0.00
2	43852465	110,208.11	67.94	0.062	67.94	0.00
2	43852439	324,983.62	270.82	0.083	270.82	0.00
2	43851263	404,581.25	113.08	0.028	113.08	0.00
2	43850946	363,405.00	5.43	0.001	5.43	0.00
2	43850765	299,214.56	153.30	0.051	153.30	0.00
2	43837815	273,367.87	227.81	0.083	227.81	0.00
2	43856292	195,247.25	40.68	0.021	40.68	0.00
2	43869405	369,097.14	192.24	0.052	192.24	0.00
2	43873267	414,815.63	16.22	0.004	16.22	0.00
2	43873081	297,613.53	186.01	0.063	186.01	0.00
2	43872885	105,026.79	33.19	0.032	33.19	0.00
2	43872136	146,395.63	83.66	0.057	83.66	0.00
2	43871516	414,187.79	231.36	0.056	231.36	0.00
2	43871515	276,606.56	201.69	0.073	201.69	0.00
2	43871231	336,228.39	280.19	0.083	280.19	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	43871081	94,822.65	60.94	0.064	60.94	0.00
2	43870820	383,467.81	79.89	0.021	79.89	0.00
2	43862164	372,749.78	234.82	0.063	234.82	0.00
2	43869417	154,210.78	80.32	0.052	80.32	0.00
2	43849854	173,378.32	168.67	0.097	168.67	0.00
2	43868873	230,799.91	96.17	0.042	96.17	0.00
2	43868277	293,414.15	213.95	0.073	213.95	0.00
2	43868265	148,110.50	154.28	0.104	154.28	0.00
2	43867128	380,043.04	158.35	0.042	158.35	0.00
2	43866196	118,427.14	25.66	0.022	25.66	0.00
2	43865594	157,264.29	65.53	0.042	65.53	0.00
2	43865301	289,004.10	177.90	0.062	177.90	0.00
2	43865162	325,113.61	67.73	0.021	67.73	0.00
2	43863440	422,350.13	243.03	0.058	243.03	0.00
2	43869592	436,968.20	182.07	0.042	182.07	0.00
2	43841681	414,501.88	210.43	0.051	210.43	0.00
2	43850738	159,431.68	83.04	0.052	83.04	0.00
2	43843491	166,083.07	18.15	0.011	18.15	0.00
2	43843470	196,470.21	91.81	0.047	91.81	0.00
2	43843439	276,918.64	116.72	0.042	116.72	0.00
2	43843418	220,054.90	8.59	0.004	8.59	0.00
2	43842796	168,452.35	70.19	0.042	70.19	0.00
2	43842734	283,652.47	158.47	0.056	158.47	0.00
2	43842682	288,188.19	120.08	0.042	120.08	0.00
2	43842666	407,678.27	42.47	0.010	42.47	0.00
2	43843644	347,045.19	185.42	0.053	185.42	0.00
2	43841754	266,484.20	154.61	0.058	154.61	0.00
2	43843781	437,963.74	5.90	0.001	5.90	0.00
2	43841387	149,231.29	66.50	0.045	66.50	0.00
2	43841361	370,397.08	50.95	0.014	50.95	0.00
2	43841313	162,629.13	135.52	0.083	135.52	0.00
2	43841176	267,881.05	87.52	0.033	87.52	0.00
2	43841064	116,134.91	53.95	0.046	53.95	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43841037	215,894.69	94.96	0.044	94.96	0.00
2	43840199	400,386.65	233.87	0.058	233.87	0.00
2	43838945	200,369.24	257.80	0.129	257.80	0.00
2	43873489	214,715.51	111.83	0.052	111.83	0.00
2	43842399	376,715.82	113.90	0.030	113.90	0.00
2	43845780	229,246.61	95.52	0.042	95.52	0.00
2	43849415	412,219.48	95.26	0.023	95.26	0.00
2	43849330	224,413.27	46.75	0.021	46.75	0.00
2	43849270	243,048.71	54.25	0.022	54.25	0.00
2	43848608	418,705.39	188.70	0.045	188.70	0.00
2	43848445	253,866.98	79.33	0.031	79.33	0.00
2	43848224	326,099.16	67.94	0.021	67.94	0.00
2	43848181	194,035.71	55.14	0.028	55.14	0.00
2	43846973	314,537.18	150.45	0.048	150.45	0.00
2	43846691	225,114.94	257.94	0.115	257.94	0.00
2	43843495	277,202.75	4.78	0.002	4.78	0.00
2	43846554	119,093.51	4.45	0.004	4.45	0.00
2	43838027	149,560.45	109.05	0.073	109.05	0.00
2	43845340	255,808.45	80.83	0.032	80.83	0.00
2	43845319	280,802.40	84.34	0.030	84.34	0.00
2	43845163	235,064.20	39.39	0.017	39.39	0.00
2	43845034	248,681.52	207.23	0.083	207.23	0.00
2	43844906	282,458.84	132.07	0.047	132.07	0.00
2	43844901	312,106.64	146.81	0.047	146.81	0.00
2	43844880	375,153.98	273.55	0.073	273.55	0.00
2	43844687	130,955.91	98.00	0.075	98.00	0.00
2	43844350	351,567.29	292.97	0.083	292.97	0.00
2	43846610	348,061.01	217.54	0.062	217.54	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	572,066.92	21,579.91	3.772

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	404,018.74	1,886.32	42,419.71	10.50

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43832426	294,057.73	11,351.39	3.860
43872601	122,196.42	5,468.57	4.475
43742158	155,812.77	4,759.95	3.055

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43848554	302,025.92	2,000.00	2,840.93	0.94
43819652	101,992.82	(113.68)	39,578.78	38.81

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	1,363,646.20	112,310.45	8.24

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,759.95	3.05
43765027	58,833.71	16,851.37	28.64
43800102	61,550.35	23,699.59	38.50
43812998	79,566.22	5,145.88	6.47
43819652	101,992.82	39,578.78	38.81
43819872	187,610.26	2,614.00	1.39
43832426	294,057.73	11,351.39	3.86
43848554	302,025.92	2,840.93	0.94
43872601	122,196.42	5,468.57	4.48

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	4,759.95	4,759.95	0.000 %	0	0.00	0.00	0.000 %	1	4,759.95	4,759.95	0.000 %
Group 2	4	57,252.16	18,706.28	0.000 %	0	0.00	0.00	0.000 %	4	57,252.16	18,706.28	0.000 %
Total	5	62,012.11	23,466.23	0.000 %	0	0.00	0.00	0.000 %	5	62,012.11	23,466.23	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043742158	160,000.00	3.500 %	TX	70.00	360	4,759.95	03/31/2019	4,759.95	4,759.95
Group 2	0043819652	104,000.00	4.125 %	AL	84.00	360	39,692.46	02/28/2019	(113.68)	39,578.78
Group 2	0043832426	296,000.00	5.000 %	CA	97.00	360	11,351.39	03/31/2019	11,351.39	11,351.39
Group 2	0043848554	309,000.00	4.125 %	MN	90.00	360	739.74	10/31/2018	2,000.00	2,840.93
Group 2	0043872601	124,000.00	4.500 %	IA	90.00	360	5,468.57	03/31/2019	5,468.57	5,468.57

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

* This data is currently not provided for reporting.

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

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

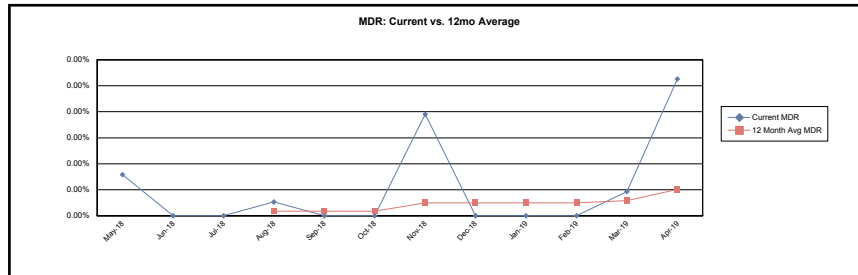
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

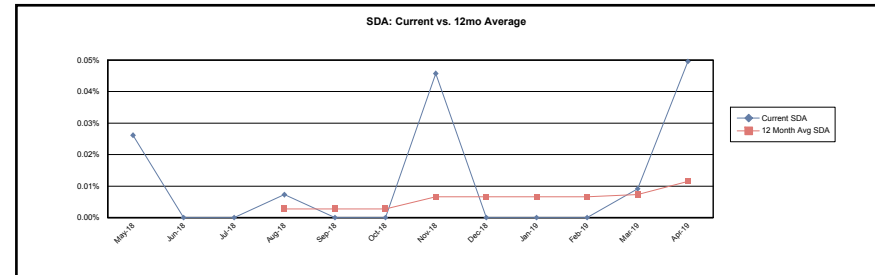
MDR

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



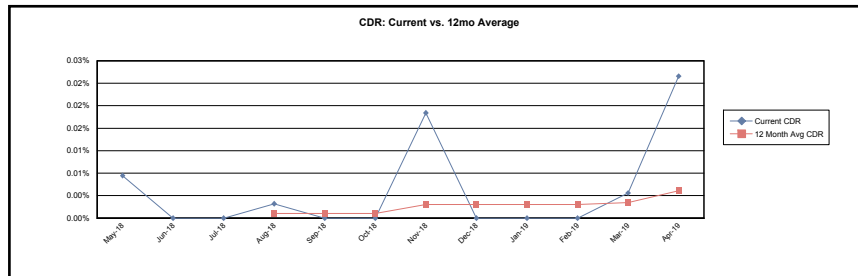
SDA

Current Month	0.050 %
3 Month Average	0.020 %
12 Month Average	0.011 %



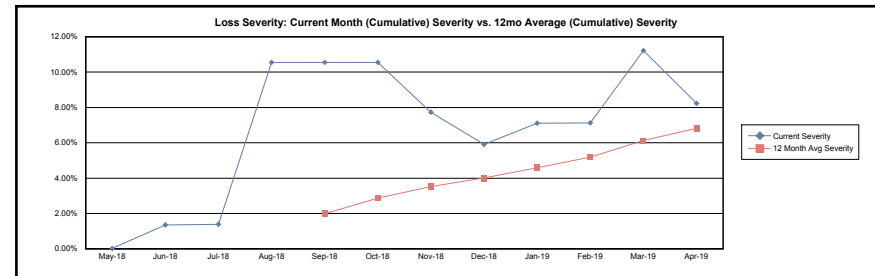
CDR

Current Month	0.025 %
3 Month Average	0.010 %
12 Month Average	0.005 %



Loss Severity

Current Month (Cumulative)	8.236 %
3 Month Average (Cumulative)	8.862 %
12 Month Average (Cumulative)	6.814 %



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

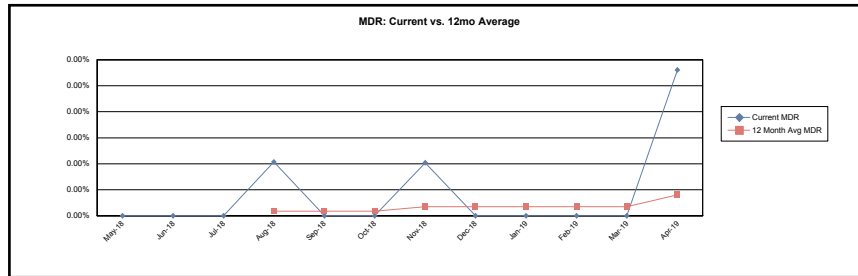
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Realized Loss Report - Collateral

Group 1

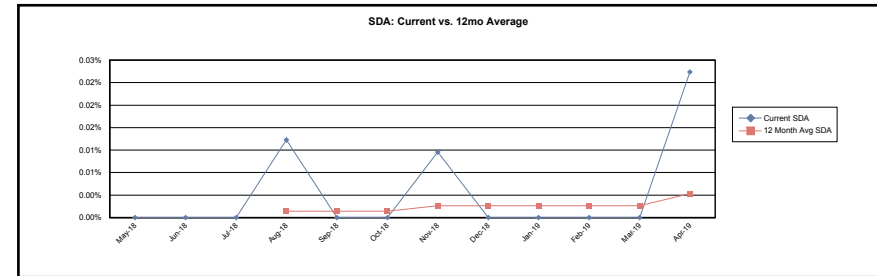
MDR

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



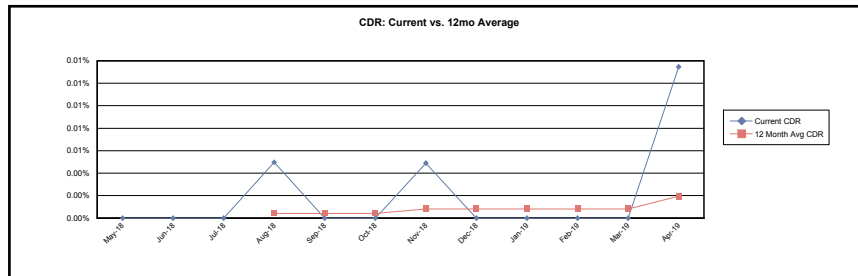
SDA

Current Month 0.026 %
3 Month Average 0.009 %
12 Month Average 0.004 %



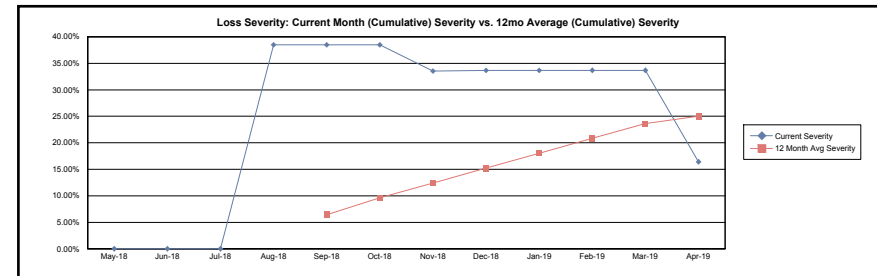
CDR

Current Month 0.013 %
3 Month Average 0.004 %
12 Month Average 0.002 %



Loss Severity

Current Month (Cumulative) 16.405 %
3 Month Average (Cumulative) 27.924 %
12 Month Average (Cumulative) 25.007 %



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

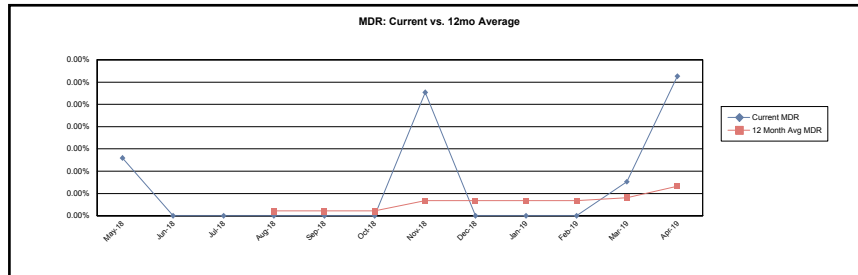
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Realized Loss Report - Collateral

Group 2

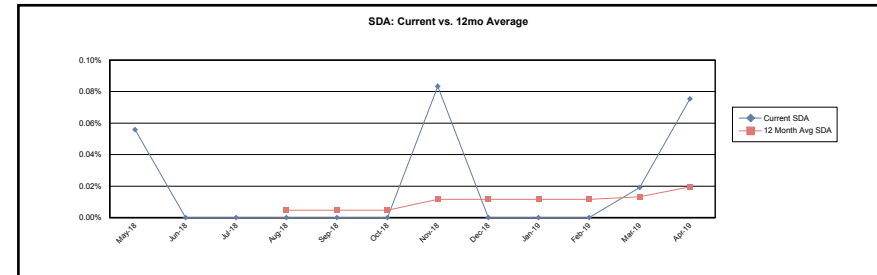
MDR

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



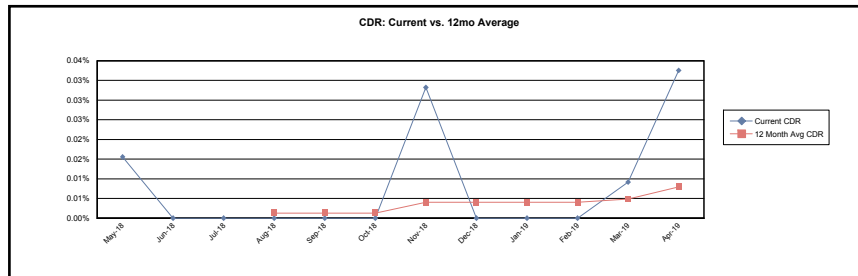
SDA

Current Month 0.075 %
3 Month Average 0.032 %
12 Month Average 0.019 %



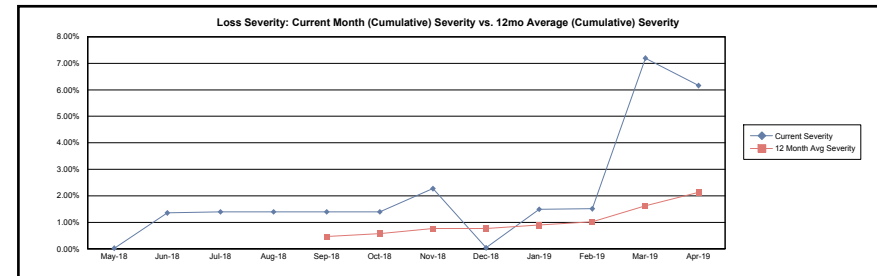
CDR

Current Month 0.038 %
3 Month Average 0.016 %
12 Month Average 0.008 %



Loss Severity

Current Month (Cumulative) 6.161 %
3 Month Average (Cumulative) 4.955 %
12 Month Average (Cumulative) 2.135 %



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 0.633 %
3 Month Average 0.561 %
12 Month Average 0.654 %

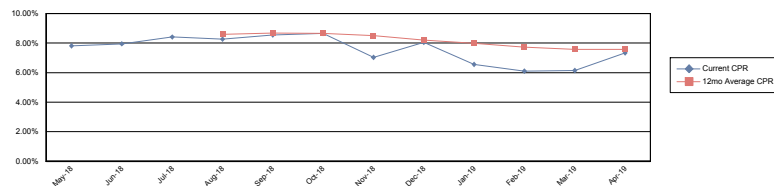
CPR

Current Month 7.336 %
3 Month Average 6.525 %
12 Month Average 7.568 %

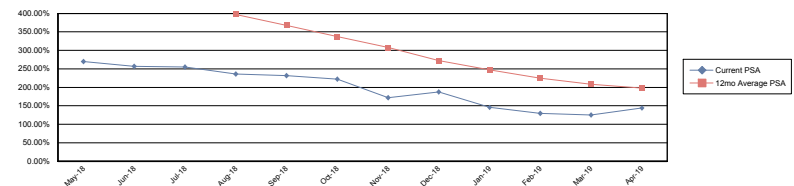
PSA

Current Month 144.022 %
3 Month Average 133.139 %
12 Month Average 198.013 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.617 %
3 Month Average 0.568 %
12 Month Average 0.689 %

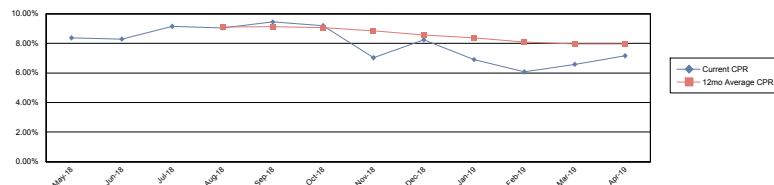
CPR

Current Month 7.162 %
3 Month Average 6.608 %
12 Month Average 7.956 %

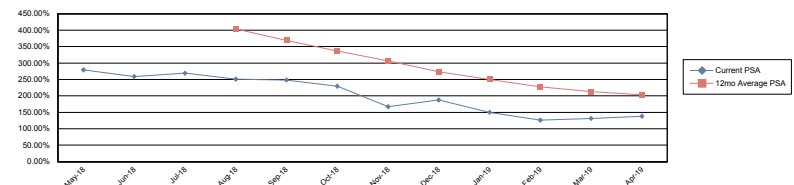
PSA

Current Month 137.724 %
3 Month Average 131.998 %
12 Month Average 203.120 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.649 %
3 Month Average 0.553 %
12 Month Average 0.617 %

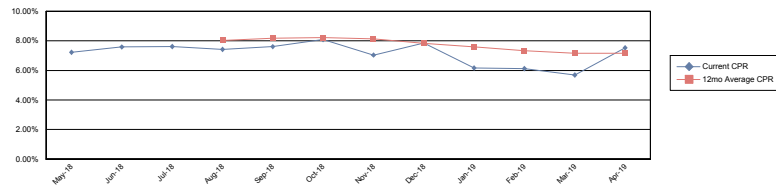
CPR

Current Month 7.518 %
3 Month Average 6.438 %
12 Month Average 7.157 %

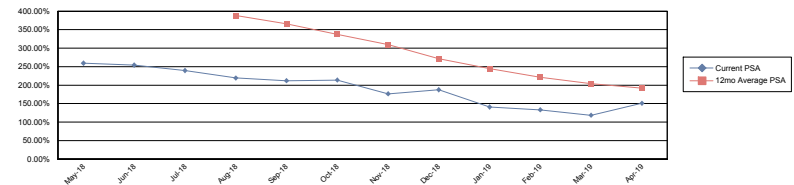
PSA

Current Month 150.882 %
3 Month Average 134.366 %
12 Month Average 192.199 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

08-Apr-2019 02:57:28 PM

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

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

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

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

Connecticut Avenue Securities
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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.