

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		04/30/2019	0.00000 %	13,250,529,914.50	0.00	117,166,097.06	0.00	13,133,363,817.43	117,166,097.06	0.00
1M-1	30711XQS6	05/24/2019	3.22663 %	62,935,098.36	186,145.92	4,429,460.83	0.00	58,505,637.53	4,615,606.75	0.00
1M-1H		04/30/2019	0.00000 %	3,312,744.41	0.00	233,155.62	0.00	3,079,588.80	233,155.62	0.00
1M-2A	30711XQT4	05/24/2019	5.12663 %	93,986,000.00	441,678.83	0.00	0.00	93,986,000.00	441,678.83	0.00
1M-AH		04/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	05/24/2019	5.12663 %	93,986,000.00	441,678.83	0.00	0.00	93,986,000.00	441,678.83	0.00
1M-BH		04/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	05/24/2019	5.12663 %	93,986,000.00	441,678.83	0.00	0.00	93,986,000.00	441,678.83	0.00
1M-CH		04/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	05/24/2019	5.12663 %	281,958,000.00	1,325,036.48	0.00	0.00	281,958,000.00	1,325,036.48	0.00
1M-2H		04/30/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	05/24/2019	6.62663 %	78,322,000.00	475,760.01	0.00	0.00	78,322,000.00	475,760.01	0.00
1B-1H		04/30/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		04/30/2019	0.00000 %	82,399,361.09	0.00	0.00	21,496.21	82,377,864.88	0.00	66,807.12
1A-I1	30711XQZ0	05/24/2019	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1A-I2	30711XRB2	05/24/2019	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1A-I3	30711XRD8	05/24/2019	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1A-I4	30711XRF3	05/24/2019	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1B-I1	30711XRH9	05/24/2019	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1B-I2	30711XRK2	05/24/2019	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1B-I3	30711XRM8	05/24/2019	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1B-I4	30711XRP1	05/24/2019	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1C-I1	30711XRR7	05/24/2019	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1C-I2	30711XRT3	05/24/2019	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1C-I3	30711XRV8	05/24/2019	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1C-I4	30711XRX4	05/24/2019	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1E-A1	30711XQY3	05/24/2019	3.32663 %	93,986,000.00	286,601.93	0.00	0.00	93,986,000.00	286,601.93	0.00
1E-A2	30711XRA4	05/24/2019	3.72663 %	93,986,000.00	321,063.46	0.00	0.00	93,986,000.00	321,063.46	0.00
1E-A3	30711XRC0	05/24/2019	4.12663 %	93,986,000.00	355,524.99	0.00	0.00	93,986,000.00	355,524.99	0.00
1E-A4	30711XRE6	05/24/2019	4.52663 %	93,986,000.00	389,986.53	0.00	0.00	93,986,000.00	389,986.53	0.00
1E-B1	30711XRG1	05/24/2019	3.32663 %	93,986,000.00	286,601.93	0.00	0.00	93,986,000.00	286,601.93	0.00
1E-B2	30711XRJ5	05/24/2019	3.72663 %	93,986,000.00	321,063.46	0.00	0.00	93,986,000.00	321,063.46	0.00
1E-B3	30711XRL0	05/24/2019	4.12663 %	93,986,000.00	355,524.99	0.00	0.00	93,986,000.00	355,524.99	0.00
1E-B4	30711XRN6	05/24/2019	4.52663 %	93,986,000.00	389,986.53	0.00	0.00	93,986,000.00	389,986.53	0.00
1E-C1	30711XRQ9	05/24/2019	3.32663 %	93,986,000.00	286,601.93	0.00	0.00	93,986,000.00	286,601.93	0.00
1E-C2	30711XRS5	05/24/2019	3.72663 %	93,986,000.00	321,063.46	0.00	0.00	93,986,000.00	321,063.46	0.00
1E-C3	30711XRU0	05/24/2019	4.12663 %	93,986,000.00	355,524.99	0.00	0.00	93,986,000.00	355,524.99	0.00
1E-C4	30711XRW6	05/24/2019	4.52663 %	93,986,000.00	389,986.53	0.00	0.00	93,986,000.00	389,986.53	0.00
1E-D1	30711XRY2	05/24/2019	3.32663 %	187,972,000.00	573,203.85	0.00	0.00	187,972,000.00	573,203.85	0.00
1E-D2	30711XRZ9	05/24/2019	3.72663 %	187,972,000.00	642,126.92	0.00	0.00	187,972,000.00	642,126.92	0.00
1E-D3	30711XSA3	05/24/2019	4.12663 %	187,972,000.00	711,049.99	0.00	0.00	187,972,000.00	711,049.99	0.00
1E-D4	30711XSB1	05/24/2019	4.52663 %	187,972,000.00	779,973.05	0.00	0.00	187,972,000.00	779,973.05	0.00
1E-D5	30711XSC9	05/24/2019	5.12663 %	187,972,000.00	883,357.65	0.00	0.00	187,972,000.00	883,357.65	0.00

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Certificateholder Distribution Summary

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1E-F1	30711XSD7	05/24/2019	3.32663 %	187,972,000.00	573,203.85	0.00	0.00	187,972,000.00	573,203.85	0.00
1E-F2	30711XSE5	05/24/2019	3.72663 %	187,972,000.00	642,126.92	0.00	0.00	187,972,000.00	642,126.92	0.00
1E-F3	30711XSF2	05/24/2019	4.12663 %	187,972,000.00	711,049.99	0.00	0.00	187,972,000.00	711,049.99	0.00
1E-F4	30711XSG0	05/24/2019	4.52663 %	187,972,000.00	779,973.05	0.00	0.00	187,972,000.00	779,973.05	0.00
1E-F5	30711XSH8	05/24/2019	5.12663 %	187,972,000.00	883,357.65	0.00	0.00	187,972,000.00	883,357.65	0.00
1X-1	30711XSJ4	05/24/2019	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1X-2	30711XSK1	05/24/2019	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1X-3	30711XSL9	05/24/2019	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1X-4	30711XSM7	05/24/2019	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
1Y-1	30711XSN5	05/24/2019	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1Y-2	30711XSP0	05/24/2019	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1Y-3	30711XSQ8	05/24/2019	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1Y-4	30711XSR6	05/24/2019	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
2A-H		04/30/2019	0.00000 %	12,594,426,947.68	0.00	135,812,610.42	0.00	12,458,614,337.27	135,812,610.42	0.00
2M-1	30711XSS4	05/24/2019	3.22663 %	55,983,703.03	165,585.47	6,067,314.63	0.00	49,916,388.40	6,232,900.10	0.00
2M-1H		04/30/2019	0.00000 %	2,946,792.07	0.00	319,362.84	0.00	2,627,429.22	319,362.84	0.00
2M-2A	30711XST2	05/24/2019	5.27663 %	119,342,000.00	577,246.61	0.00	0.00	119,342,000.00	577,246.61	0.00
2M-AH		04/30/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	05/24/2019	5.27663 %	120,816,000.00	584,376.22	0.00	0.00	120,816,000.00	584,376.22	0.00
2M-BH		04/30/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	05/24/2019	5.27663 %	120,816,000.00	584,376.22	0.00	0.00	120,816,000.00	584,376.22	0.00
2M-CH		04/30/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	05/24/2019	5.27663 %	360,974,000.00	1,745,999.05	0.00	0.00	360,974,000.00	1,745,999.05	0.00
2M-2H		04/30/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	05/24/2019	6.92663 %	73,668,000.00	467,748.40	0.00	0.00	73,668,000.00	467,748.40	0.00
2B-1H		04/30/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		04/30/2019	0.00000 %	77,478,765.45	0.00	0.00	44,681.51	77,434,083.94	0.00	111,681.06
2A-I1	30711XSZ8	05/24/2019	1.80000 %	0.00	196,914.30	0.00	0.00	0.00	196,914.30	0.00
2A-I2	30711XTB0	05/24/2019	1.40000 %	0.00	153,155.57	0.00	0.00	0.00	153,155.57	0.00
2A-I3	30711XTD6	05/24/2019	1.00000 %	0.00	109,396.83	0.00	0.00	0.00	109,396.83	0.00
2A-I4	30711XTF1	05/24/2019	0.60000 %	0.00	65,638.10	0.00	0.00	0.00	65,638.10	0.00
2B-I1	30711XTH7	05/24/2019	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2B-I2	30711XTK0	05/24/2019	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2B-I3	30711XTM6	05/24/2019	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2B-I4	30711XTP9	05/24/2019	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2C-I1	30711XTR5	05/24/2019	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2C-I2	30711XTT1	05/24/2019	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2C-I3	30711XTV6	05/24/2019	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2C-I4	30711XTX2	05/24/2019	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2E-A1	30711XSY1	05/24/2019	3.47663 %	119,342,000.00	380,332.31	0.00	0.00	119,342,000.00	380,332.31	0.00
2E-A2	30711XTA2	05/24/2019	3.87663 %	119,342,000.00	424,091.05	0.00	0.00	119,342,000.00	424,091.05	0.00
2E-A3	30711XTC8	05/24/2019	4.27663 %	119,342,000.00	467,849.78	0.00	0.00	119,342,000.00	467,849.78	0.00
2E-A4	30711XTE4	05/24/2019	4.67663 %	119,342,000.00	511,608.51	0.00	0.00	119,342,000.00	511,608.51	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	05/24/2019	3.47663 %	120,816,000.00	385,029.82	0.00	0.00	120,816,000.00	385,029.82	0.00
2E-B2	30711XTJ3	05/24/2019	3.87663 %	120,816,000.00	429,329.02	0.00	0.00	120,816,000.00	429,329.02	0.00
2E-B3	30711XTL8	05/24/2019	4.27663 %	120,816,000.00	473,628.22	0.00	0.00	120,816,000.00	473,628.22	0.00
2E-B4	30711XTN4	05/24/2019	4.67663 %	120,816,000.00	517,927.42	0.00	0.00	120,816,000.00	517,927.42	0.00
2E-C1	30711XTQ7	05/24/2019	3.47663 %	120,816,000.00	385,029.82	0.00	0.00	120,816,000.00	385,029.82	0.00
2E-C2	30711XTS3	05/24/2019	3.87663 %	120,816,000.00	429,329.02	0.00	0.00	120,816,000.00	429,329.02	0.00
2E-C3	30711XTU8	05/24/2019	4.27663 %	120,816,000.00	473,628.22	0.00	0.00	120,816,000.00	473,628.22	0.00
2E-C4	30711XTW4	05/24/2019	4.67663 %	120,816,000.00	517,927.42	0.00	0.00	120,816,000.00	517,927.42	0.00
2E-D1	30711XTY0	05/24/2019	3.47663 %	240,158,000.00	765,362.13	0.00	0.00	240,158,000.00	765,362.13	0.00
2E-D2	30711XTZ7	05/24/2019	3.87663 %	240,158,000.00	853,420.07	0.00	0.00	240,158,000.00	853,420.07	0.00
2E-D3	30711XUA0	05/24/2019	4.27663 %	240,158,000.00	941,478.00	0.00	0.00	240,158,000.00	941,478.00	0.00
2E-D4	30711XUB8	05/24/2019	4.67663 %	240,158,000.00	1,029,535.93	0.00	0.00	240,158,000.00	1,029,535.93	0.00
2E-D5	30711XUC6	05/24/2019	5.27663 %	240,158,000.00	1,161,622.83	0.00	0.00	240,158,000.00	1,161,622.83	0.00
2E-F1	30711XUD4	05/24/2019	3.47663 %	241,632,000.00	770,059.64	0.00	0.00	241,632,000.00	770,059.64	0.00
2E-F2	30711XUE2	05/24/2019	3.87663 %	241,632,000.00	858,658.04	0.00	0.00	241,632,000.00	858,658.04	0.00
2E-F3	30711XUF9	05/24/2019	4.27663 %	241,632,000.00	947,256.44	0.00	0.00	241,632,000.00	947,256.44	0.00
2E-F4	30711XUG7	05/24/2019	4.67663 %	241,632,000.00	1,035,854.84	0.00	0.00	241,632,000.00	1,035,854.84	0.00
2E-F5	30711XUH5	05/24/2019	5.27663 %	241,632,000.00	1,168,752.44	0.00	0.00	241,632,000.00	1,168,752.44	0.00
2X-1	30711XUJ1	05/24/2019	1.80000 %	0.00	396,260.70	0.00	0.00	0.00	396,260.70	0.00
2X-2	30711XUK8	05/24/2019	1.40000 %	0.00	308,202.77	0.00	0.00	0.00	308,202.77	0.00
2X-3	30711XUL6	05/24/2019	1.00000 %	0.00	220,144.83	0.00	0.00	0.00	220,144.83	0.00
2X-4	30711XUM4	05/24/2019	0.60000 %	0.00	132,086.90	0.00	0.00	0.00	132,086.90	0.00
2Y-1	30711XUN2	05/24/2019	1.80000 %	0.00	398,692.80	0.00	0.00	0.00	398,692.80	0.00
2Y-2	30711XUP7	05/24/2019	1.40000 %	0.00	310,094.40	0.00	0.00	0.00	310,094.40	0.00
2Y-3	30711XUQ5	05/24/2019	1.00000 %	0.00	221,496.00	0.00	0.00	0.00	221,496.00	0.00
2Y-4	30711XUR3	05/24/2019	0.60000 %	0.00	132,897.60	0.00	0.00	0.00	132,897.60	0.00
Totals				34,503,951,899.59	40,206,905.89	264,028,001.40	66,177.72	34,239,857,720.47	304,234,907.29	178,488.18

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	13,250,529,914.50	22,487,277.77	94,678,819.30	0.00	0.00	117,166,097.06	13,133,363,817.43	0.82795801	117,166,097.06
1M-1	156,644,000.00	62,935,098.36	851,080.16	3,578,380.68	0.00	0.00	4,429,460.83	58,505,637.53	0.37349428	4,429,460.83
1M-1H	8,245,344.00	3,312,744.41	44,798.71	188,356.91	0.00	0.00	233,155.62	3,079,588.80	0.37349428	233,155.62
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	82,399,361.09	0.00	0.00	0.00	21,496.21	21,496.21	82,377,864.88	0.99918967	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	12,594,426,947.68	20,246,136.23	115,566,474.18	0.00	0.00	135,812,610.42	12,458,614,337.27	0.83896314	135,812,610.42
2M-1	117,869,000.00	55,983,703.03	907,026.57	5,160,288.06	0.00	0.00	6,067,314.63	49,916,388.40	0.42349039	6,067,314.63
2M-1H	6,204,224.00	2,946,792.07	47,742.80	271,620.04	0.00	0.00	319,362.84	2,627,429.22	0.42349039	319,362.84
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	77,478,765.45	0.00	0.00	0.00	44,681.51	44,681.51	77,434,083.94	0.99855980	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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Securities Administration Services
8480 Stagecoach Circle
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www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	34,503,951,899.59	44,584,062.24	219,443,939.17	0.00	66,177.72	264,094,179.12	34,239,857,720.47	0.86605874	264,028,001.40

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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	835.34443659	1.41765065	5.96877449	0.00000000	0.00000000	7.38642514	827.95801145	0.82795801	7.38642514
1M-1	156,644,000.00	401.77152243	5.43321264	22.84403284	0.00000000	0.00000000	28.27724541	373.49427702	0.37349428	28.27724541
1M-1H	8,245,344.00	401.77152221	5.43321297	22.84403295	0.00000000	0.00000000	28.27724592	373.49427750	0.37349428	28.27724592
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	999.45040827	0.00000000	0.00000000	0.00000000	0.26073498	0.26073498	999.18967329	0.99918967	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	848.10875737	1.36337489	7.78224680	0.00000000	0.00000000	9.14562169	838.96313569	0.83896314	9.14562169
2M-1	117,869,000.00	474.96545343	7.69520883	43.77985781	0.00000000	0.00000000	51.47506664	423.49038679	0.42349039	51.47506664
2M-1H	6,204,224.00	474.96545418	7.69520894	43.77985708	0.00000000	0.00000000	51.47506602	423.49038655	0.42349039	51.47506602
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	999.13599988	0.00000000	0.00000000	0.00000000	0.57619536	0.57619536	998.55980452	0.99855980	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	13,250,529,914.50	0.00	0.00	0.00	0.00	0.00	0.00	13,133,363,817.43
1M-1	04/25/19 - 05/27/19	33	3.22663 %	62,935,098.36	186,145.92	0.00	0.00	0.00	186,145.92	0.00	58,505,637.53
1M-1H	N/A	N/A	0.00000 %	3,312,744.41	0.00	0.00	0.00	0.00	0.00	0.00	3,079,588.80
1M-2A	04/25/19 - 05/27/19	33	5.12663 %	93,986,000.00	441,678.83	0.00	0.00	0.00	441,678.83	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	04/25/19 - 05/27/19	33	5.12663 %	93,986,000.00	441,678.83	0.00	0.00	0.00	441,678.83	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	04/25/19 - 05/27/19	33	5.12663 %	93,986,000.00	441,678.83	0.00	0.00	0.00	441,678.83	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	04/25/19 - 05/27/19	33	5.12663 %	281,958,000.00	1,325,036.48	0.00	0.00	0.00	1,325,036.48	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	04/25/19 - 05/27/19	33	6.62663 %	78,322,000.00	475,760.01	0.00	0.00	0.00	475,760.01	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 %	82,399,361.09	0.00	0.00	0.00	0.00	0.00	0.00	82,377,864.88
1A-I1	04/25/19 - 05/27/19	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1A-I2	04/25/19 - 05/27/19	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1A-I3	04/25/19 - 05/27/19	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1A-I4	04/25/19 - 05/27/19	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1B-I1	04/25/19 - 05/27/19	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1B-I2	04/25/19 - 05/27/19	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1B-I3	04/25/19 - 05/27/19	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1B-I4	04/25/19 - 05/27/19	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1C-I1	04/25/19 - 05/27/19	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1C-I2	04/25/19 - 05/27/19	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1C-I3	04/25/19 - 05/27/19	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1C-I4	04/25/19 - 05/27/19	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1E-A1	04/25/19 - 05/27/19	33	3.32663 %	93,986,000.00	286,601.93	0.00	0.00	0.00	286,601.93	0.00	93,986,000.00
1E-A2	04/25/19 - 05/27/19	33	3.72663 %	93,986,000.00	321,063.46	0.00	0.00	0.00	321,063.46	0.00	93,986,000.00
1E-A3	04/25/19 - 05/27/19	33	4.12663 %	93,986,000.00	355,524.99	0.00	0.00	0.00	355,524.99	0.00	93,986,000.00
1E-A4	04/25/19 - 05/27/19	33	4.52663 %	93,986,000.00	389,986.53	0.00	0.00	0.00	389,986.53	0.00	93,986,000.00
1E-B1	04/25/19 - 05/27/19	33	3.32663 %	93,986,000.00	286,601.93	0.00	0.00	0.00	286,601.93	0.00	93,986,000.00
1E-B2	04/25/19 - 05/27/19	33	3.72663 %	93,986,000.00	321,063.46	0.00	0.00	0.00	321,063.46	0.00	93,986,000.00
1E-B3	04/25/19 - 05/27/19	33	4.12663 %	93,986,000.00	355,524.99	0.00	0.00	0.00	355,524.99	0.00	93,986,000.00
1E-B4	04/25/19 - 05/27/19	33	4.52663 %	93,986,000.00	389,986.53	0.00	0.00	0.00	389,986.53	0.00	93,986,000.00
1E-C1	04/25/19 - 05/27/19	33	3.32663 %	93,986,000.00	286,601.93	0.00	0.00	0.00	286,601.93	0.00	93,986,000.00
1E-C2	04/25/19 - 05/27/19	33	3.72663 %	93,986,000.00	321,063.46	0.00	0.00	0.00	321,063.46	0.00	93,986,000.00
1E-C3	04/25/19 - 05/27/19	33	4.12663 %	93,986,000.00	355,524.99	0.00	0.00	0.00	355,524.99	0.00	93,986,000.00
1E-C4	04/25/19 - 05/27/19	33	4.52663 %	93,986,000.00	389,986.53	0.00	0.00	0.00	389,986.53	0.00	93,986,000.00
1E-D1	04/25/19 - 05/27/19	33	3.32663 %	187,972,000.00	573,203.85	0.00	0.00	0.00	573,203.85	0.00	187,972,000.00
1E-D2	04/25/19 - 05/27/19	33	3.72663 %	187,972,000.00	642,126.92	0.00	0.00	0.00	642,126.92	0.00	187,972,000.00
1E-D3	04/25/19 - 05/27/19	33	4.12663 %	187,972,000.00	711,049.99	0.00	0.00	0.00	711,049.99	0.00	187,972,000.00
1E-D4	04/25/19 - 05/27/19	33	4.52663 %	187,972,000.00	779,973.05	0.00	0.00	0.00	779,973.05	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	04/25/19 - 05/27/19	33	5.12663 %	187,972,000.00	883,357.65	0.00	0.00	0.00	883,357.65	0.00	187,972,000.00
1E-F1	04/25/19 - 05/27/19	33	3.32663 %	187,972,000.00	573,203.85	0.00	0.00	0.00	573,203.85	0.00	187,972,000.00
1E-F2	04/25/19 - 05/27/19	33	3.72663 %	187,972,000.00	642,126.92	0.00	0.00	0.00	642,126.92	0.00	187,972,000.00
1E-F3	04/25/19 - 05/27/19	33	4.12663 %	187,972,000.00	711,049.99	0.00	0.00	0.00	711,049.99	0.00	187,972,000.00
1E-F4	04/25/19 - 05/27/19	33	4.52663 %	187,972,000.00	779,973.05	0.00	0.00	0.00	779,973.05	0.00	187,972,000.00
1E-F5	04/25/19 - 05/27/19	33	5.12663 %	187,972,000.00	883,357.65	0.00	0.00	0.00	883,357.65	0.00	187,972,000.00
1X-1	04/25/19 - 05/27/19	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1X-2	04/25/19 - 05/27/19	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1X-3	04/25/19 - 05/27/19	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1X-4	04/25/19 - 05/27/19	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
1Y-1	04/25/19 - 05/27/19	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1Y-2	04/25/19 - 05/27/19	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1Y-3	04/25/19 - 05/27/19	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1Y-4	04/25/19 - 05/27/19	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	12,594,426,947.68	0.00	0.00	0.00	0.00	0.00	0.00	12,458,614,337.27
2M-1	04/25/19 - 05/27/19	33	3.22663 %	55,983,703.03	165,585.47	0.00	0.00	0.00	165,585.47	0.00	49,916,388.40
2M-1H	N/A	N/A	0.00000 %	2,946,792.07	0.00	0.00	0.00	0.00	0.00	0.00	2,627,429.22
2M-2A	04/25/19 - 05/27/19	33	5.27663 %	119,342,000.00	577,246.61	0.00	0.00	0.00	577,246.61	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	04/25/19 - 05/27/19	33	5.27663 %	120,816,000.00	584,376.22	0.00	0.00	0.00	584,376.22	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	04/25/19 - 05/27/19	33	5.27663 %	120,816,000.00	584,376.22	0.00	0.00	0.00	584,376.22	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	04/25/19 - 05/27/19	33	5.27663 %	360,974,000.00	1,745,999.05	0.00	0.00	0.00	1,745,999.05	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	04/25/19 - 05/27/19	33	6.92663 %	73,668,000.00	467,748.40	0.00	0.00	0.00	467,748.40	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 %	77,478,765.45	0.00	0.00	0.00	0.00	0.00	0.00	77,434,083.94
2A-I1	04/25/19 - 05/27/19	33	1.80000 %	119,342,000.00	196,914.30	0.00	0.00	0.00	196,914.30	0.00	119,342,000.00
2A-I2	04/25/19 - 05/27/19	33	1.40000 %	119,342,000.00	153,155.57	0.00	0.00	0.00	153,155.57	0.00	119,342,000.00
2A-I3	04/25/19 - 05/27/19	33	1.00000 %	119,342,000.00	109,396.83	0.00	0.00	0.00	109,396.83	0.00	119,342,000.00
2A-I4	04/25/19 - 05/27/19	33	0.60000 %	119,342,000.00	65,638.10	0.00	0.00	0.00	65,638.10	0.00	119,342,000.00
2B-I1	04/25/19 - 05/27/19	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2B-I2	04/25/19 - 05/27/19	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2B-I3	04/25/19 - 05/27/19	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2B-I4	04/25/19 - 05/27/19	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2C-I1	04/25/19 - 05/27/19	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2C-I2	04/25/19 - 05/27/19	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2C-I3	04/25/19 - 05/27/19	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2C-I4	04/25/19 - 05/27/19	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2E-A1	04/25/19 - 05/27/19	33	3.47663 %	119,342,000.00	380,332.31	0.00	0.00	0.00	380,332.31	0.00	119,342,000.00
2E-A2	04/25/19 - 05/27/19	33	3.87663 %	119,342,000.00	424,091.05	0.00	0.00	0.00	424,091.05	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	04/25/19 - 05/27/19	33	4.27663 %	119,342,000.00	467,849.78	0.00	0.00	0.00	467,849.78	0.00	119,342,000.00
2E-A4	04/25/19 - 05/27/19	33	4.67663 %	119,342,000.00	511,608.51	0.00	0.00	0.00	511,608.51	0.00	119,342,000.00
2E-B1	04/25/19 - 05/27/19	33	3.47663 %	120,816,000.00	385,029.82	0.00	0.00	0.00	385,029.82	0.00	120,816,000.00
2E-B2	04/25/19 - 05/27/19	33	3.87663 %	120,816,000.00	429,329.02	0.00	0.00	0.00	429,329.02	0.00	120,816,000.00
2E-B3	04/25/19 - 05/27/19	33	4.27663 %	120,816,000.00	473,628.22	0.00	0.00	0.00	473,628.22	0.00	120,816,000.00
2E-B4	04/25/19 - 05/27/19	33	4.67663 %	120,816,000.00	517,927.42	0.00	0.00	0.00	517,927.42	0.00	120,816,000.00
2E-C1	04/25/19 - 05/27/19	33	3.47663 %	120,816,000.00	385,029.82	0.00	0.00	0.00	385,029.82	0.00	120,816,000.00
2E-C2	04/25/19 - 05/27/19	33	3.87663 %	120,816,000.00	429,329.02	0.00	0.00	0.00	429,329.02	0.00	120,816,000.00
2E-C3	04/25/19 - 05/27/19	33	4.27663 %	120,816,000.00	473,628.22	0.00	0.00	0.00	473,628.22	0.00	120,816,000.00
2E-C4	04/25/19 - 05/27/19	33	4.67663 %	120,816,000.00	517,927.42	0.00	0.00	0.00	517,927.42	0.00	120,816,000.00
2E-D1	04/25/19 - 05/27/19	33	3.47663 %	240,158,000.00	765,362.13	0.00	0.00	0.00	765,362.13	0.00	240,158,000.00
2E-D2	04/25/19 - 05/27/19	33	3.87663 %	240,158,000.00	853,420.07	0.00	0.00	0.00	853,420.07	0.00	240,158,000.00
2E-D3	04/25/19 - 05/27/19	33	4.27663 %	240,158,000.00	941,478.00	0.00	0.00	0.00	941,478.00	0.00	240,158,000.00
2E-D4	04/25/19 - 05/27/19	33	4.67663 %	240,158,000.00	1,029,535.93	0.00	0.00	0.00	1,029,535.93	0.00	240,158,000.00
2E-D5	04/25/19 - 05/27/19	33	5.27663 %	240,158,000.00	1,161,622.83	0.00	0.00	0.00	1,161,622.83	0.00	240,158,000.00
2E-F1	04/25/19 - 05/27/19	33	3.47663 %	241,632,000.00	770,059.64	0.00	0.00	0.00	770,059.64	0.00	241,632,000.00
2E-F2	04/25/19 - 05/27/19	33	3.87663 %	241,632,000.00	858,658.04	0.00	0.00	0.00	858,658.04	0.00	241,632,000.00
2E-F3	04/25/19 - 05/27/19	33	4.27663 %	241,632,000.00	947,256.44	0.00	0.00	0.00	947,256.44	0.00	241,632,000.00
2E-F4	04/25/19 - 05/27/19	33	4.67663 %	241,632,000.00	1,035,854.84	0.00	0.00	0.00	1,035,854.84	0.00	241,632,000.00
2E-F5	04/25/19 - 05/27/19	33	5.27663 %	241,632,000.00	1,168,752.44	0.00	0.00	0.00	1,168,752.44	0.00	241,632,000.00
2X-1	04/25/19 - 05/27/19	33	1.80000 %	240,158,000.00	396,260.70	0.00	0.00	0.00	396,260.70	0.00	240,158,000.00
2X-2	04/25/19 - 05/27/19	33	1.40000 %	240,158,000.00	308,202.77	0.00	0.00	0.00	308,202.77	0.00	240,158,000.00
2X-3	04/25/19 - 05/27/19	33	1.00000 %	240,158,000.00	220,144.83	0.00	0.00	0.00	220,144.83	0.00	240,158,000.00
2X-4	04/25/19 - 05/27/19	33	0.60000 %	240,158,000.00	132,086.90	0.00	0.00	0.00	132,086.90	0.00	240,158,000.00
2Y-1	04/25/19 - 05/27/19	33	1.80000 %	241,632,000.00	398,692.80	0.00	0.00	0.00	398,692.80	0.00	241,632,000.00
2Y-2	04/25/19 - 05/27/19	33	1.40000 %	241,632,000.00	310,094.40	0.00	0.00	0.00	310,094.40	0.00	241,632,000.00
2Y-3	04/25/19 - 05/27/19	33	1.00000 %	241,632,000.00	221,496.00	0.00	0.00	0.00	221,496.00	0.00	241,632,000.00
2Y-4	04/25/19 - 05/27/19	33	0.60000 %	241,632,000.00	132,897.60	0.00	0.00	0.00	132,897.60	0.00	241,632,000.00
Totals					40,206,905.89	0.00	0.00	0.00	40,206,905.89	0.00	

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

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	835.34443659	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	827.95801145
1M-1	156,644,000.00	3.22663 %	401.77152243	1.18833738	0.00000000	0.00000000	0.00000000	1.18833738	0.00000000	373.49427702
1M-1H	8,245,344.00	0.00000 %	401.77152221	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	373.49427750
1M-2A	93,986,000.00	5.12663 %	1000.00000000	4.69941087	0.00000000	0.00000000	0.00000000	4.69941087	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	5.12663 %	1000.00000000	4.69941087	0.00000000	0.00000000	0.00000000	4.69941087	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	5.12663 %	1000.00000000	4.69941087	0.00000000	0.00000000	0.00000000	4.69941087	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	5.12663 %	1000.00000000	4.69941083	0.00000000	0.00000000	0.00000000	4.69941083	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	6.62663 %	1000.00000000	6.07441089	0.00000000	0.00000000	0.00000000	6.07441089	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 %	999.45040827	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.18967329
1A-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.32663 %	1000.00000000	3.04941087	0.00000000	0.00000000	0.00000000	3.04941087	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.72663 %	1000.00000000	3.41607750	0.00000000	0.00000000	0.00000000	3.41607750	0.00000000	1000.00000000
1E-A3	93,986,000.00	4.12663 %	1000.00000000	3.78274413	0.00000000	0.00000000	0.00000000	3.78274413	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.52663 %	1000.00000000	4.14941087	0.00000000	0.00000000	0.00000000	4.14941087	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.32663 %	1000.00000000	3.04941087	0.00000000	0.00000000	0.00000000	3.04941087	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.72663 %	1000.00000000	3.41607750	0.00000000	0.00000000	0.00000000	3.41607750	0.00000000	1000.00000000
1E-B3	93,986,000.00	4.12663 %	1000.00000000	3.78274413	0.00000000	0.00000000	0.00000000	3.78274413	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.52663 %	1000.00000000	4.14941087	0.00000000	0.00000000	0.00000000	4.14941087	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.32663 %	1000.00000000	3.04941087	0.00000000	0.00000000	0.00000000	3.04941087	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.72663 %	1000.00000000	3.41607750	0.00000000	0.00000000	0.00000000	3.41607750	0.00000000	1000.00000000
1E-C3	93,986,000.00	4.12663 %	1000.00000000	3.78274413	0.00000000	0.00000000	0.00000000	3.78274413	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.52663 %	1000.00000000	4.14941087	0.00000000	0.00000000	0.00000000	4.14941087	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.32663 %	1000.00000000	3.04941082	0.00000000	0.00000000	0.00000000	3.04941082	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.72663 %	1000.00000000	3.41607750	0.00000000	0.00000000	0.00000000	3.41607750	0.00000000	1000.00000000
1E-D3	187,972,000.00	4.12663 %	1000.00000000	3.78274419	0.00000000	0.00000000	0.00000000	3.78274419	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.52663 %	1000.00000000	4.14941082	0.00000000	0.00000000	0.00000000	4.14941082	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	5.12663 %	1000.00000000	4.69941082	0.00000000	0.00000000	0.00000000	4.69941082	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.32663 %	1000.00000000	3.04941082	0.00000000	0.00000000	0.00000000	3.04941082	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.72663 %	1000.00000000	3.41607750	0.00000000	0.00000000	0.00000000	3.41607750	0.00000000	1000.00000000
1E-F3	187,972,000.00	4.12663 %	1000.00000000	3.78274419	0.00000000	0.00000000	0.00000000	3.78274419	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.52663 %	1000.00000000	4.14941082	0.00000000	0.00000000	0.00000000	4.14941082	0.00000000	1000.00000000
1E-F5	187,972,000.00	5.12663 %	1000.00000000	4.69941082	0.00000000	0.00000000	0.00000000	4.69941082	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	848.10875737	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	838.96313569
2M-1	117,869,000.00	3.22663 %	474.96545343	1.40482629	0.00000000	0.00000000	0.00000000	1.40482629	0.00000000	423.49038679
2M-1H	6,204,224.00	0.00000 %	474.96545418	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	423.49038655
2M-2A	119,342,000.00	5.27663 %	1000.00000000	4.83691081	0.00000000	0.00000000	0.00000000	4.83691081	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	5.27663 %	1000.00000000	4.83691084	0.00000000	0.00000000	0.00000000	4.83691084	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	5.27663 %	1000.00000000	4.83691084	0.00000000	0.00000000	0.00000000	4.83691084	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	5.27663 %	1000.00000000	4.83691083	0.00000000	0.00000000	0.00000000	4.83691083	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	6.92663 %	1000.00000000	6.34941087	0.00000000	0.00000000	0.00000000	6.34941087	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 %	999.13599988	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.55980452
2A-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.47663 %	1000.00000000	3.18691081	0.00000000	0.00000000	0.00000000	3.18691081	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.87663 %	1000.00000000	3.55357753	0.00000000	0.00000000	0.00000000	3.55357753	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	4.27663 %	1000.00000000	3.92024417	0.00000000	0.00000000	0.00000000	3.92024417	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.67663 %	1000.00000000	4.28691081	0.00000000	0.00000000	0.00000000	4.28691081	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.47663 %	1000.00000000	3.18691084	0.00000000	0.00000000	0.00000000	3.18691084	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.87663 %	1000.00000000	3.55357751	0.00000000	0.00000000	0.00000000	3.55357751	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.27663 %	1000.00000000	3.92024417	0.00000000	0.00000000	0.00000000	3.92024417	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.47663 %	1000.00000000	3.18691084	0.00000000	0.00000000	0.00000000	3.18691084	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.87663 %	1000.00000000	3.55357751	0.00000000	0.00000000	0.00000000	3.55357751	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.27663 %	1000.00000000	3.92024417	0.00000000	0.00000000	0.00000000	3.92024417	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.47663 %	1000.00000000	3.18691083	0.00000000	0.00000000	0.00000000	3.18691083	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.87663 %	1000.00000000	3.55357752	0.00000000	0.00000000	0.00000000	3.55357752	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.27663 %	1000.00000000	3.92024417	0.00000000	0.00000000	0.00000000	3.92024417	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.67663 %	1000.00000000	4.28691083	0.00000000	0.00000000	0.00000000	4.28691083	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.27663 %	1000.00000000	4.83691083	0.00000000	0.00000000	0.00000000	4.83691083	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.47663 %	1000.00000000	3.18691084	0.00000000	0.00000000	0.00000000	3.18691084	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.87663 %	1000.00000000	3.55357751	0.00000000	0.00000000	0.00000000	3.55357751	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.27663 %	1000.00000000	3.92024417	0.00000000	0.00000000	0.00000000	3.92024417	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.67663 %	1000.00000000	4.28691084	0.00000000	0.00000000	0.00000000	4.28691084	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.27663 %	1000.00000000	4.83691084	0.00000000	0.00000000	0.00000000	4.83691084	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.91666665	0.00000000	0.00000000	0.00000000	0.91666665	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	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	14,882,217.45
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>14,882,217.45</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,863,050.79
Total Withdrawals (Pool Distribution Amount)	<u>14,882,217.45</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
Credit-Linked Notes
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Additional Reporting - Deal Level

Informational Reporting	
LIBOR	2.476630%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	121,850,209.72
Total Principal Reduction Cumulative	2,832,362,004.33
Scheduled Principal Current	23,383,156.63
Scheduled Principal Cumulative	495,660,160.60
Unscheduled Principal Current	98,445,556.88
Unscheduled Principal Cumulative	2,336,635,036.61
Senior Reduction Amount	117,166,097.06
Subordinate Reduction Amount	4,662,616.45
Calculated Tranche Write-Down Amount	21,496.21
Calculated Tranche Write-Up Amount	0.00
Modification Loss	2,097.18
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	160.78
<u>Group 2</u>	
Total Principal Reduction Current	142,243,969.40
Total Principal Reduction Cumulative	2,463,040,782.17
Scheduled Principal Current	21,200,905.60
Scheduled Principal Cumulative	448,251,560.30
Unscheduled Principal Current	120,998,382.29
Unscheduled Principal Cumulative	2,014,680,111.32
Senior Reduction Amount	135,812,610.42
Subordinate Reduction Amount	6,386,677.47
Calculated Tranche Write-Down Amount	44,681.51
Calculated Tranche Write-Up Amount	0.00
Modification Loss	19,478.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	60469
Period Reference Pool Removal Loan Count	429
Period Ending Loan Count	60040
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	13,656,572,400.33
Period PIF Loan Count Current	428
PIF Loan Count Cumulative	9271
Period PIF Loan UPB Current	91,123,653.00
PIF Loan UPB Cumulative	2,171,812,256.23
Period Partial Prepayment Amount	7,415,378.77
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	52
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	12,775,066.28
Credit Event Amount Current	152,182.02
Credit Event Amount Cumulative	428,378.85
Total Active Modified Loan Count	199
Total Active Modified Loan UPB	43,799,153.50
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	59197
Period Reference Pool Removal Loan Count	502
Period Ending Loan Count	58695
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	13,046,112,254.11
Period PIF Loan Count Current	499
PIF Loan Count Cumulative	7744
Period PIF Loan UPB Current	116,358,700.72
PIF Loan UPB Cumulative	1,900,850,012.40
Period Partial Prepayment Amount	4,525,142.24
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	41
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	9,387,390.97
Credit Event Amount Current	426,111.54
Credit Event Amount Cumulative	1,513,560.91
Total Active Modified Loan Count	332
Total Active Modified Loan UPB	83,000,625.57
Structural Reporting	
Group 1	
Senior Percentage	96.168700%
Subordinate Percentage	3.831300%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496563%
Subordinate Percentage	4.503437%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.800000%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.350000%	3.380000%
1M-1H	0.00	0.00	2.800000%	3.350000%	3.380000%
1M-2	0.00	0.00	1.000000%	1.200000%	1.210000%
1M-2H	0.00	0.00	1.000000%	1.200000%	1.210000%
1B-1H	0.00	0.00	0.500000%	0.600000%	0.600000%
1B-1	0.00	0.00	0.500000%	0.600000%	0.600000%
1B-2H	21,496.21	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.500000%
2M-1	0.00	0.00	3.450000%	4.060000%	4.100000%
2M-1H	0.00	0.00	3.450000%	4.060000%	4.100000%
2M-2	0.00	0.00	1.000000%	1.180000%	1.190000%
2M-2H	0.00	0.00	1.000000%	1.180000%	1.190000%
2B-1	0.00	0.00	0.500000%	0.590000%	0.590000%
2B-1H	0.00	0.00	0.500000%	0.590000%	0.590000%
2B-2H	44,681.51	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	405	92,282,187.35	0.647550%	0.675735%
60 Days	77	17,297,531.61	0.128248%	0.126661%
90 Days	22	4,575,633.46	0.036642%	0.033505%
120 Days	25	6,108,528.01	0.041639%	0.044730%
150 Days	27	6,075,940.14	0.044970%	0.044491%
180+ Days	58	14,003,107.52	0.096602%	0.102537%
	614	140,342,928.09	1.022652%	1.027659%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	523	114,139,806.61	0.891047%	0.874895%
60 Days	103	23,642,857.40	0.175483%	0.181225%
90 Days	46	10,033,942.98	0.078371%	0.076911%
120 Days	46	10,028,197.25	0.078371%	0.076867%
150 Days	32	8,029,557.51	0.054519%	0.061548%
180+ Days	107	21,033,049.94	0.182298%	0.161221%
	857	186,907,411.69	1.460090%	1.432668%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.025%
3 Month Average	0.017%
12 Month Average	0.006%

CDR	
Current Month	0.013%
3 Month Average	0.009%
12 Month Average	0.003%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 28-May-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.075%
3 Month Average	0.056%
12 Month Average	0.021%

CDR	
Current Month	0.039%
3 Month Average	0.028%
12 Month Average	0.010%

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: 28-May-2019

5/3/2019

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

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

Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	21	5,050,759.32	2,097.18	0.042	2,097.18	0.00
2	170	42,805,994.98	19,478.19	0.046	19,478.19	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43808459	363,509.95	113.60	0.031	113.60	0.00
1	43747774	207,314.68	8.11	0.004	8.11	0.00
1	43808863	144,688.69	6.01	0.004	6.01	0.00
1	43806483	91,589.49	75.56	0.082	75.56	0.00
1	43805054	235,146.45	4.81	0.002	4.81	0.00
1	43801646	136,989.73	99.89	0.073	99.89	0.00
1	43798911	95,815.76	99.81	0.104	99.81	0.00
1	43797346	377,830.66	78.71	0.021	78.71	0.00
1	43794105	409,676.43	170.70	0.042	170.70	0.00
1	43793312	468,649.29	314.43	0.067	314.43	0.00
1	43762430	233,118.18	76.43	0.033	76.43	0.00
1	43790013	265,388.97	55.29	0.021	55.29	0.00
1	43784048	248,704.97	77.72	0.031	77.72	0.00
1	43782465	264,040.76	5.43	0.002	5.43	0.00
1	43781034	125,890.73	64.93	0.052	64.93	0.00
1	43780989	89,571.97	73.90	0.083	73.90	0.00
1	43765536	255,866.75	79.96	0.031	79.96	0.00
1	43764167	184,312.36	60.91	0.033	60.91	0.00
1	43750423	279,348.70	116.35	0.042	116.35	0.00
1	43809028	403,455.79	462.29	0.115	462.29	0.00
1	43793126	169,849.01	52.34	0.031	52.34	0.00
2	43830465	214,687.38	101.05	0.047	101.05	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43830504	226,539.62	165.19	0.073	165.19	0.00
2	43830545	203,478.60	8.05	0.004	8.05	0.00
2	43830677	93,522.78	48.71	0.052	48.71	0.00
2	43830892	391,775.40	69.73	0.018	69.73	0.00
2	43828910	428,243.94	314.62	0.073	314.62	0.00
2	43831472	209,413.14	198.42	0.095	198.42	0.00
2	43830697	412,459.24	180.33	0.044	180.33	0.00
2	43830458	333,573.63	153.21	0.046	153.21	0.00
2	43830443	376,920.94	150.61	0.040	150.61	0.00
2	43829795	208,293.23	260.37	0.125	260.37	0.00
2	43829022	190,780.21	106.26	0.056	106.26	0.00
2	43828856	74,992.96	27.98	0.037	27.98	0.00
2	43828322	139,017.64	57.92	0.042	57.92	0.00
2	43832276	325,543.85	101.73	0.031	101.73	0.00
2	43836143	415,642.60	529.79	0.127	529.79	0.00
2	43829370	346,983.88	60.66	0.017	60.66	0.00
2	43828096	105,721.82	89.46	0.085	89.46	0.00
2	43838945	200,213.35	257.66	0.129	257.66	0.00
2	43838891	340,028.30	316.43	0.093	316.43	0.00
2	43837815	271,956.82	226.63	0.083	226.63	0.00
2	43837183	290,848.54	78.65	0.027	78.65	0.00
2	43837149	205,448.53	108.77	0.053	108.77	0.00
2	43836552	159,449.81	33.22	0.021	33.22	0.00
2	43836517	175,316.17	52.00	0.030	52.00	0.00
2	43836074	79,595.22	117.37	0.147	117.37	0.00
2	43836090	70,953.63	45.41	0.064	45.41	0.00
2	43832295	178,298.22	61.96	0.035	61.96	0.00
2	43835997	157,708.35	98.57	0.063	98.57	0.00
2	43835530	218,562.36	45.53	0.021	45.53	0.00
2	43834924	219,022.13	170.45	0.078	170.45	0.00
2	43833686	196,174.74	81.74	0.042	81.74	0.00
2	43833611	89,757.67	46.75	0.052	46.75	0.00
2	43832708	241,772.69	100.74	0.042	100.74	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43832303	231,886.95	144.93	0.063	144.93	0.00
2	43823119	330,016.09	240.64	0.073	240.64	0.00
2	43815407	329,288.34	102.90	0.031	102.90	0.00
2	43818991	201,745.28	74.10	0.037	74.10	0.00
2	43818673	165,883.59	17.28	0.010	17.28	0.00
2	43818443	34,732.91	18.48	0.053	18.48	0.00
2	43818038	146,798.52	53.04	0.036	53.04	0.00
2	43818031	137,250.86	27.79	0.020	27.79	0.00
2	43817462	206,601.54	62.31	0.030	62.31	0.00
2	43823780	136,390.54	13.27	0.010	13.27	0.00
2	43816083	238,029.14	108.85	0.046	108.85	0.00
2	43820337	162,032.63	70.40	0.043	70.40	0.00
2	43814490	326,144.91	59.53	0.018	59.53	0.00
2	43813964	192,801.41	20.08	0.010	20.08	0.00
2	43812860	108,691.56	1.50	0.001	1.50	0.00
2	43811815	74,756.36	72.30	0.097	72.30	0.00
2	43811403	224,625.19	56.85	0.025	56.85	0.00
2	43810652	314,654.44	3.24	0.001	3.24	0.00
2	43810156	212,890.24	88.70	0.042	88.70	0.00
2	43816926	280,078.66	107.22	0.038	107.22	0.00
2	43841064	116,060.30	53.95	0.046	53.95	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	339,909.23	92.47	0.027	92.47	0.00
2	43826233	218,966.85	50.03	0.023	50.03	0.00
2	43825510	218,805.13	91.17	0.042	91.17	0.00
2	43824694	170,662.71	103.08	0.060	103.08	0.00
2	43824656	140,250.91	87.66	0.063	87.66	0.00
2	43819333	261,960.23	139.35	0.053	139.35	0.00
2	43823409	243,806.74	154.24	0.063	154.24	0.00
2	43819757	195,536.44	173.34	0.089	173.34	0.00
2	43822741	156,033.60	43.48	0.028	43.48	0.00
2	43821562	316,735.41	84.52	0.027	84.52	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43820718	183,068.91	56.67	0.031	56.67	0.00
2	43820673	171,525.35	97.75	0.057	97.75	0.00
2	43820601	156,871.77	102.67	0.065	102.67	0.00
2	43820403	535,394.99	223.81	0.042	223.81	0.00
2	43827637	284,443.21	29.63	0.010	29.63	0.00
2	43824052	170,536.97	64.26	0.038	64.26	0.00
2	43858827	164,848.37	68.69	0.042	68.69	0.00
2	43852439	324,313.37	270.26	0.083	270.26	0.00
2	43863440	422,030.67	242.90	0.058	242.90	0.00
2	43862745	295,773.66	200.45	0.068	200.45	0.00
2	43862302	231,434.78	168.75	0.073	168.75	0.00
2	43862164	372,473.88	234.70	0.063	234.70	0.00
2	43862125	320,685.47	203.03	0.063	203.03	0.00
2	43862035	274,007.47	171.25	0.062	171.25	0.00
2	43862024	127,103.79	66.20	0.052	66.20	0.00
2	43861777	240,050.52	180.36	0.075	180.36	0.00
2	43865162	324,576.16	67.62	0.021	67.62	0.00
2	43861008	400,864.97	202.47	0.051	202.47	0.00
2	43865301	288,758.79	177.77	0.062	177.77	0.00
2	43857123	251,237.36	26.17	0.010	26.17	0.00
2	43856292	195,247.25	40.68	0.021	40.68	0.00
2	43856237	414,663.79	13.49	0.003	13.49	0.00
2	43856088	194,949.00	142.61	0.073	142.61	0.00
2	43855655	184,911.72	40.40	0.022	40.40	0.00
2	43855514	66,725.24	34.75	0.052	34.75	0.00
2	43854633	262,391.93	82.00	0.031	82.00	0.00
2	43854594	411,991.91	155.67	0.038	155.67	0.00
2	43852701	255,022.99	185.95	0.073	185.95	0.00
2	43840199	400,386.65	233.87	0.058	233.87	0.00
2	43861739	356,257.39	58.06	0.016	58.06	0.00
2	43871081	94,759.14	60.93	0.064	60.93	0.00
2	43875511	376,149.10	235.09	0.062	235.09	0.00
2	43875397	115,577.65	55.42	0.048	55.42	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43875350	291,537.54	91.11	0.031	91.11	0.00
2	43874891	203,730.94	74.03	0.036	74.03	0.00
2	43873489	214,304.41	111.62	0.052	111.62	0.00
2	43873267	414,028.31	16.22	0.004	16.22	0.00
2	43873081	297,061.10	185.66	0.062	185.66	0.00
2	43872136	146,292.81	83.63	0.057	83.63	0.00
2	43871516	413,905.20	231.30	0.056	231.30	0.00
2	43863569	248,622.92	88.76	0.036	88.76	0.00
2	43871231	335,510.99	279.59	0.083	279.59	0.00
2	43851263	404,302.51	113.08	0.028	113.08	0.00
2	43870820	382,874.72	79.77	0.021	79.77	0.00
2	43869592	435,663.41	181.53	0.042	181.53	0.00
2	43869417	153,924.44	80.17	0.052	80.17	0.00
2	43869405	368,415.65	191.88	0.052	191.88	0.00
2	43868873	230,390.40	96.00	0.042	96.00	0.00
2	43868277	292,821.71	213.52	0.073	213.52	0.00
2	43868265	147,785.98	153.94	0.104	153.94	0.00
2	43867128	379,362.75	158.07	0.042	158.07	0.00
2	43866196	118,315.92	25.66	0.022	25.66	0.00
2	43865594	156,976.94	65.41	0.042	65.41	0.00
2	43871515	276,048.19	201.29	0.073	201.29	0.00
2	43842734	283,246.37	158.26	0.056	158.26	0.00
2	43852465	110,120.87	67.91	0.062	67.91	0.00
2	43844687	130,859.84	97.95	0.075	97.95	0.00
2	43844350	348,512.65	290.43	0.083	290.43	0.00
2	43843781	436,966.05	5.90	0.001	5.90	0.00
2	43843644	346,816.47	185.37	0.053	185.37	0.00
2	43843495	276,784.60	4.77	0.002	4.77	0.00
2	43843491	165,960.43	18.15	0.011	18.15	0.00
2	43843470	196,304.00	91.76	0.047	91.76	0.00
2	43843439	276,708.82	116.68	0.042	116.68	0.00
2	43844901	311,844.48	146.73	0.047	146.73	0.00
2	43842796	167,853.61	69.94	0.042	69.94	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43844906	282,221.35	131.99	0.047	131.99	0.00
2	43842682	287,726.26	119.89	0.042	119.89	0.00
2	43842666	407,092.02	42.41	0.010	42.41	0.00
2	43842399	376,417.00	113.90	0.030	113.90	0.00
2	43841754	266,253.68	154.49	0.058	154.49	0.00
2	43841681	413,762.09	210.12	0.051	210.12	0.00
2	43841387	149,110.41	66.47	0.045	66.47	0.00
2	43841361	370,122.23	50.95	0.014	50.95	0.00
2	43841313	162,365.58	135.30	0.083	135.30	0.00
2	43841176	267,658.65	87.50	0.033	87.50	0.00
2	43876485	353,631.81	184.18	0.052	184.18	0.00
2	43843418	219,745.58	8.59	0.004	8.59	0.00
2	43848181	193,881.17	55.12	0.028	55.12	0.00
2	43850946	362,825.36	5.43	0.001	5.43	0.00
2	43850765	299,214.56	153.30	0.051	153.30	0.00
2	43850738	159,138.87	82.88	0.052	82.88	0.00
2	43850535	233,770.47	121.76	0.052	121.76	0.00
2	43849854	173,247.54	168.60	0.097	168.60	0.00
2	43849415	411,912.60	95.26	0.023	95.26	0.00
2	43849330	224,075.37	46.68	0.021	46.68	0.00
2	43849270	242,417.83	54.25	0.022	54.25	0.00
2	43848608	418,377.75	188.57	0.045	188.57	0.00
2	43844880	374,570.09	273.12	0.073	273.12	0.00
2	43848224	325,518.29	67.82	0.021	67.82	0.00
2	43841037	215,738.38	94.90	0.044	94.90	0.00
2	43846973	314,537.18	150.45	0.048	150.45	0.00
2	43846764	423,606.00	34.05	0.008	34.05	0.00
2	43846691	224,599.54	257.35	0.115	257.35	0.00
2	43846610	347,376.83	217.11	0.062	217.11	0.00
2	43846554	118,922.51	4.45	0.004	4.45	0.00
2	43845780	229,246.61	95.52	0.042	95.52	0.00
2	43845340	255,632.79	80.83	0.032	80.83	0.00
2	43845319	280,592.53	84.34	0.030	84.34	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43845163	234,883.17	39.39	0.017	39.39	0.00
2	43845034	248,401.51	207.00	0.083	207.00	0.00
2	43848445	253,422.93	79.19	0.031	79.19	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	578,293.56	66,139.72	11.437

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	294,057.73	38.00	11,389.39	3.87

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43838337	231,374.80	46,773.96	20.216
43801094	152,182.02	21,496.21	14.125
43828564	106,221.21	11,271.99	10.612
43824792	88,515.53	(13,402.44)	(15.141)

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43832426	294,057.73	38.00	11,389.39	3.87

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
13	1,941,939.76	178,488.18	9.191

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,759.95	3.055
43765027	58,833.71	16,851.37	28.642
43800102	61,550.35	23,699.59	38.504
43801094	152,182.02	21,496.21	14.125
43812998	79,566.22	5,145.88	6.467
43819652	101,992.82	39,578.78	38.805
43819872	187,610.26	2,614.00	1.393
43824792	88,515.53	(13,402.44)	(15.141)
43828564	106,221.21	11,271.99	10.612
43832426	294,057.73	11,389.39	3.873
43838337	231,374.80	46,773.96	20.216
43848554	302,025.92	2,840.93	0.941
43872601	122,196.42	5,468.57	4.475

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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

03-May-2019 05:09:34 PM

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	21,496.21	21,496.21	0.000 %	0	0.00	0.00	0.000 %	1	21,496.21	21,496.21	0.000 %
Group 2	4	55,994.90	44,681.51	0.000 %	0	0.00	0.00	0.000 %	4	55,994.90	44,681.51	0.000 %
Total	5	77,491.11	66,177.72	0.000 %	0	0.00	0.00	0.000 %	5	77,491.11	66,177.72	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	0043801094	156,000.00	4.500 %	TN	80.00	360	21,496.21	04/30/2019	21,496.21	21,496.21
Group 2	0043824792	90,000.00	4.000 %	TX	95.00	360	(13,402.44)	04/30/2019	(13,402.44)	(13,402.44)
Group 2	0043828564	110,000.00	4.250 %	PA	95.00	360	11,271.99	04/30/2019	11,271.99	11,271.99
Group 2	0043832426	296,000.00	5.000 %	CA	97.00	360	11,351.39	03/31/2019	38.00	11,389.39
Group 2	0043838337	235,000.00	4.250 %	WY	93.00	360	46,773.96	04/30/2019	46,773.96	46,773.96

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**

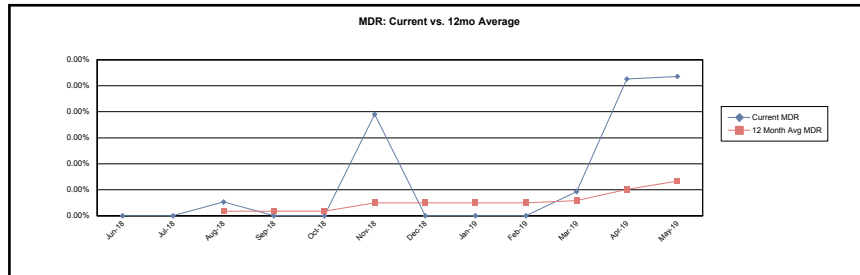
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Realized Loss Report - Collateral

Summary

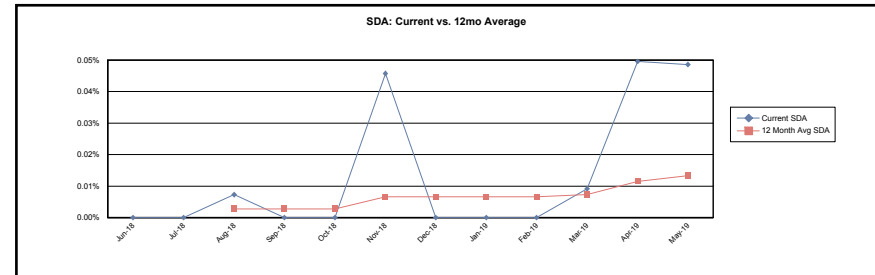
MDR

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



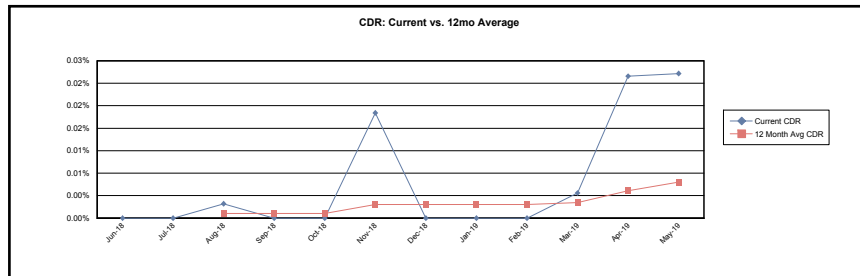
SDA

Current Month	0.049 %
3 Month Average	0.036 %
12 Month Average	0.013 %



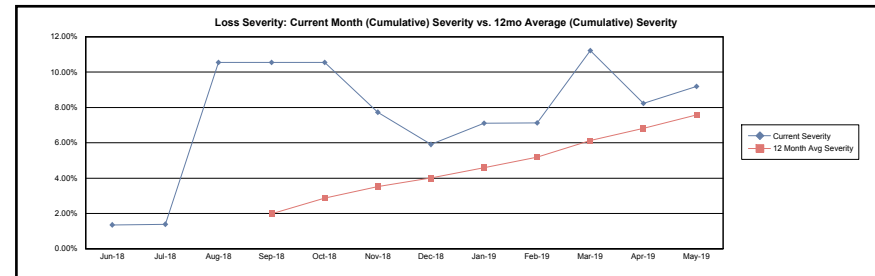
CDR

Current Month	0.026 %
3 Month Average	0.018 %
12 Month Average	0.006 %



Loss Severity

Current Month (Cumulative)	9.191 %
3 Month Average (Cumulative)	9.550 %
12 Month Average (Cumulative)	7.578 %



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

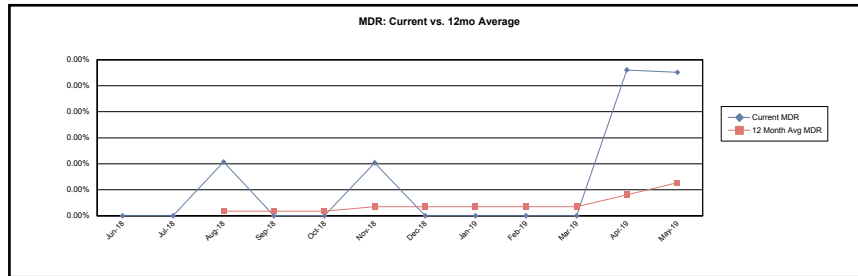
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Realized Loss Report - Collateral

Group 1

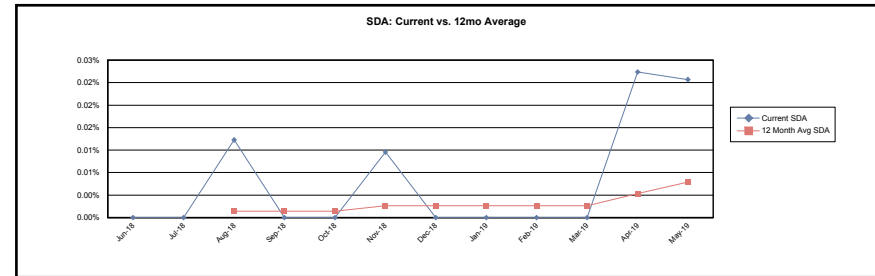
MDR

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



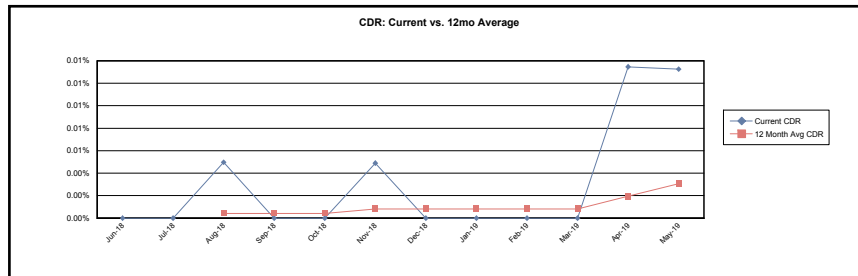
SDA

Current Month 0.025 %
3 Month Average 0.017 %
12 Month Average 0.006 %



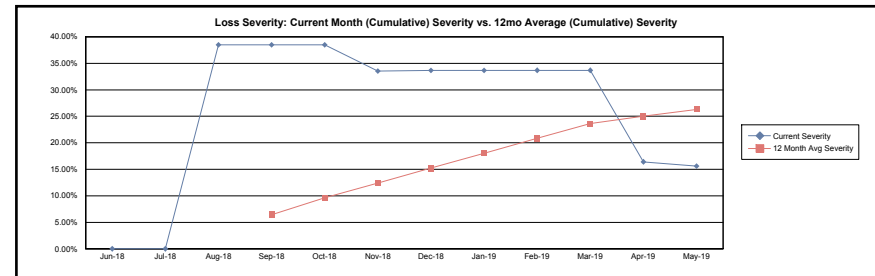
CDR

Current Month 0.013 %
3 Month Average 0.009 %
12 Month Average 0.003 %



Loss Severity

Current Month (Cumulative) 15.595 %
3 Month Average (Cumulative) 21.895 %
12 Month Average (Cumulative) 26.307 %



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

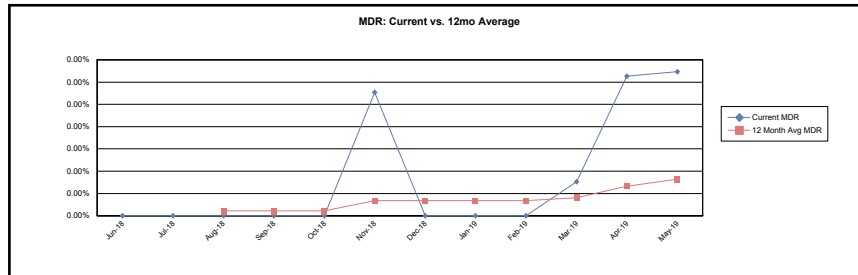
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Realized Loss Report - Collateral

Group 2

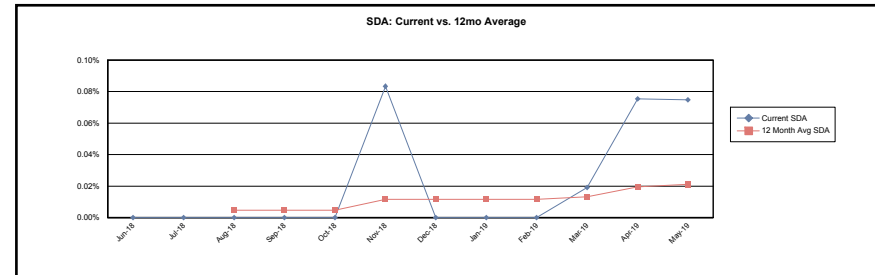
MDR

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



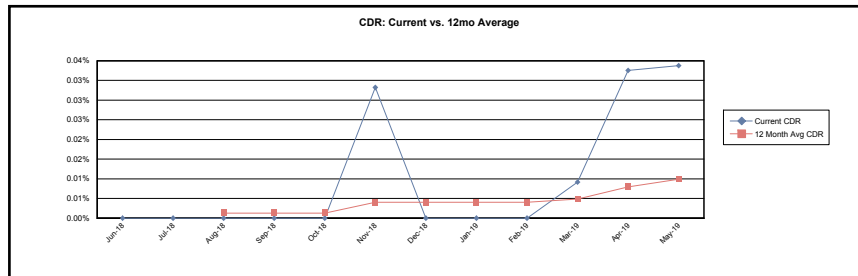
SDA

Current Month 0.075 %
3 Month Average 0.056 %
12 Month Average 0.021 %



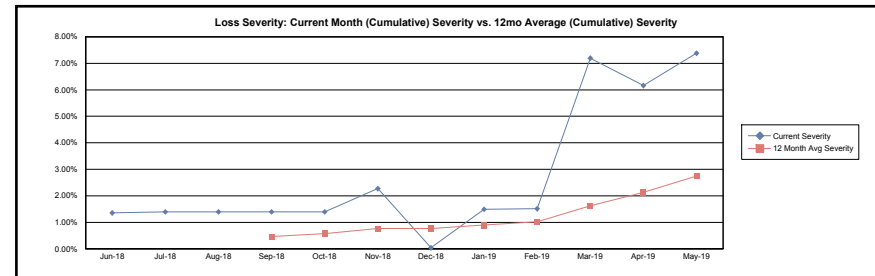
CDR

Current Month 0.039 %
3 Month Average 0.028 %
12 Month Average 0.010 %



Loss Severity

Current Month (Cumulative) 7.379 %
3 Month Average (Cumulative) 6.912 %
12 Month Average (Cumulative) 2.748 %



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 0.815 %
3 Month Average 0.658 %
12 Month Average 0.666 %

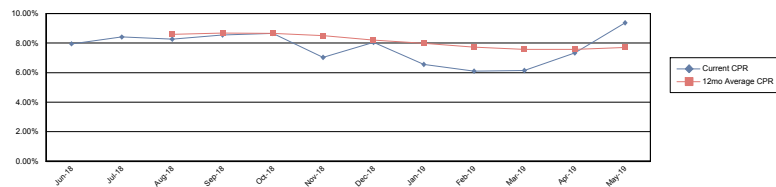
CPR

Current Month 9.357 %
3 Month Average 7.612 %
12 Month Average 7.697 %

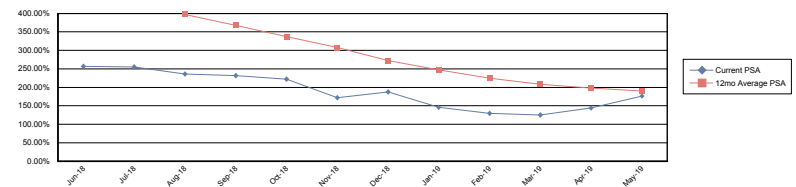
PSA

Current Month 176.744 %
3 Month Average 148.761 %
12 Month Average 190.243 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 0.716 %
3 Month Average 0.633 %
12 Month Average 0.688 %

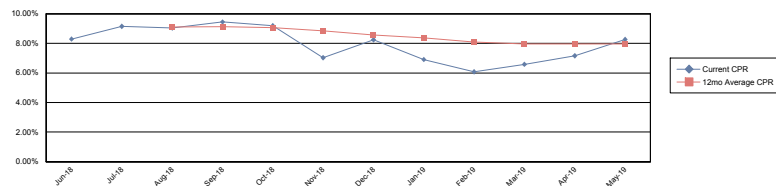
CPR

Current Month 8.260 %
3 Month Average 7.335 %
12 Month Average 7.947 %

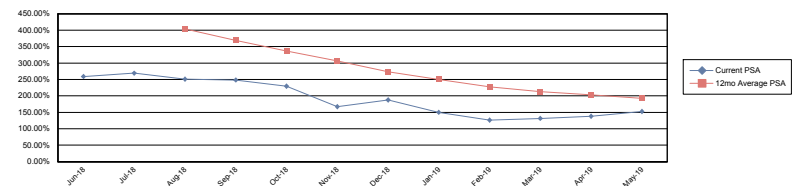
PSA

Current Month 152.949 %
3 Month Average 140.779 %
12 Month Average 192.610 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average

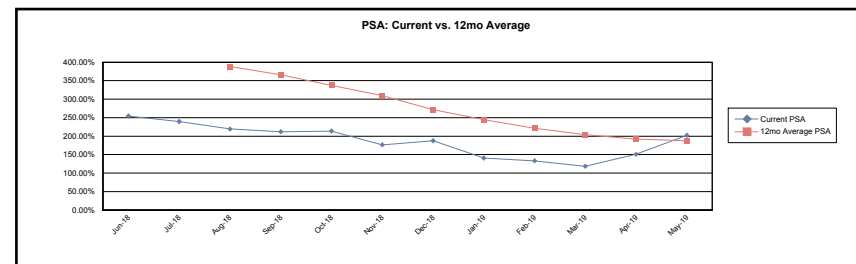
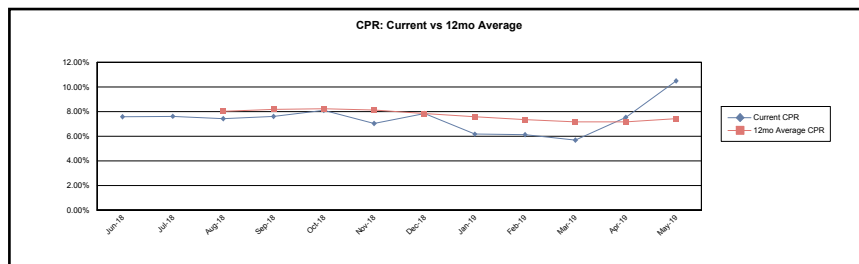


Group 2

Current Month	0.919 %
3 Month Average	0.685 %
12 Month Average	0.642 %

Current Month	10.490 %
3 Month Average	7.896 %
12 Month Average	7.429 %

Current Month	202.405 %
3 Month Average	157.347 %
12 Month Average	187.439 %



Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
 Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
 PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
 Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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

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

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

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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.

Exchange History

Effective Exchange Date: 4/16/2019

Incoming Certificates:

Class	Prior Value	Issued Value
2M-2	321,306,237.00	337,031,237.00

Outgoing Certificates:

Class	Prior Value	Issued Value
2M-2A	13,114,602.00	7,915,743.00
2E-F5	10,526,141.00	0.00

Exchange History

Effective Exchange Date: 4/17/2019

Incoming Certificates:

Class	Prior Value	Issued Value
1M-2	227,090,733.00	242,420,733.00

Outgoing Certificates:

Class	Prior Value	Issued Value
1M-2A	18,289,089.00	13,179,089.00
1E-F5	10,220,000.00	0.00