

**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

06-Feb-2019 10:51:53 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		01/31/2019	0.00000 %	13,544,961,320.47	0.00	92,942,779.53	0.00	13,452,018,561.43	92,942,779.53	0.00
1M-1	30711XQS6	02/22/2019	3.26000 %	74,072,755.71	207,938.69	3,517,614.32	0.00	70,555,141.39	3,725,553.01	0.00
1M-1H		01/31/2019	0.00000 %	3,899,002.53	0.00	185,158.32	0.00	3,713,844.21	185,158.32	0.00
1M-2A	30711XQT4	02/22/2019	5.16000 %	93,986,000.00	417,611.13	0.00	0.00	93,986,000.00	417,611.13	0.00
1M-AH		01/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	02/22/2019	5.16000 %	93,986,000.00	417,611.13	0.00	0.00	93,986,000.00	417,611.13	0.00
1M-BH		01/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	02/22/2019	5.16000 %	93,986,000.00	417,611.13	0.00	0.00	93,986,000.00	417,611.13	0.00
1M-CH		01/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	02/22/2019	5.16000 %	281,958,000.00	1,252,833.38	0.00	0.00	281,958,000.00	1,252,833.38	0.00
1M-2H		01/31/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	02/22/2019	6.66000 %	78,322,000.00	449,176.67	0.00	0.00	78,322,000.00	449,176.67	0.00
1B-1H		01/31/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		01/31/2019	0.00000 %	82,404,143.01	0.00	0.00	20.50	82,404,122.51	0.00	40,549.49
1A-I1	30711XQZ0	02/22/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1A-I2	30711XRB2	02/22/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1A-I3	30711XRD8	02/22/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1A-I4	30711XRF3	02/22/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1B-I1	30711XRH9	02/22/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	02/22/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	02/22/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	02/22/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	02/22/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	02/22/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	02/22/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	02/22/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	02/22/2019	3.36000 %	93,986,000.00	271,932.83	0.00	0.00	93,986,000.00	271,932.83	0.00
1E-A2	30711XRA4	02/22/2019	3.76000 %	93,986,000.00	304,305.78	0.00	0.00	93,986,000.00	304,305.78	0.00
1E-A3	30711XRC0	02/22/2019	4.16000 %	93,986,000.00	336,678.74	0.00	0.00	93,986,000.00	336,678.74	0.00
1E-A4	30711XRE6	02/22/2019	4.56000 %	93,986,000.00	369,051.69	0.00	0.00	93,986,000.00	369,051.69	0.00
1E-B1	30711XRG1	02/22/2019	3.36000 %	93,986,000.00	271,932.83	0.00	0.00	93,986,000.00	271,932.83	0.00
1E-B2	30711XRJ5	02/22/2019	3.76000 %	93,986,000.00	304,305.78	0.00	0.00	93,986,000.00	304,305.78	0.00
1E-B3	30711XRL0	02/22/2019	4.16000 %	93,986,000.00	336,678.74	0.00	0.00	93,986,000.00	336,678.74	0.00
1E-B4	30711XRN6	02/22/2019	4.56000 %	93,986,000.00	369,051.69	0.00	0.00	93,986,000.00	369,051.69	0.00
1E-C1	30711XRQ9	02/22/2019	3.36000 %	93,986,000.00	271,932.83	0.00	0.00	93,986,000.00	271,932.83	0.00
1E-C2	30711XRS5	02/22/2019	3.76000 %	93,986,000.00	304,305.78	0.00	0.00	93,986,000.00	304,305.78	0.00
1E-C3	30711XRU0	02/22/2019	4.16000 %	93,986,000.00	336,678.74	0.00	0.00	93,986,000.00	336,678.74	0.00
1E-C4	30711XRW6	02/22/2019	4.56000 %	93,986,000.00	369,051.69	0.00	0.00	93,986,000.00	369,051.69	0.00
1E-D1	30711XRY2	02/22/2019	3.36000 %	187,972,000.00	543,865.65	0.00	0.00	187,972,000.00	543,865.65	0.00
1E-D2	30711XRZ9	02/22/2019	3.76000 %	187,972,000.00	608,611.56	0.00	0.00	187,972,000.00	608,611.56	0.00
1E-D3	30711XSA3	02/22/2019	4.16000 %	187,972,000.00	673,357.48	0.00	0.00	187,972,000.00	673,357.48	0.00
1E-D4	30711XSB1	02/22/2019	4.56000 %	187,972,000.00	738,103.39	0.00	0.00	187,972,000.00	738,103.39	0.00
1E-D5	30711XSC9	02/22/2019	5.16000 %	187,972,000.00	835,222.25	0.00	0.00	187,972,000.00	835,222.25	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	02/22/2019	3.36000 %	187,972,000.00	543,865.65	0.00	0.00	187,972,000.00	543,865.65	0.00
1E-F2	30711XSE5	02/22/2019	3.76000 %	187,972,000.00	608,611.56	0.00	0.00	187,972,000.00	608,611.56	0.00
1E-F3	30711XSF2	02/22/2019	4.16000 %	187,972,000.00	673,357.48	0.00	0.00	187,972,000.00	673,357.48	0.00
1E-F4	30711XSG0	02/22/2019	4.56000 %	187,972,000.00	738,103.39	0.00	0.00	187,972,000.00	738,103.39	0.00
1E-F5	30711XSH8	02/22/2019	5.16000 %	187,972,000.00	835,222.25	0.00	0.00	187,972,000.00	835,222.25	0.00
1X-1	30711XSJ4	02/22/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1X-2	30711XSK1	02/22/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1X-3	30711XSL9	02/22/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1X-4	30711XSM7	02/22/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
1Y-1	30711XSN5	02/22/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	02/22/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	02/22/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	02/22/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		01/31/2019	0.00000 %	12,865,241,710.49	0.00	87,539,149.64	0.00	12,777,702,660.57	87,539,149.64	0.00
2M-1	30711XSS4	02/22/2019	3.26000 %	68,096,067.95	191,160.80	3,921,993.64	0.00	64,174,074.30	4,113,154.44	0.00
2M-1H		01/31/2019	0.00000 %	3,584,345.83	0.00	206,440.43	0.00	3,377,905.40	206,440.43	0.00
2M-2A	30711XST2	02/22/2019	5.31000 %	119,342,000.00	545,691.30	0.00	0.00	119,342,000.00	545,691.30	0.00
2M-AH		01/31/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	02/22/2019	5.31000 %	120,816,000.00	552,431.16	0.00	0.00	120,816,000.00	552,431.16	0.00
2M-BH		01/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	02/22/2019	5.31000 %	120,816,000.00	552,431.16	0.00	0.00	120,816,000.00	552,431.16	0.00
2M-CH		01/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	02/22/2019	5.31000 %	360,974,000.00	1,650,553.62	0.00	0.00	360,974,000.00	1,650,553.62	0.00
2M-2H		01/31/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	02/22/2019	6.96000 %	73,668,000.00	441,516.88	0.00	0.00	73,668,000.00	441,516.88	0.00
2B-1H		01/31/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		01/31/2019	0.00000 %	77,537,270.00	0.00	0.00	99.72	77,537,170.28	0.00	8,594.72
2A-I1	30711XSZ8	02/22/2019	1.80000 %	0.00	184,980.10	0.00	0.00	0.00	184,980.10	0.00
2A-I2	30711XTB0	02/22/2019	1.40000 %	0.00	143,873.41	0.00	0.00	0.00	143,873.41	0.00
2A-I3	30711XTD6	02/22/2019	1.00000 %	0.00	102,766.72	0.00	0.00	0.00	102,766.72	0.00
2A-I4	30711XTF1	02/22/2019	0.60000 %	0.00	61,660.03	0.00	0.00	0.00	61,660.03	0.00
2B-I1	30711XTH7	02/22/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2B-I2	30711XTK0	02/22/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2B-I3	30711XTM6	02/22/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2B-I4	30711XTP9	02/22/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2C-I1	30711XTR5	02/22/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	02/22/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	02/22/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	02/22/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	02/22/2019	3.51000 %	119,342,000.00	360,711.20	0.00	0.00	119,342,000.00	360,711.20	0.00
2E-A2	30711XTA2	02/22/2019	3.91000 %	119,342,000.00	401,817.88	0.00	0.00	119,342,000.00	401,817.88	0.00
2E-A3	30711XTC8	02/22/2019	4.31000 %	119,342,000.00	442,924.57	0.00	0.00	119,342,000.00	442,924.57	0.00
2E-A4	30711XTE4	02/22/2019	4.71000 %	119,342,000.00	484,031.26	0.00	0.00	119,342,000.00	484,031.26	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	02/22/2019	3.51000 %	120,816,000.00	365,166.36	0.00	0.00	120,816,000.00	365,166.36	0.00
2E-B2	30711XTJ3	02/22/2019	3.91000 %	120,816,000.00	406,780.76	0.00	0.00	120,816,000.00	406,780.76	0.00
2E-B3	30711XTL8	02/22/2019	4.31000 %	120,816,000.00	448,395.16	0.00	0.00	120,816,000.00	448,395.16	0.00
2E-B4	30711XTN4	02/22/2019	4.71000 %	120,816,000.00	490,009.56	0.00	0.00	120,816,000.00	490,009.56	0.00
2E-C1	30711XTQ7	02/22/2019	3.51000 %	120,816,000.00	365,166.36	0.00	0.00	120,816,000.00	365,166.36	0.00
2E-C2	30711XTS3	02/22/2019	3.91000 %	120,816,000.00	406,780.76	0.00	0.00	120,816,000.00	406,780.76	0.00
2E-C3	30711XTU8	02/22/2019	4.31000 %	120,816,000.00	448,395.16	0.00	0.00	120,816,000.00	448,395.16	0.00
2E-C4	30711XTW4	02/22/2019	4.71000 %	120,816,000.00	490,009.56	0.00	0.00	120,816,000.00	490,009.56	0.00
2E-D1	30711XTY0	02/22/2019	3.51000 %	240,158,000.00	725,877.55	0.00	0.00	240,158,000.00	725,877.55	0.00
2E-D2	30711XTZ7	02/22/2019	3.91000 %	240,158,000.00	808,598.64	0.00	0.00	240,158,000.00	808,598.64	0.00
2E-D3	30711XUA0	02/22/2019	4.31000 %	240,158,000.00	891,319.73	0.00	0.00	240,158,000.00	891,319.73	0.00
2E-D4	30711XUB8	02/22/2019	4.71000 %	240,158,000.00	974,040.82	0.00	0.00	240,158,000.00	974,040.82	0.00
2E-D5	30711XUC6	02/22/2019	5.31000 %	240,158,000.00	1,098,122.46	0.00	0.00	240,158,000.00	1,098,122.46	0.00
2E-F1	30711XUD4	02/22/2019	3.51000 %	241,632,000.00	730,332.72	0.00	0.00	241,632,000.00	730,332.72	0.00
2E-F2	30711XUE2	02/22/2019	3.91000 %	241,632,000.00	813,561.52	0.00	0.00	241,632,000.00	813,561.52	0.00
2E-F3	30711XUF9	02/22/2019	4.31000 %	241,632,000.00	896,790.32	0.00	0.00	241,632,000.00	896,790.32	0.00
2E-F4	30711XUG7	02/22/2019	4.71000 %	241,632,000.00	980,019.12	0.00	0.00	241,632,000.00	980,019.12	0.00
2E-F5	30711XUH5	02/22/2019	5.31000 %	241,632,000.00	1,104,862.32	0.00	0.00	241,632,000.00	1,104,862.32	0.00
2X-1	30711XUJ1	02/22/2019	1.80000 %	0.00	372,244.90	0.00	0.00	0.00	372,244.90	0.00
2X-2	30711XUK8	02/22/2019	1.40000 %	0.00	289,523.81	0.00	0.00	0.00	289,523.81	0.00
2X-3	30711XUL6	02/22/2019	1.00000 %	0.00	206,802.72	0.00	0.00	0.00	206,802.72	0.00
2X-4	30711XUM4	02/22/2019	0.60000 %	0.00	124,081.63	0.00	0.00	0.00	124,081.63	0.00
2Y-1	30711XUN2	02/22/2019	1.80000 %	0.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00
2Y-2	30711XUP7	02/22/2019	1.40000 %	0.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00
2Y-3	30711XUQ5	02/22/2019	1.00000 %	0.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00
2Y-4	30711XUR3	02/22/2019	0.60000 %	0.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00
Totals				35,093,735,188.99	38,077,261.40	188,313,135.88	120.22	34,905,422,053.09	226,390,397.28	49,144.21

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	13,544,961,320.47	22,473,852.29	70,468,927.24	0.00	0.00	92,942,779.53	13,452,018,561.43	0.84804675	92,942,779.53
1M-1	156,644,000.00	74,072,755.71	850,570.05	2,667,044.27	0.00	0.00	3,517,614.32	70,555,141.39	0.45041713	3,517,614.32
1M-1H	8,245,344.00	3,899,002.53	44,771.86	140,386.47	0.00	0.00	185,158.32	3,713,844.21	0.45041713	185,158.32
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	82,404,143.01	0.00	0.00	0.00	20.50	20.50	82,404,122.51	0.99950816	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	12,865,241,710.49	20,166,302.02	67,372,847.62	0.00	0.00	87,539,149.64	12,777,702,660.57	0.86045054	87,539,149.64
2M-1	117,869,000.00	68,096,067.95	903,505.56	3,018,488.08	0.00	0.00	3,921,993.64	64,174,074.30	0.54445252	3,921,993.64
2M-1H	6,204,224.00	3,584,345.83	47,557.47	158,882.97	0.00	0.00	206,440.43	3,377,905.40	0.54445252	206,440.43
2M-2A	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2M-AH	6,282,140.00	6,282,140.00	0.00	0.00	0.00	0.00	0.00	6,282,140.00	1.00000000	0.00
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	360,974,000.00	0.00	0.00	0.00	0.00	0.00	360,974,000.00	1.00000000	0.00
2M-2H	19,000,250.00	19,000,250.00	0.00	0.00	0.00	0.00	0.00	19,000,250.00	1.00000000	0.00
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,537,270.00	0.00	0.00	0.00	99.72	99.72	77,537,170.28	0.99988917	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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Series 2017-C06**

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

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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	35,093,735,188.99	44,486,559.25	143,826,576.65	0.00	120.22	188,313,256.10	34,905,422,053.09	0.88289344	188,313,135.88

**Connecticut Avenue Securities
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Series 2017-C06**

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	853.90608194	1.41680428	4.44252620	0.00000000	0.00000000	5.85933048	848.04675275	0.84804675	5.85933048
1M-1	156,644,000.00	472.87323938	5.42995614	17.02615019	0.00000000	0.00000000	22.45610633	450.41713305	0.45041713	22.45610633
1M-1H	8,245,344.00	472.87323973	5.42995659	17.02615076	0.00000000	0.00000000	22.45610614	450.41713360	0.45041713	22.45610614
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	999.50840983	0.00000000	0.00000000	0.00000000	0.00024865	0.00024865	999.50816118	0.99950816	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	866.34542451	1.35799885	4.53688781	0.00000000	0.00000000	5.89488666	860.45054456	0.86045054	5.89488666
2M-1	117,869,000.00	577.72669616	7.66533660	25.60883761	0.00000000	0.00000000	33.27417421	544.45252187	0.54445252	33.27417421
2M-1H	6,204,224.00	577.72669555	7.66533736	25.60883843	0.00000000	0.00000000	33.27417418	544.45252138	0.54445252	33.27417418
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	999.89045179	0.00000000	0.00000000	0.00000000	0.00128595	0.00128595	999.88916584	0.99988917	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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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 %	13,544,961,320.47	0.00	0.00	0.00	0.00	0.00	0.00	13,452,018,561.43
1M-1	01/25/19 - 02/24/19	31	3.26000 %	74,072,755.71	207,938.69	0.00	0.00	0.00	207,938.69	0.00	70,555,141.39
1M-1H	N/A	N/A	0.00000 %	3,899,002.53	0.00	0.00	0.00	0.00	0.00	0.00	3,713,844.21
1M-2A	01/25/19 - 02/24/19	31	5.16000 %	93,986,000.00	417,611.13	0.00	0.00	0.00	417,611.13	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	01/25/19 - 02/24/19	31	5.16000 %	93,986,000.00	417,611.13	0.00	0.00	0.00	417,611.13	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	01/25/19 - 02/24/19	31	5.16000 %	93,986,000.00	417,611.13	0.00	0.00	0.00	417,611.13	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	01/25/19 - 02/24/19	31	5.16000 %	281,958,000.00	1,252,833.38	0.00	0.00	0.00	1,252,833.38	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	01/25/19 - 02/24/19	31	6.66000 %	78,322,000.00	449,176.67	0.00	0.00	0.00	449,176.67	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 %	82,404,143.01	0.00	0.00	0.00	0.00	0.00	0.00	82,404,122.51
1A-I1	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	31	3.36000 %	93,986,000.00	271,932.83	0.00	0.00	0.00	271,932.83	0.00	93,986,000.00
1E-A2	01/25/19 - 02/24/19	31	3.76000 %	93,986,000.00	304,305.78	0.00	0.00	0.00	304,305.78	0.00	93,986,000.00
1E-A3	01/25/19 - 02/24/19	31	4.16000 %	93,986,000.00	336,678.74	0.00	0.00	0.00	336,678.74	0.00	93,986,000.00
1E-A4	01/25/19 - 02/24/19	31	4.56000 %	93,986,000.00	369,051.69	0.00	0.00	0.00	369,051.69	0.00	93,986,000.00
1E-B1	01/25/19 - 02/24/19	31	3.36000 %	93,986,000.00	271,932.83	0.00	0.00	0.00	271,932.83	0.00	93,986,000.00
1E-B2	01/25/19 - 02/24/19	31	3.76000 %	93,986,000.00	304,305.78	0.00	0.00	0.00	304,305.78	0.00	93,986,000.00
1E-B3	01/25/19 - 02/24/19	31	4.16000 %	93,986,000.00	336,678.74	0.00	0.00	0.00	336,678.74	0.00	93,986,000.00
1E-B4	01/25/19 - 02/24/19	31	4.56000 %	93,986,000.00	369,051.69	0.00	0.00	0.00	369,051.69	0.00	93,986,000.00
1E-C1	01/25/19 - 02/24/19	31	3.36000 %	93,986,000.00	271,932.83	0.00	0.00	0.00	271,932.83	0.00	93,986,000.00
1E-C2	01/25/19 - 02/24/19	31	3.76000 %	93,986,000.00	304,305.78	0.00	0.00	0.00	304,305.78	0.00	93,986,000.00
1E-C3	01/25/19 - 02/24/19	31	4.16000 %	93,986,000.00	336,678.74	0.00	0.00	0.00	336,678.74	0.00	93,986,000.00
1E-C4	01/25/19 - 02/24/19	31	4.56000 %	93,986,000.00	369,051.69	0.00	0.00	0.00	369,051.69	0.00	93,986,000.00
1E-D1	01/25/19 - 02/24/19	31	3.36000 %	187,972,000.00	543,865.65	0.00	0.00	0.00	543,865.65	0.00	187,972,000.00
1E-D2	01/25/19 - 02/24/19	31	3.76000 %	187,972,000.00	608,611.56	0.00	0.00	0.00	608,611.56	0.00	187,972,000.00
1E-D3	01/25/19 - 02/24/19	31	4.16000 %	187,972,000.00	673,357.48	0.00	0.00	0.00	673,357.48	0.00	187,972,000.00
1E-D4	01/25/19 - 02/24/19	31	4.56000 %	187,972,000.00	738,103.39	0.00	0.00	0.00	738,103.39	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	01/25/19 - 02/24/19	31	5.16000 %	187,972,000.00	835,222.25	0.00	0.00	0.00	835,222.25	0.00	187,972,000.00
1E-F1	01/25/19 - 02/24/19	31	3.36000 %	187,972,000.00	543,865.65	0.00	0.00	0.00	543,865.65	0.00	187,972,000.00
1E-F2	01/25/19 - 02/24/19	31	3.76000 %	187,972,000.00	608,611.56	0.00	0.00	0.00	608,611.56	0.00	187,972,000.00
1E-F3	01/25/19 - 02/24/19	31	4.16000 %	187,972,000.00	673,357.48	0.00	0.00	0.00	673,357.48	0.00	187,972,000.00
1E-F4	01/25/19 - 02/24/19	31	4.56000 %	187,972,000.00	738,103.39	0.00	0.00	0.00	738,103.39	0.00	187,972,000.00
1E-F5	01/25/19 - 02/24/19	31	5.16000 %	187,972,000.00	835,222.25	0.00	0.00	0.00	835,222.25	0.00	187,972,000.00
1X-1	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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 %	12,865,241,710.49	0.00	0.00	0.00	0.00	0.00	0.00	12,865,241,710.49
2M-1	01/25/19 - 02/24/19	31	3.26000 %	68,096,067.95	191,160.80	0.00	0.00	0.00	191,160.80	0.00	68,096,067.95
2M-1H	N/A	N/A	0.00000 %	3,584,345.83	0.00	0.00	0.00	0.00	0.00	0.00	3,584,345.83
2M-2A	01/25/19 - 02/24/19	31	5.31000 %	119,342,000.00	545,691.30	0.00	0.00	0.00	545,691.30	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	01/25/19 - 02/24/19	31	5.31000 %	120,816,000.00	552,431.16	0.00	0.00	0.00	552,431.16	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	01/25/19 - 02/24/19	31	5.31000 %	120,816,000.00	552,431.16	0.00	0.00	0.00	552,431.16	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	01/25/19 - 02/24/19	31	5.31000 %	360,974,000.00	1,650,553.62	0.00	0.00	0.00	1,650,553.62	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	01/25/19 - 02/24/19	31	6.96000 %	73,668,000.00	441,516.88	0.00	0.00	0.00	441,516.88	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,537,270.00	0.00	0.00	0.00	0.00	0.00	0.00	77,537,270.00
2A-I1	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	31	3.51000 %	119,342,000.00	360,711.20	0.00	0.00	0.00	360,711.20	0.00	119,342,000.00
2E-A2	01/25/19 - 02/24/19	31	3.91000 %	119,342,000.00	401,817.88	0.00	0.00	0.00	401,817.88	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	01/25/19 - 02/24/19	31	4.31000 %	119,342,000.00	442,924.57	0.00	0.00	0.00	442,924.57	0.00	119,342,000.00
2E-A4	01/25/19 - 02/24/19	31	4.71000 %	119,342,000.00	484,031.26	0.00	0.00	0.00	484,031.26	0.00	119,342,000.00
2E-B1	01/25/19 - 02/24/19	31	3.51000 %	120,816,000.00	365,166.36	0.00	0.00	0.00	365,166.36	0.00	120,816,000.00
2E-B2	01/25/19 - 02/24/19	31	3.91000 %	120,816,000.00	406,780.76	0.00	0.00	0.00	406,780.76	0.00	120,816,000.00
2E-B3	01/25/19 - 02/24/19	31	4.31000 %	120,816,000.00	448,395.16	0.00	0.00	0.00	448,395.16	0.00	120,816,000.00
2E-B4	01/25/19 - 02/24/19	31	4.71000 %	120,816,000.00	490,009.56	0.00	0.00	0.00	490,009.56	0.00	120,816,000.00
2E-C1	01/25/19 - 02/24/19	31	3.51000 %	120,816,000.00	365,166.36	0.00	0.00	0.00	365,166.36	0.00	120,816,000.00
2E-C2	01/25/19 - 02/24/19	31	3.91000 %	120,816,000.00	406,780.76	0.00	0.00	0.00	406,780.76	0.00	120,816,000.00
2E-C3	01/25/19 - 02/24/19	31	4.31000 %	120,816,000.00	448,395.16	0.00	0.00	0.00	448,395.16	0.00	120,816,000.00
2E-C4	01/25/19 - 02/24/19	31	4.71000 %	120,816,000.00	490,009.56	0.00	0.00	0.00	490,009.56	0.00	120,816,000.00
2E-D1	01/25/19 - 02/24/19	31	3.51000 %	240,158,000.00	725,877.56	0.00	0.00	0.00	725,877.56	0.00	240,158,000.00
2E-D2	01/25/19 - 02/24/19	31	3.91000 %	240,158,000.00	808,598.64	0.00	0.00	0.00	808,598.64	0.00	240,158,000.00
2E-D3	01/25/19 - 02/24/19	31	4.31000 %	240,158,000.00	891,319.73	0.00	0.00	0.00	891,319.73	0.00	240,158,000.00
2E-D4	01/25/19 - 02/24/19	31	4.71000 %	240,158,000.00	974,040.82	0.00	0.00	0.00	974,040.82	0.00	240,158,000.00
2E-D5	01/25/19 - 02/24/19	31	5.31000 %	240,158,000.00	1,098,122.46	0.00	0.00	0.00	1,098,122.46	0.00	240,158,000.00
2E-F1	01/25/19 - 02/24/19	31	3.51000 %	241,632,000.00	730,332.72	0.00	0.00	0.00	730,332.72	0.00	241,632,000.00
2E-F2	01/25/19 - 02/24/19	31	3.91000 %	241,632,000.00	813,561.52	0.00	0.00	0.00	813,561.52	0.00	241,632,000.00
2E-F3	01/25/19 - 02/24/19	31	4.31000 %	241,632,000.00	896,790.32	0.00	0.00	0.00	896,790.32	0.00	241,632,000.00
2E-F4	01/25/19 - 02/24/19	31	4.71000 %	241,632,000.00	980,019.12	0.00	0.00	0.00	980,019.12	0.00	241,632,000.00
2E-F5	01/25/19 - 02/24/19	31	5.31000 %	241,632,000.00	1,104,862.32	0.00	0.00	0.00	1,104,862.32	0.00	241,632,000.00
2X-1	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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	01/25/19 - 02/24/19	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					38,077,261.41	0.00	0.00	0.00	38,077,261.40	0.00	

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

**Connecticut Avenue Securities
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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 %	853.90608194	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	848.04675275
1M-1	156,644,000.00	3.26000 %	472.87323938	1.32746029	0.00000000	0.00000000	0.00000000	1.32746029	0.00000000	450.41713305
1M-1H	8,245,344.00	0.00000 %	472.87323973	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	450.41713360
1M-2A	93,986,000.00	5.16000 %	1000.00000000	4.44333337	0.00000000	0.00000000	0.00000000	4.44333337	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	5.16000 %	1000.00000000	4.44333337	0.00000000	0.00000000	0.00000000	4.44333337	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	5.16000 %	1000.00000000	4.44333337	0.00000000	0.00000000	0.00000000	4.44333337	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	5.16000 %	1000.00000000	4.44333333	0.00000000	0.00000000	0.00000000	4.44333333	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	6.66000 %	1000.00000000	5.73500000	0.00000000	0.00000000	0.00000000	5.73500000	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 %	999.50840983	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.50816118
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	3.36000 %	1000.00000000	2.89333337	0.00000000	0.00000000	0.00000000	2.89333337	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.76000 %	1000.00000000	3.23777775	0.00000000	0.00000000	0.00000000	3.23777775	0.00000000	1000.00000000
1E-A3	93,986,000.00	4.16000 %	1000.00000000	3.58222225	0.00000000	0.00000000	0.00000000	3.58222225	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.56000 %	1000.00000000	3.92666663	0.00000000	0.00000000	0.00000000	3.92666663	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.36000 %	1000.00000000	2.89333337	0.00000000	0.00000000	0.00000000	2.89333337	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.76000 %	1000.00000000	3.23777775	0.00000000	0.00000000	0.00000000	3.23777775	0.00000000	1000.00000000
1E-B3	93,986,000.00	4.16000 %	1000.00000000	3.58222225	0.00000000	0.00000000	0.00000000	3.58222225	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.56000 %	1000.00000000	3.92666663	0.00000000	0.00000000	0.00000000	3.92666663	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.36000 %	1000.00000000	2.89333337	0.00000000	0.00000000	0.00000000	2.89333337	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.76000 %	1000.00000000	3.23777775	0.00000000	0.00000000	0.00000000	3.23777775	0.00000000	1000.00000000
1E-C3	93,986,000.00	4.16000 %	1000.00000000	3.58222225	0.00000000	0.00000000	0.00000000	3.58222225	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.56000 %	1000.00000000	3.92666663	0.00000000	0.00000000	0.00000000	3.92666663	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.36000 %	1000.00000000	2.89333332	0.00000000	0.00000000	0.00000000	2.89333332	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.76000 %	1000.00000000	3.23777775	0.00000000	0.00000000	0.00000000	3.23777775	0.00000000	1000.00000000
1E-D3	187,972,000.00	4.16000 %	1000.00000000	3.58222225	0.00000000	0.00000000	0.00000000	3.58222225	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.56000 %	1000.00000000	3.92666668	0.00000000	0.00000000	0.00000000	3.92666668	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	5.16000 %	1000.00000000	4.44333332	0.00000000	0.00000000	0.00000000	4.44333332	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.36000 %	1000.00000000	2.89333332	0.00000000	0.00000000	0.00000000	2.89333332	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.76000 %	1000.00000000	3.23777775	0.00000000	0.00000000	0.00000000	3.23777775	0.00000000	1000.00000000
1E-F3	187,972,000.00	4.16000 %	1000.00000000	3.58222225	0.00000000	0.00000000	0.00000000	3.58222225	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.56000 %	1000.00000000	3.92666668	0.00000000	0.00000000	0.00000000	3.92666668	0.00000000	1000.00000000
1E-F5	187,972,000.00	5.16000 %	1000.00000000	4.44333332	0.00000000	0.00000000	0.00000000	4.44333332	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 %	866.34542451	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	860.45054456
2M-1	117,869,000.00	3.26000 %	577.72669616	1.62180726	0.00000000	0.00000000	0.00000000	1.62180726	0.00000000	544.45252187
2M-1H	6,204,224.00	0.00000 %	577.72669555	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	544.45252138
2M-2A	119,342,000.00	5.31000 %	1000.00000000	4.57250004	0.00000000	0.00000000	0.00000000	4.57250004	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	5.31000 %	1000.00000000	4.57250000	0.00000000	0.00000000	0.00000000	4.57250000	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	5.31000 %	1000.00000000	4.57250000	0.00000000	0.00000000	0.00000000	4.57250000	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	5.31000 %	1000.00000000	4.57250001	0.00000000	0.00000000	0.00000000	4.57250001	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	6.96000 %	1000.00000000	5.99333333	0.00000000	0.00000000	0.00000000	5.99333333	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 %	999.89045179	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.88916584
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	3.51000 %	1000.00000000	3.02250004	0.00000000	0.00000000	0.00000000	3.02250004	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.91000 %	1000.00000000	3.36694441	0.00000000	0.00000000	0.00000000	3.36694441	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	4.31000 %	1000.00000000	3.71138887	0.00000000	0.00000000	0.00000000	3.71138887	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.71000 %	1000.00000000	4.05583332	0.00000000	0.00000000	0.00000000	4.05583332	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.51000 %	1000.00000000	3.02250000	0.00000000	0.00000000	0.00000000	3.02250000	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.91000 %	1000.00000000	3.36694444	0.00000000	0.00000000	0.00000000	3.36694444	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.31000 %	1000.00000000	3.71138889	0.00000000	0.00000000	0.00000000	3.71138889	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.51000 %	1000.00000000	3.02250000	0.00000000	0.00000000	0.00000000	3.02250000	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.91000 %	1000.00000000	3.36694444	0.00000000	0.00000000	0.00000000	3.36694444	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.31000 %	1000.00000000	3.71138889	0.00000000	0.00000000	0.00000000	3.71138889	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.51000 %	1000.00000000	3.02250002	0.00000000	0.00000000	0.00000000	3.02249998	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.91000 %	1000.00000000	3.36694443	0.00000000	0.00000000	0.00000000	3.36694443	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.31000 %	1000.00000000	3.71138888	0.00000000	0.00000000	0.00000000	3.71138888	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.31000 %	1000.00000000	4.57250002	0.00000000	0.00000000	0.00000000	4.57250002	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.51000 %	1000.00000000	3.02250000	0.00000000	0.00000000	0.00000000	3.02250000	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.91000 %	1000.00000000	3.36694444	0.00000000	0.00000000	0.00000000	3.36694444	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.31000 %	1000.00000000	3.71138889	0.00000000	0.00000000	0.00000000	3.71138889	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.71000 %	1000.00000000	4.05583333	0.00000000	0.00000000	0.00000000	4.05583333	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.31000 %	1000.00000000	4.57250000	0.00000000	0.00000000	0.00000000	4.57250000	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	11,370,196.29
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	281,758.37
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>11,651,954.66</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,632,788.00
Total Withdrawals (Pool Distribution Amount)	<u>11,651,954.66</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.510000%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	96,645,552.17
Total Principal Reduction Cumulative	2,500,997,243.44
Scheduled Principal Current	23,369,194.20
Scheduled Principal Cumulative	427,390,404.70
Unscheduled Principal Current	73,276,337.47
Unscheduled Principal Cumulative	2,073,566,289.25
Senior Reduction Amount	92,942,759.03
Subordinate Reduction Amount	3,702,772.64
Calculated Tranche Write-Down Amount	20.50
Calculated Tranche Write-Up Amount	0.00
Modification Loss	1,989.74
Recovery Principal on Previously Liquidated Loan Current	20.50
Recovery Principal on Previously Liquidated Loan Cumulative	159.31
<u>Group 2</u>	
Total Principal Reduction Current	91,667,583.71
Total Principal Reduction Cumulative	2,128,841,210.43
Scheduled Principal Current	21,117,365.04
Scheduled Principal Cumulative	386,208,077.58
Unscheduled Principal Current	70,550,118.95
Unscheduled Principal Cumulative	1,742,627,108.63
Senior Reduction Amount	87,539,049.92
Subordinate Reduction Amount	4,128,434.07
Calculated Tranche Write-Down Amount	99.72
Calculated Tranche Write-Up Amount	0.00
Modification Loss	16,053.03
Recovery Principal on Previously Liquidated Loan Current	99.72
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	61486
Period Reference Pool Removal Loan Count	316
Period Ending Loan Count	61170
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	13,987,937,161.22
Period PIF Loan Count Current	316
PIF Loan Count Cumulative	8144
Period PIF Loan UPB Current	66,138,789.49
PIF Loan UPB Cumulative	1,929,961,706.43
Period Partial Prepayment Amount	7,314,556.43
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	51
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	12,375,274.86
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	120,384.06
Total Active Modified Loan Count	175
Total Active Modified Loan UPB	38,164,274.08
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	60144
Period Reference Pool Removal Loan Count	316
Period Ending Loan Count	59828
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,380,311,825.85
Period PIF Loan Count Current	312
PIF Loan Count Cumulative	6618
Period PIF Loan UPB Current	66,529,737.62
PIF Loan UPB Cumulative	1,643,197,996.40
Period Partial Prepayment Amount	3,887,596.03
Repurchase Prior CE Loan Count Current	4
Repurchase Prior CE Loan Count Cum	40
Repurchased Prior Credit Event UPB Curr	281,758.37
Repurchased Prior Credit Event UPB Cum	9,020,660.19
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	569,202.40
Total Active Modified Loan Count	289
Total Active Modified Loan UPB	71,598,537.65
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	95.496299%
Subordinate Percentage	4.503701%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.800000%	3.800000%
1M-1	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-1H	0.00	0.00	2.800000%	2.800000%	2.830000%
1M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	20.50	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.250000%	4.270000%
2M-1	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-1H	0.00	0.00	3.450000%	3.450000%	3.470000%
2M-2	0.00	0.00	1.000000%	1.000000%	1.010000%
2M-2H	0.00	0.00	1.000000%	1.000000%	1.010000%
2B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
2B-2H	99.72	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	396	87,157,517.52	0.647376%	0.623091%
60 Days	95	21,638,038.45	0.155305%	0.154691%
90 Days	33	8,009,718.66	0.053948%	0.057262%
120 Days	25	5,581,896.06	0.040870%	0.039905%
150 Days	15	3,489,709.43	0.024522%	0.024948%
180+ Days	50	11,207,892.62	0.081739%	0.080125%
	614	137,084,772.74	1.003760%	0.980021%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	521	110,529,185.99	0.870830%	0.826058%
60 Days	122	26,810,540.99	0.203918%	0.200373%
90 Days	65	13,590,062.91	0.108645%	0.101568%
120 Days	36	8,630,946.15	0.060172%	0.064505%
150 Days	34	7,113,966.48	0.056830%	0.053167%
180+ Days	98	21,262,957.95	0.163803%	0.158912%
	876	187,937,660.47	1.464197%	1.404584%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

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

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

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/6/2019

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	20	4,793,008.81	1,989.74	0.042	1,989.74	0.00
2	146	35,441,945.64	16,053.03	0.045	16,053.03	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43806483	92,177.41	76.05	0.083	76.05	0.00
1	43747774	207,900.32	8.11	0.004	8.11	0.00
1	43809028	406,271.36	465.52	0.115	465.52	0.00
1	43808459	365,532.93	114.23	0.031	114.23	0.00
1	43805054	235,470.42	4.81	0.002	4.81	0.00
1	43801646	137,840.87	100.51	0.073	100.51	0.00
1	43798911	96,250.85	100.26	0.104	100.26	0.00
1	43797346	382,262.09	79.64	0.021	79.64	0.00
1	43794105	411,158.42	171.32	0.042	171.32	0.00
1	43793312	469,630.78	314.84	0.067	314.84	0.00
1	43765536	256,674.06	80.21	0.031	80.21	0.00
1	43808863	144,897.86	6.01	0.004	6.01	0.00
1	43793126	170,652.67	52.51	0.031	52.51	0.00
1	43762430	233,664.00	76.43	0.033	76.43	0.00
1	43764167	184,779.47	61.00	0.033	61.00	0.00
1	43780989	89,808.46	74.09	0.083	74.09	0.00
1	43781034	126,570.61	65.21	0.052	65.21	0.00
1	43782465	265,149.63	5.43	0.002	5.43	0.00
1	43784048	249,581.91	77.99	0.031	77.99	0.00
1	43790013	266,734.69	55.57	0.021	55.57	0.00
2	43830697	413,426.01	180.53	0.044	180.53	0.00
2	43828322	139,796.29	58.25	0.042	58.25	0.00
2	43830465	215,137.89	101.15	0.047	101.15	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	43830545	204,374.31	8.05	0.004	8.05	0.00
2	43830504	227,639.22	165.99	0.073	165.99	0.00
2	43830477	251,856.50	131.18	0.052	131.18	0.00
2	43830677	93,999.61	48.96	0.052	48.96	0.00
2	43830458	334,411.86	153.47	0.046	153.47	0.00
2	43830443	377,849.65	150.81	0.040	150.81	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43829022	191,466.99	106.54	0.056	106.54	0.00
2	43828856	75,176.44	28.01	0.037	28.01	0.00
2	43830892	392,852.98	69.73	0.018	69.73	0.00
2	43836090	71,114.04	45.51	0.064	45.51	0.00
2	43828910	429,064.49	200.10	0.047	200.10	0.00
2	43833686	197,369.43	82.24	0.042	82.24	0.00
2	43837149	205,887.76	108.91	0.053	108.91	0.00
2	43836552	160,219.04	33.38	0.021	33.38	0.00
2	43836517	175,676.86	52.00	0.030	52.00	0.00
2	43822741	156,403.14	43.48	0.028	43.48	0.00
2	43835997	158,647.02	99.15	0.063	99.15	0.00
2	43835530	219,621.28	45.75	0.021	45.75	0.00
2	43834924	219,532.43	170.82	0.078	170.82	0.00
2	43831005	205,123.05	149.57	0.073	149.57	0.00
2	43833611	90,243.60	47.00	0.052	47.00	0.00
2	43832708	242,564.30	101.07	0.042	101.07	0.00
2	43832303	233,206.71	145.75	0.063	145.75	0.00
2	43832295	178,549.50	61.96	0.035	61.96	0.00
2	43832276	326,464.35	102.02	0.031	102.02	0.00
2	43831472	209,658.98	198.42	0.095	198.42	0.00
2	43828096	105,798.91	89.50	0.085	89.50	0.00
2	43815407	331,068.28	103.46	0.031	103.46	0.00
2	43823780	136,698.20	13.27	0.010	13.27	0.00
2	43819333	255,380.73	79.81	0.031	79.81	0.00
2	43818673	166,555.75	17.35	0.010	17.35	0.00
2	43818443	34,776.13	18.48	0.053	18.48	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/6/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43818038	147,040.38	53.08	0.036	53.08	0.00
2	43820337	162,414.41	70.48	0.043	70.48	0.00
2	43816083	238,534.96	108.90	0.046	108.90	0.00
2	43820403	536,542.50	223.93	0.042	223.93	0.00
2	43813964	193,732.10	20.18	0.010	20.18	0.00
2	43812860	109,263.37	1.50	0.001	1.50	0.00
2	43811513	357,183.82	111.62	0.031	111.62	0.00
2	43811403	225,158.80	56.85	0.025	56.85	0.00
2	43810652	315,507.95	3.24	0.001	3.24	0.00
2	43810156	214,073.69	89.20	0.042	89.20	0.00
2	43816926	280,703.74	107.22	0.038	107.22	0.00
2	43837815	272,900.65	227.42	0.083	227.42	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	340,716.50	92.47	0.027	92.47	0.00
2	43826233	219,324.91	50.03	0.023	50.03	0.00
2	43825510	219,865.93	91.61	0.042	91.61	0.00
2	43819757	196,145.53	173.84	0.089	173.84	0.00
2	43824656	140,934.43	88.08	0.062	88.08	0.00
2	43827637	285,801.95	29.77	0.010	29.77	0.00
2	43823119	330,891.19	241.27	0.073	241.27	0.00
2	43838027	150,039.88	109.40	0.073	109.40	0.00
2	43821562	317,492.01	84.52	0.027	84.52	0.00
2	43820718	183,520.95	56.67	0.031	56.67	0.00
2	43820673	171,780.65	97.89	0.057	97.89	0.00
2	43820601	157,091.57	24.03	0.015	24.03	0.00
2	43824694	171,083.70	103.30	0.060	103.30	0.00
2	43861777	240,545.07	180.57	0.075	180.57	0.00
2	43866196	118,648.39	25.66	0.022	25.66	0.00
2	43865594	157,836.12	65.77	0.042	65.77	0.00
2	43865301	289,492.29	178.15	0.062	178.15	0.00
2	43865162	325,621.96	67.84	0.021	67.84	0.00
2	43862302	232,817.33	169.76	0.073	169.76	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/6/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43862164	373,024.67	234.93	0.063	234.93	0.00
2	43862125	321,057.37	203.03	0.063	203.03	0.00
2	43837183	291,062.42	78.65	0.027	78.65	0.00
2	43862024	127,785.31	66.55	0.052	66.55	0.00
2	43868277	294,593.13	214.81	0.073	214.81	0.00
2	43859987	119,287.09	57.41	0.048	57.41	0.00
2	43858827	165,718.82	69.05	0.042	69.05	0.00
2	43857123	252,511.31	26.30	0.010	26.30	0.00
2	43856292	195,546.70	40.74	0.021	40.74	0.00
2	43856088	195,366.71	142.78	0.073	142.78	0.00
2	43855655	185,384.79	40.40	0.022	40.40	0.00
2	43852701	256,259.36	186.86	0.073	186.86	0.00
2	43852465	110,402.47	68.00	0.062	68.00	0.00
2	43862035	275,621.35	172.26	0.062	172.26	0.00
2	43871515	277,717.73	202.50	0.073	202.50	0.00
2	43875511	378,267.16	236.42	0.063	236.42	0.00
2	43875397	115,817.74	55.49	0.048	55.49	0.00
2	43875350	293,015.85	91.57	0.031	91.57	0.00
2	43874891	204,178.43	74.08	0.036	74.08	0.00
2	43873584	344,843.83	143.68	0.042	143.68	0.00
2	43873489	215,533.62	112.26	0.052	112.26	0.00
2	43873267	416,479.40	16.22	0.004	16.22	0.00
2	43873081	298,164.13	186.35	0.063	186.35	0.00
2	43867128	381,396.85	158.92	0.042	158.92	0.00
2	43871516	414,749.80	231.48	0.056	231.48	0.00
2	43868265	148,756.31	154.95	0.104	154.95	0.00
2	43871231	337,655.84	281.38	0.083	281.38	0.00
2	43871081	94,948.97	60.97	0.064	60.97	0.00
2	43870820	384,647.90	80.14	0.021	80.14	0.00
2	43869592	438,263.52	182.61	0.042	182.61	0.00
2	43869417	155,346.67	80.91	0.052	80.91	0.00
2	43869405	369,776.36	192.59	0.052	192.59	0.00
2	43868873	231,614.71	96.51	0.042	96.51	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/6/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43850738	160,014.39	83.34	0.052	83.34	0.00
2	43872136	146,600.11	83.73	0.057	83.73	0.00
2	43841754	266,942.95	154.85	0.058	154.85	0.00
2	43852439	326,317.45	271.93	0.083	271.93	0.00
2	43843495	278,034.49	4.78	0.002	4.78	0.00
2	43843491	166,205.26	18.15	0.011	18.15	0.00
2	43843470	196,634.87	91.87	0.047	91.87	0.00
2	43843439	277,335.59	116.81	0.042	116.81	0.00
2	43843418	220,669.89	8.59	0.004	8.59	0.00
2	43842796	169,047.12	70.44	0.042	70.44	0.00
2	43842682	289,107.46	120.46	0.042	120.46	0.00
2	43844687	131,147.00	98.10	0.075	98.10	0.00
2	43842399	377,013.67	113.90	0.030	113.90	0.00
2	43844880	376,315.94	274.40	0.073	274.40	0.00
2	43841681	414,862.33	210.58	0.051	210.58	0.00
2	43841387	149,471.85	66.55	0.045	66.55	0.00
2	43841313	163,153.70	135.96	0.083	135.96	0.00
2	43841176	268,323.63	87.57	0.033	87.57	0.00
2	43841064	116,283.28	53.95	0.046	53.95	0.00
2	43841037	216,205.51	5.59	0.003	5.59	0.00
2	43838945	200,679.47	258.10	0.129	258.10	0.00
2	43838891	340,480.85	316.71	0.093	316.71	0.00
2	43842666	408,844.39	42.59	0.010	42.59	0.00
2	43846691	226,140.60	259.12	0.115	259.12	0.00
2	43876485	354,979.21	184.89	0.052	184.89	0.00
2	43850535	235,186.85	122.49	0.052	122.49	0.00
2	43849854	173,638.59	168.80	0.097	168.80	0.00
2	43849330	225,085.39	46.89	0.021	46.89	0.00
2	43849270	243,257.74	54.25	0.022	54.25	0.00
2	43848608	419,357.11	188.98	0.045	188.98	0.00
2	43848445	254,309.55	79.47	0.031	79.47	0.00
2	43848224	327,255.12	68.18	0.021	68.18	0.00
2	43843781	438,455.65	5.90	0.001	5.90	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/6/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43846973	314,737.28	150.45	0.048	150.45	0.00
2	43850946	363,405.00	5.43	0.001	5.43	0.00
2	43846610	349,422.55	218.39	0.063	218.39	0.00
2	43846554	119,433.55	4.45	0.004	4.45	0.00
2	43845780	230,373.11	95.99	0.042	95.99	0.00
2	43845340	256,157.81	80.83	0.032	80.83	0.00
2	43845163	235,603.46	39.39	0.017	39.39	0.00
2	43845034	249,238.75	207.70	0.083	207.70	0.00
2	43844906	282,931.46	132.22	0.047	132.22	0.00
2	43844901	312,367.93	146.89	0.047	146.89	0.00
2	43848181	194,343.20	55.17	0.028	55.17	0.00

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Credit-Linked Notes

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Realized Loss Summary

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

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	360,859.63	120.22	17,689.36	4.90

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses this Period		

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43848554	302,025.92	99.72	839.46	0.278
43765027	58,833.71	20.50	16,849.90	28.640

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/6/2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	689,586.46	49,144.20	7.127

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43765027	58,833.71	16,849.90	28.640
43800102	61,550.35	23,699.59	38.504
43812998	79,566.22	5,141.26	6.462
43819872	187,610.26	2,614.00	1.393
43848554	302,025.92	839.46	0.278

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	16,705.33	20.50	0.000 %	0	0.00	0.00	0.000 %	1	16,705.33	20.50	0.000 %
Group 2	1	739.74	99.72	0.000 %	0	0.00	0.00	0.000 %	1	739.74	99.72	0.000 %
Total	2	17,445.07	120.22	0.000 %	0	0.00	0.00	0.000 %	2	17,445.07	120.22	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043765027	59,000.00	4.375 %	AL	73.00	360	16,705.33	10/31/2018	20.50	16,849.90
Group 2	0043848554	309,000.00	4.125 %	MN	90.00	360	739.74	10/31/2018	99.72	839.46

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

* This data is currently not provided for reporting.

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

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

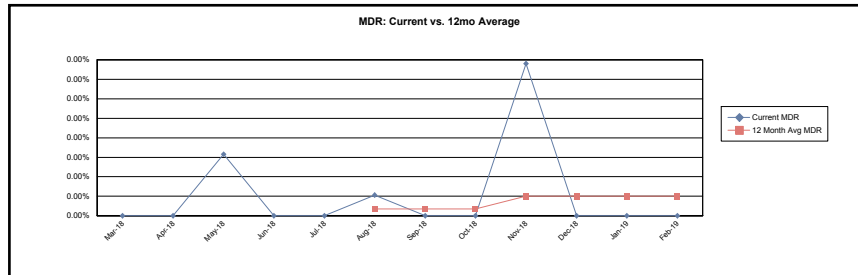
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Realized Loss Report - Collateral

Summary

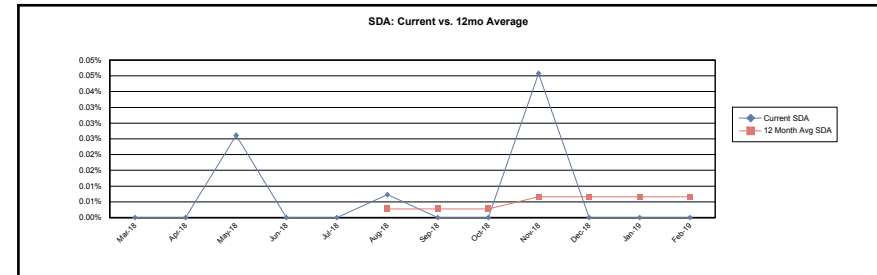
MDR

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



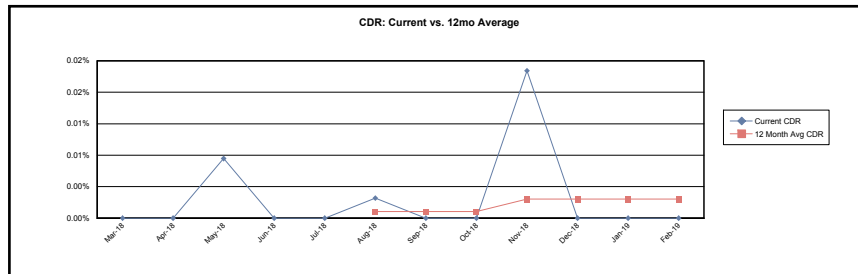
SDA

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



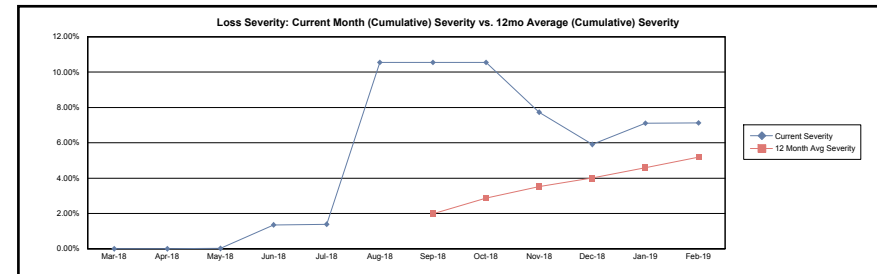
CDR

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



Loss Severity

Current Month (Cumulative)	7.127 %
3 Month Average (Cumulative)	6.714 %
12 Month Average (Cumulative)	5.192 %



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

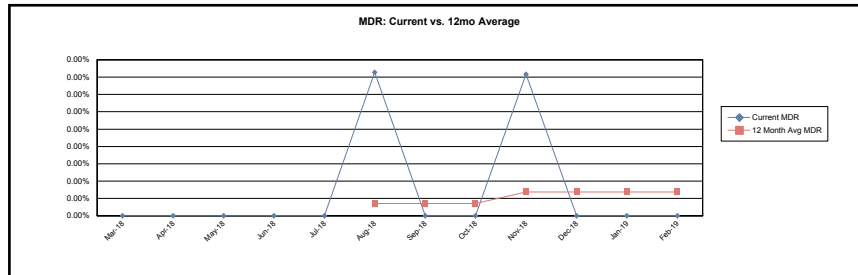
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Group 1

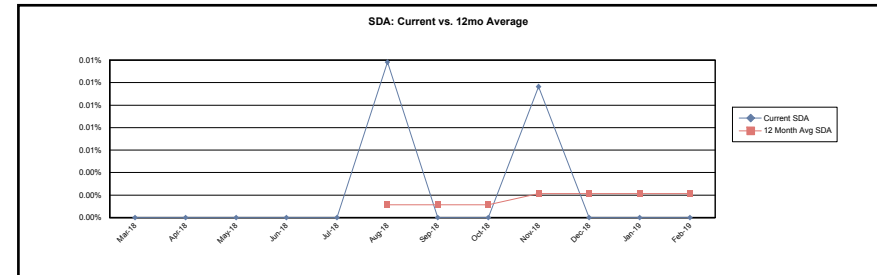
MDR

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



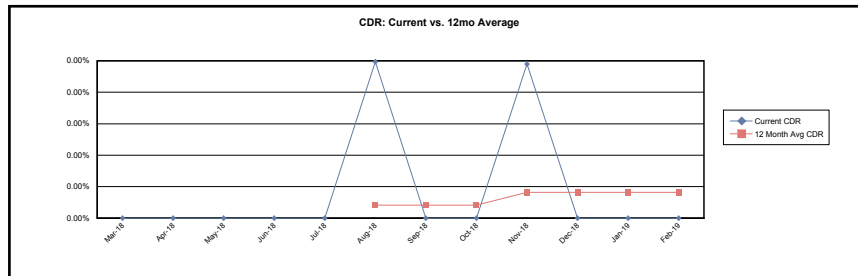
SDA

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



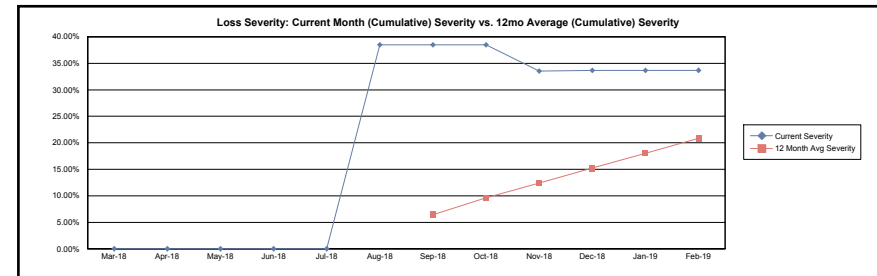
CDR

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



Loss Severity

Current Month (Cumulative) 33.683 %
3 Month Average (Cumulative) 33.669 %
12 Month Average (Cumulative) 20.833 %



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

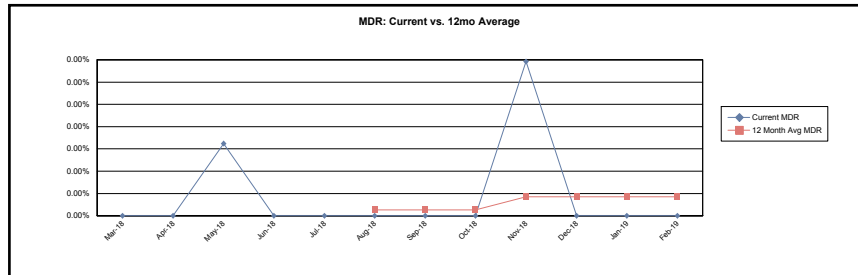
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Realized Loss Report - Collateral

Group 2

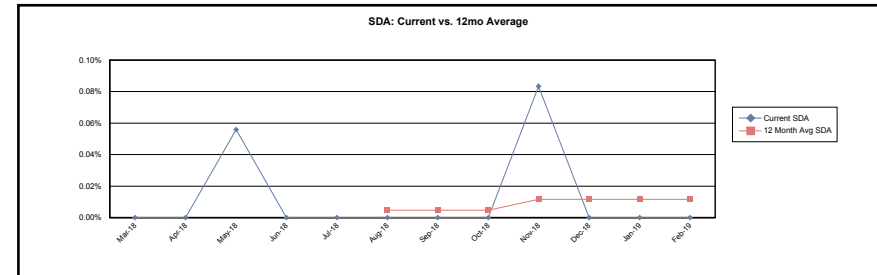
MDR

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



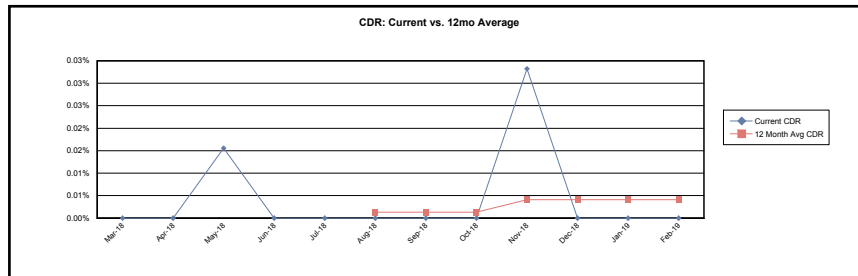
SDA

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



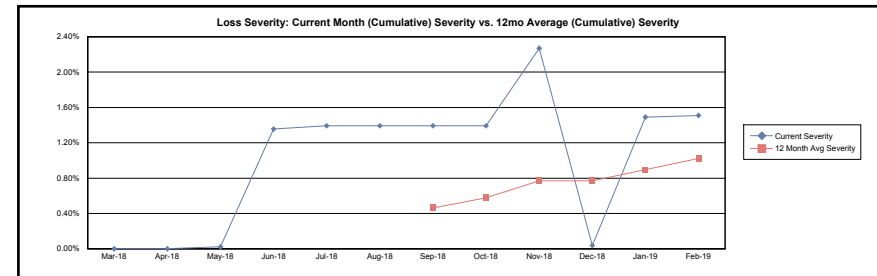
CDR

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



Loss Severity

Current Month (Cumulative) 1.510 %
3 Month Average (Cumulative) 1.013 %
12 Month Average (Cumulative) 1.022 %



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 0.523 %
3 Month Average 0.594 %
12 Month Average 0.667 %

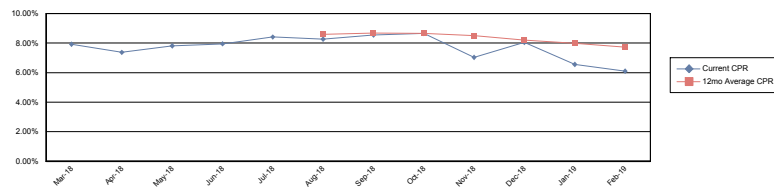
CPR

Current Month 6.096 %
3 Month Average 6.896 %
12 Month Average 7.718 %

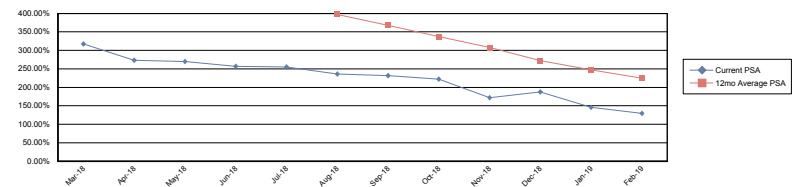
PSA

Current Month 129.878 %
3 Month Average 154.309 %
12 Month Average 224.792 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.521 %
3 Month Average 0.610 %
12 Month Average 0.700 %

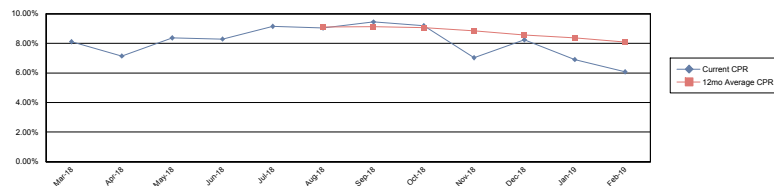
CPR

Current Month 6.077 %
3 Month Average 7.076 %
12 Month Average 7.883 %

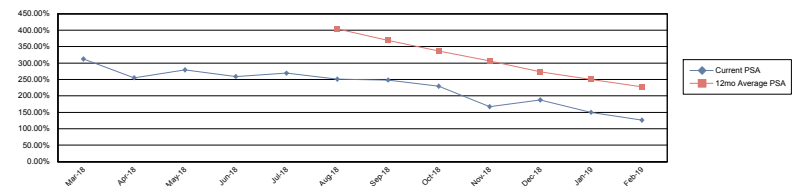
PSA

Current Month 126.607 %
3 Month Average 154.708 %
12 Month Average 227.956 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 0.525 %
3 Month Average 0.577 %
12 Month Average 0.633 %

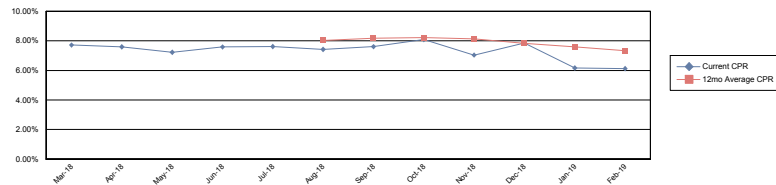
CPR

Current Month 6.116 %
3 Month Average 6.706 %
12 Month Average 7.332 %

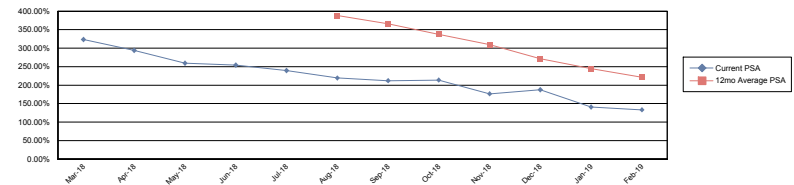
PSA

Current Month 133.460 %
3 Month Average 153.851 %
12 Month Average 221.205 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

06-Feb-2019 10:51:53 AM

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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
0043812983	43,416.66	0.00	0.000%	43,416.66
0043812984	53,752.11	0.00	0.000%	53,752.11
0043822826	47,063.66	0.00	0.000%	47,063.66
0043837044	137,525.94	0.00	0.000%	137,525.94
Totals	281,758.37	0.00		

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

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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.