

**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

07-Aug-2019 02:42:59 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		07/31/2019	0.00000 %	12,831,176,585.80	0.00	161,887,702.88	0.00	12,669,288,882.92	161,887,702.88	0.00
1M-1	30711XQS6	08/23/2019	3.01600 %	47,069,057.55	126,186.91	6,122,870.10	0.00	40,946,187.45	6,249,057.01	0.00
1M-1H		07/31/2019	0.00000 %	2,477,596.15	0.00	322,292.40	0.00	2,155,303.75	322,292.40	0.00
1M-2A	30711XQT4	08/23/2019	4.91600 %	93,986,000.00	410,697.93	0.00	0.00	93,986,000.00	410,697.93	0.00
1M-AH		07/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	08/23/2019	4.91600 %	93,986,000.00	410,697.93	0.00	0.00	93,986,000.00	410,697.93	0.00
1M-BH		07/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	08/23/2019	4.91600 %	93,986,000.00	410,697.93	0.00	0.00	93,986,000.00	410,697.93	0.00
1M-CH		07/31/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	08/23/2019	4.91600 %	281,958,000.00	1,232,093.80	0.00	0.00	281,958,000.00	1,232,093.80	0.00
1M-2H		07/31/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	08/23/2019	6.41600 %	78,322,000.00	446,679.07	0.00	0.00	78,322,000.00	446,679.07	0.00
1B-1H		07/31/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		07/31/2019	0.00000 %	82,377,863.24	0.00	0.00	60,608.56	82,317,254.68	0.00	127,417.32
1A-I1	30711XQZ0	08/23/2019	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1A-I2	30711XRB2	08/23/2019	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1A-I3	30711XRD8	08/23/2019	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1A-I4	30711XRF3	08/23/2019	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1B-I1	30711XRH9	08/23/2019	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1B-I2	30711XRK2	08/23/2019	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1B-I3	30711XRM8	08/23/2019	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1B-I4	30711XRP1	08/23/2019	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1C-I1	30711XRR7	08/23/2019	1.80000 %	0.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00
1C-I2	30711XRT3	08/23/2019	1.40000 %	0.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00
1C-I3	30711XRV8	08/23/2019	1.00000 %	0.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00
1C-I4	30711XRX4	08/23/2019	0.60000 %	0.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00
1E-A1	30711XQY3	08/23/2019	3.11600 %	93,986,000.00	260,320.33	0.00	0.00	93,986,000.00	260,320.33	0.00
1E-A2	30711XRA4	08/23/2019	3.51600 %	93,986,000.00	293,737.58	0.00	0.00	93,986,000.00	293,737.58	0.00
1E-A3	30711XRC0	08/23/2019	3.91600 %	93,986,000.00	327,154.82	0.00	0.00	93,986,000.00	327,154.82	0.00
1E-A4	30711XRE6	08/23/2019	4.31600 %	93,986,000.00	360,572.07	0.00	0.00	93,986,000.00	360,572.07	0.00
1E-B1	30711XRG1	08/23/2019	3.11600 %	93,986,000.00	260,320.33	0.00	0.00	93,986,000.00	260,320.33	0.00
1E-B2	30711XRJ5	08/23/2019	3.51600 %	93,986,000.00	293,737.58	0.00	0.00	93,986,000.00	293,737.58	0.00
1E-B3	30711XRL0	08/23/2019	3.91600 %	93,986,000.00	327,154.82	0.00	0.00	93,986,000.00	327,154.82	0.00
1E-B4	30711XRN6	08/23/2019	4.31600 %	93,986,000.00	360,572.07	0.00	0.00	93,986,000.00	360,572.07	0.00
1E-C1	30711XRQ9	08/23/2019	3.11600 %	93,986,000.00	260,320.33	0.00	0.00	93,986,000.00	260,320.33	0.00
1E-C2	30711XRS5	08/23/2019	3.51600 %	93,986,000.00	293,737.58	0.00	0.00	93,986,000.00	293,737.58	0.00
1E-C3	30711XRU0	08/23/2019	3.91600 %	93,986,000.00	327,154.82	0.00	0.00	93,986,000.00	327,154.82	0.00
1E-C4	30711XRW6	08/23/2019	4.31600 %	93,986,000.00	360,572.07	0.00	0.00	93,986,000.00	360,572.07	0.00
1E-D1	30711XRY2	08/23/2019	3.11600 %	187,972,000.00	520,640.67	0.00	0.00	187,972,000.00	520,640.67	0.00
1E-D2	30711XRZ9	08/23/2019	3.51600 %	187,972,000.00	587,475.16	0.00	0.00	187,972,000.00	587,475.16	0.00
1E-D3	30711XSA3	08/23/2019	3.91600 %	187,972,000.00	654,309.65	0.00	0.00	187,972,000.00	654,309.65	0.00
1E-D4	30711XSB1	08/23/2019	4.31600 %	187,972,000.00	721,144.14	0.00	0.00	187,972,000.00	721,144.14	0.00
1E-D5	30711XSC9	08/23/2019	4.91600 %	187,972,000.00	821,395.87	0.00	0.00	187,972,000.00	821,395.87	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	08/23/2019	3.11600 %	187,972,000.00	520,640.67	0.00	0.00	187,972,000.00	520,640.67	0.00
1E-F2	30711XSE5	08/23/2019	3.51600 %	187,972,000.00	587,475.16	0.00	0.00	187,972,000.00	587,475.16	0.00
1E-F3	30711XSF2	08/23/2019	3.91600 %	187,972,000.00	654,309.65	0.00	0.00	187,972,000.00	654,309.65	0.00
1E-F4	30711XSG0	08/23/2019	4.31600 %	187,972,000.00	721,144.14	0.00	0.00	187,972,000.00	721,144.14	0.00
1E-F5	30711XSH8	08/23/2019	4.91600 %	187,972,000.00	821,395.87	0.00	0.00	187,972,000.00	821,395.87	0.00
1X-1	30711XSJ4	08/23/2019	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1X-2	30711XSK1	08/23/2019	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1X-3	30711XSL9	08/23/2019	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1X-4	30711XSM7	08/23/2019	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
1Y-1	30711XSN5	08/23/2019	1.80000 %	0.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00
1Y-2	30711XSP0	08/23/2019	1.40000 %	0.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00
1Y-3	30711XSQ8	08/23/2019	1.00000 %	0.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00
1Y-4	30711XSR6	08/23/2019	0.60000 %	0.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00
2A-H		07/31/2019	0.00000 %	12,102,997,153.31	0.00	176,047,692.59	0.00	11,926,949,460.72	176,047,692.59	0.00
2M-1	30711XSS4	08/23/2019	3.01600 %	33,998,540.74	91,146.31	7,879,524.16	0.00	26,119,016.58	7,970,670.47	0.00
2M-1H		07/31/2019	0.00000 %	1,789,567.76	0.00	414,751.40	0.00	1,374,816.36	414,751.40	0.00
2M-2A	30711XST2	08/23/2019	5.06600 %	119,342,000.00	537,410.29	0.00	0.00	119,342,000.00	537,410.29	0.00
2M-AH		07/31/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	08/23/2019	5.06600 %	120,816,000.00	544,047.87	0.00	0.00	120,816,000.00	544,047.87	0.00
2M-BH		07/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	08/23/2019	5.06600 %	120,816,000.00	544,047.87	0.00	0.00	120,816,000.00	544,047.87	0.00
2M-CH		07/31/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	08/23/2019	5.06600 %	360,974,000.00	1,625,506.03	0.00	0.00	360,974,000.00	1,625,506.03	0.00
2M-2H		07/31/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	08/23/2019	6.71600 %	73,668,000.00	439,781.59	0.00	0.00	73,668,000.00	439,781.59	0.00
2B-1H		07/31/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		07/31/2019	0.00000 %	77,400,754.02	0.00	0.00	2,636.41	77,398,117.61	0.00	147,647.39
2A-I1	30711XSZ8	08/23/2019	1.80000 %	0.00	190,947.20	0.00	0.00	0.00	190,947.20	0.00
2A-I2	30711XTB0	08/23/2019	1.40000 %	0.00	148,514.49	0.00	0.00	0.00	148,514.49	0.00
2A-I3	30711XTD6	08/23/2019	1.00000 %	0.00	106,081.78	0.00	0.00	0.00	106,081.78	0.00
2A-I4	30711XTF1	08/23/2019	0.60000 %	0.00	63,649.07	0.00	0.00	0.00	63,649.07	0.00
2B-I1	30711XTH7	08/23/2019	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2B-I2	30711XTK0	08/23/2019	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2B-I3	30711XTM6	08/23/2019	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2B-I4	30711XTP9	08/23/2019	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2C-I1	30711XTR5	08/23/2019	1.80000 %	0.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00
2C-I2	30711XTT1	08/23/2019	1.40000 %	0.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00
2C-I3	30711XTV6	08/23/2019	1.00000 %	0.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00
2C-I4	30711XTX2	08/23/2019	0.60000 %	0.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00
2E-A1	30711XSY1	08/23/2019	3.26600 %	119,342,000.00	346,463.09	0.00	0.00	119,342,000.00	346,463.09	0.00
2E-A2	30711XTA2	08/23/2019	3.66600 %	119,342,000.00	388,895.80	0.00	0.00	119,342,000.00	388,895.80	0.00
2E-A3	30711XTC8	08/23/2019	4.06600 %	119,342,000.00	431,328.51	0.00	0.00	119,342,000.00	431,328.51	0.00
2E-A4	30711XTE4	08/23/2019	4.46600 %	119,342,000.00	473,761.22	0.00	0.00	119,342,000.00	473,761.22	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	08/23/2019	3.26600 %	120,816,000.00	350,742.27	0.00	0.00	120,816,000.00	350,742.27	0.00
2E-B2	30711XTJ3	08/23/2019	3.66600 %	120,816,000.00	393,699.07	0.00	0.00	120,816,000.00	393,699.07	0.00
2E-B3	30711XTL8	08/23/2019	4.06600 %	120,816,000.00	436,655.87	0.00	0.00	120,816,000.00	436,655.87	0.00
2E-B4	30711XTN4	08/23/2019	4.46600 %	120,816,000.00	479,612.67	0.00	0.00	120,816,000.00	479,612.67	0.00
2E-C1	30711XTQ7	08/23/2019	3.26600 %	120,816,000.00	350,742.27	0.00	0.00	120,816,000.00	350,742.27	0.00
2E-C2	30711XTS3	08/23/2019	3.66600 %	120,816,000.00	393,699.07	0.00	0.00	120,816,000.00	393,699.07	0.00
2E-C3	30711XTU8	08/23/2019	4.06600 %	120,816,000.00	436,655.87	0.00	0.00	120,816,000.00	436,655.87	0.00
2E-C4	30711XTW4	08/23/2019	4.46600 %	120,816,000.00	479,612.67	0.00	0.00	120,816,000.00	479,612.67	0.00
2E-D1	30711XTY0	08/23/2019	3.26600 %	240,158,000.00	697,205.36	0.00	0.00	240,158,000.00	697,205.36	0.00
2E-D2	30711XTZ7	08/23/2019	3.66600 %	240,158,000.00	782,594.87	0.00	0.00	240,158,000.00	782,594.87	0.00
2E-D3	30711XUA0	08/23/2019	4.06600 %	240,158,000.00	867,984.38	0.00	0.00	240,158,000.00	867,984.38	0.00
2E-D4	30711XUB8	08/23/2019	4.46600 %	240,158,000.00	953,373.89	0.00	0.00	240,158,000.00	953,373.89	0.00
2E-D5	30711XUC6	08/23/2019	5.06600 %	240,158,000.00	1,081,458.16	0.00	0.00	240,158,000.00	1,081,458.16	0.00
2E-F1	30711XUD4	08/23/2019	3.26600 %	241,632,000.00	701,484.54	0.00	0.00	241,632,000.00	701,484.54	0.00
2E-F2	30711XUE2	08/23/2019	3.66600 %	241,632,000.00	787,398.14	0.00	0.00	241,632,000.00	787,398.14	0.00
2E-F3	30711XUF9	08/23/2019	4.06600 %	241,632,000.00	873,311.74	0.00	0.00	241,632,000.00	873,311.74	0.00
2E-F4	30711XUG7	08/23/2019	4.46600 %	241,632,000.00	959,225.34	0.00	0.00	241,632,000.00	959,225.34	0.00
2E-F5	30711XUH5	08/23/2019	5.06600 %	241,632,000.00	1,088,095.74	0.00	0.00	241,632,000.00	1,088,095.74	0.00
2X-1	30711XUJ1	08/23/2019	1.80000 %	0.00	384,252.80	0.00	0.00	0.00	384,252.80	0.00
2X-2	30711XUK8	08/23/2019	1.40000 %	0.00	298,863.29	0.00	0.00	0.00	298,863.29	0.00
2X-3	30711XUL6	08/23/2019	1.00000 %	0.00	213,473.78	0.00	0.00	0.00	213,473.78	0.00
2X-4	30711XUM4	08/23/2019	0.60000 %	0.00	128,084.27	0.00	0.00	0.00	128,084.27	0.00
2Y-1	30711XUN2	08/23/2019	1.80000 %	0.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00
2Y-2	30711XUP7	08/23/2019	1.40000 %	0.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00
2Y-3	30711XUQ5	08/23/2019	1.00000 %	0.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00
2Y-4	30711XUR3	08/23/2019	0.60000 %	0.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00
Totals				33,553,225,691.57	37,311,121.07	352,674,833.53	63,244.97	33,200,487,613.07	389,985,954.60	275,064.71

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	12,831,176,585.80	20,554,156.94	141,333,545.94	0.00	0.00	161,887,702.88	12,669,288,882.92	0.79870164	161,887,702.88
1M-1	156,644,000.00	47,069,057.55	777,892.75	5,344,977.35	0.00	0.00	6,122,870.10	40,946,187.45	0.26139646	6,122,870.10
1M-1H	8,245,344.00	2,477,596.15	40,946.31	281,346.09	0.00	0.00	322,292.40	2,155,303.75	0.26139646	322,292.40
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,377,863.24	0.00	0.00	0.00	60,608.56	60,608.56	82,317,254.68	0.99845451	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	12,102,997,153.31	18,339,633.40	157,708,059.19	0.00	0.00	176,047,692.59	11,926,949,460.72	0.80316082	176,047,692.59
2M-1	117,869,000.00	33,998,540.74	821,549.77	7,057,974.39	0.00	0.00	7,879,524.16	26,119,016.58	0.22159360	7,879,524.16
2M-1H	6,204,224.00	1,789,567.76	43,243.59	371,507.81	0.00	0.00	414,751.40	1,374,816.36	0.22159360	414,751.40
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	77,400,754.02	0.00	0.00	0.00	2,636.41	2,636.41	77,398,117.61	0.99809600	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
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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	33,553,225,691.57	40,577,422.76	312,097,410.77	0.00	63,244.97	352,738,078.50	33,200,487,613.07	0.83976904	352,674,833.53

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Series 2017-C06**

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Securities Administration Services
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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	808.90742069	1.29578219	8.90999772	0.00000000	0.00000000	10.20577991	798.70164078	0.79870164	10.20577991
1M-1	156,644,000.00	300.48426719	4.96599136	34.12181348	0.00000000	0.00000000	39.08780483	261.39646236	0.26139646	39.08780483
1M-1H	8,245,344.00	300.48426724	4.96599172	34.12181347	0.00000000	0.00000000	39.08780519	261.39646205	0.26139646	39.08780519
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	999.18965340	0.00000000	0.00000000	0.00000000	0.73514223	0.73514223	998.45451117	0.99845451	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	815.01587320	1.23499098	10.62006129	0.00000000	0.00000000	11.85505227	803.16082093	0.80316082	11.85505227
2M-1	117,869,000.00	288.44344773	6.97002409	59.87981904	0.00000000	0.00000000	66.84984313	221.59360459	0.22159360	66.84984313
2M-1H	6,204,224.00	288.44344756	6.97002397	59.87981897	0.00000000	0.00000000	66.84984295	221.59360462	0.22159360	66.84984295
2M-2A	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	6,282,140.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	19,000,250.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	998.12999485	0.00000000	0.00000000	0.00000000	0.03399812	0.03399812	998.09599673	0.99809600	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A3	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	119,342,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	12,831,176,585.80	0.00	0.00	0.00	0.00	0.00	0.00	12,669,288,882.92
1M-1	07/25/19 - 08/25/19	32	3.01600 %	47,069,057.55	126,186.91	0.00	0.00	0.00	126,186.91	0.00	40,946,187.45
1M-1H	N/A	N/A	0.00000 %	2,477,596.15	0.00	0.00	0.00	0.00	0.00	0.00	2,155,303.75
1M-2A	07/25/19 - 08/25/19	32	4.91600 %	93,986,000.00	410,697.93	0.00	0.00	0.00	410,697.93	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	07/25/19 - 08/25/19	32	4.91600 %	93,986,000.00	410,697.93	0.00	0.00	0.00	410,697.93	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	07/25/19 - 08/25/19	32	4.91600 %	93,986,000.00	410,697.93	0.00	0.00	0.00	410,697.93	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	07/25/19 - 08/25/19	32	4.91600 %	281,958,000.00	1,232,093.80	0.00	0.00	0.00	1,232,093.80	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	07/25/19 - 08/25/19	32	6.41600 %	78,322,000.00	446,679.07	0.00	0.00	0.00	446,679.07	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,377,863.24	0.00	0.00	0.00	0.00	0.00	0.00	82,317,254.68
1A-I1	07/25/19 - 08/25/19	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1A-I2	07/25/19 - 08/25/19	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1A-I3	07/25/19 - 08/25/19	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1A-I4	07/25/19 - 08/25/19	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1B-I1	07/25/19 - 08/25/19	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1B-I2	07/25/19 - 08/25/19	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1B-I3	07/25/19 - 08/25/19	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1B-I4	07/25/19 - 08/25/19	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1C-I1	07/25/19 - 08/25/19	32	1.80000 %	93,986,000.00	150,377.60	0.00	0.00	0.00	150,377.60	0.00	93,986,000.00
1C-I2	07/25/19 - 08/25/19	32	1.40000 %	93,986,000.00	116,960.36	0.00	0.00	0.00	116,960.36	0.00	93,986,000.00
1C-I3	07/25/19 - 08/25/19	32	1.00000 %	93,986,000.00	83,543.11	0.00	0.00	0.00	83,543.11	0.00	93,986,000.00
1C-I4	07/25/19 - 08/25/19	32	0.60000 %	93,986,000.00	50,125.87	0.00	0.00	0.00	50,125.87	0.00	93,986,000.00
1E-A1	07/25/19 - 08/25/19	32	3.11600 %	93,986,000.00	260,320.33	0.00	0.00	0.00	260,320.33	0.00	93,986,000.00
1E-A2	07/25/19 - 08/25/19	32	3.51600 %	93,986,000.00	293,737.58	0.00	0.00	0.00	293,737.58	0.00	93,986,000.00
1E-A3	07/25/19 - 08/25/19	32	3.91600 %	93,986,000.00	327,154.82	0.00	0.00	0.00	327,154.82	0.00	93,986,000.00
1E-A4	07/25/19 - 08/25/19	32	4.31600 %	93,986,000.00	360,572.07	0.00	0.00	0.00	360,572.07	0.00	93,986,000.00
1E-B1	07/25/19 - 08/25/19	32	3.11600 %	93,986,000.00	260,320.33	0.00	0.00	0.00	260,320.33	0.00	93,986,000.00
1E-B2	07/25/19 - 08/25/19	32	3.51600 %	93,986,000.00	293,737.58	0.00	0.00	0.00	293,737.58	0.00	93,986,000.00
1E-B3	07/25/19 - 08/25/19	32	3.91600 %	93,986,000.00	327,154.82	0.00	0.00	0.00	327,154.82	0.00	93,986,000.00
1E-B4	07/25/19 - 08/25/19	32	4.31600 %	93,986,000.00	360,572.07	0.00	0.00	0.00	360,572.07	0.00	93,986,000.00
1E-C1	07/25/19 - 08/25/19	32	3.11600 %	93,986,000.00	260,320.33	0.00	0.00	0.00	260,320.33	0.00	93,986,000.00
1E-C2	07/25/19 - 08/25/19	32	3.51600 %	93,986,000.00	293,737.58	0.00	0.00	0.00	293,737.58	0.00	93,986,000.00
1E-C3	07/25/19 - 08/25/19	32	3.91600 %	93,986,000.00	327,154.82	0.00	0.00	0.00	327,154.82	0.00	93,986,000.00
1E-C4	07/25/19 - 08/25/19	32	4.31600 %	93,986,000.00	360,572.07	0.00	0.00	0.00	360,572.07	0.00	93,986,000.00
1E-D1	07/25/19 - 08/25/19	32	3.11600 %	187,972,000.00	520,640.67	0.00	0.00	0.00	520,640.67	0.00	187,972,000.00
1E-D2	07/25/19 - 08/25/19	32	3.51600 %	187,972,000.00	587,475.16	0.00	0.00	0.00	587,475.16	0.00	187,972,000.00
1E-D3	07/25/19 - 08/25/19	32	3.91600 %	187,972,000.00	654,309.65	0.00	0.00	0.00	654,309.65	0.00	187,972,000.00
1E-D4	07/25/19 - 08/25/19	32	4.31600 %	187,972,000.00	721,144.14	0.00	0.00	0.00	721,144.14	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	07/25/19 - 08/25/19	32	4.91600 %	187,972,000.00	821,395.87	0.00	0.00	0.00	821,395.87	0.00	187,972,000.00
1E-F1	07/25/19 - 08/25/19	32	3.11600 %	187,972,000.00	520,640.67	0.00	0.00	0.00	520,640.67	0.00	187,972,000.00
1E-F2	07/25/19 - 08/25/19	32	3.51600 %	187,972,000.00	587,475.16	0.00	0.00	0.00	587,475.16	0.00	187,972,000.00
1E-F3	07/25/19 - 08/25/19	32	3.91600 %	187,972,000.00	654,309.65	0.00	0.00	0.00	654,309.65	0.00	187,972,000.00
1E-F4	07/25/19 - 08/25/19	32	4.31600 %	187,972,000.00	721,144.14	0.00	0.00	0.00	721,144.14	0.00	187,972,000.00
1E-F5	07/25/19 - 08/25/19	32	4.91600 %	187,972,000.00	821,395.87	0.00	0.00	0.00	821,395.87	0.00	187,972,000.00
1X-1	07/25/19 - 08/25/19	32	1.80000 %	187,972,000.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00	187,972,000.00
1X-2	07/25/19 - 08/25/19	32	1.40000 %	187,972,000.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00	187,972,000.00
1X-3	07/25/19 - 08/25/19	32	1.00000 %	187,972,000.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00	187,972,000.00
1X-4	07/25/19 - 08/25/19	32	0.60000 %	187,972,000.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00	187,972,000.00
1Y-1	07/25/19 - 08/25/19	32	1.80000 %	187,972,000.00	300,755.20	0.00	0.00	0.00	300,755.20	0.00	187,972,000.00
1Y-2	07/25/19 - 08/25/19	32	1.40000 %	187,972,000.00	233,920.71	0.00	0.00	0.00	233,920.71	0.00	187,972,000.00
1Y-3	07/25/19 - 08/25/19	32	1.00000 %	187,972,000.00	167,086.22	0.00	0.00	0.00	167,086.22	0.00	187,972,000.00
1Y-4	07/25/19 - 08/25/19	32	0.60000 %	187,972,000.00	100,251.73	0.00	0.00	0.00	100,251.73	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	12,102,997,153.31	0.00	0.00	0.00	0.00	0.00	0.00	1,926,949,460.72
2M-1	07/25/19 - 08/25/19	32	3.01600 %	33,998,540.74	91,146.31	0.00	0.00	0.00	91,146.31	0.00	26,119,016.58
2M-1H	N/A	N/A	0.00000 %	1,789,567.76	0.00	0.00	0.00	0.00	0.00	0.00	1,374,816.36
2M-2A	07/25/19 - 08/25/19	32	5.06600 %	119,342,000.00	537,410.29	0.00	0.00	0.00	537,410.29	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	07/25/19 - 08/25/19	32	5.06600 %	120,816,000.00	544,047.87	0.00	0.00	0.00	544,047.87	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	07/25/19 - 08/25/19	32	5.06600 %	120,816,000.00	544,047.87	0.00	0.00	0.00	544,047.87	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	07/25/19 - 08/25/19	32	5.06600 %	360,974,000.00	1,625,506.03	0.00	0.00	0.00	1,625,506.03	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	07/25/19 - 08/25/19	32	6.71600 %	73,668,000.00	439,781.59	0.00	0.00	0.00	439,781.59	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 %	77,400,754.02	0.00	0.00	0.00	0.00	0.00	0.00	77,398,117.61
2A-I1	07/25/19 - 08/25/19	32	1.80000 %	119,342,000.00	190,947.20	0.00	0.00	0.00	190,947.20	0.00	119,342,000.00
2A-I2	07/25/19 - 08/25/19	32	1.40000 %	119,342,000.00	148,514.49	0.00	0.00	0.00	148,514.49	0.00	119,342,000.00
2A-I3	07/25/19 - 08/25/19	32	1.00000 %	119,342,000.00	106,081.78	0.00	0.00	0.00	106,081.78	0.00	119,342,000.00
2A-I4	07/25/19 - 08/25/19	32	0.60000 %	119,342,000.00	63,649.07	0.00	0.00	0.00	63,649.07	0.00	119,342,000.00
2B-I1	07/25/19 - 08/25/19	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2B-I2	07/25/19 - 08/25/19	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2B-I3	07/25/19 - 08/25/19	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2B-I4	07/25/19 - 08/25/19	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2C-I1	07/25/19 - 08/25/19	32	1.80000 %	120,816,000.00	193,305.60	0.00	0.00	0.00	193,305.60	0.00	120,816,000.00
2C-I2	07/25/19 - 08/25/19	32	1.40000 %	120,816,000.00	150,348.80	0.00	0.00	0.00	150,348.80	0.00	120,816,000.00
2C-I3	07/25/19 - 08/25/19	32	1.00000 %	120,816,000.00	107,392.00	0.00	0.00	0.00	107,392.00	0.00	120,816,000.00
2C-I4	07/25/19 - 08/25/19	32	0.60000 %	120,816,000.00	64,435.20	0.00	0.00	0.00	64,435.20	0.00	120,816,000.00
2E-A1	07/25/19 - 08/25/19	32	3.26600 %	119,342,000.00	346,463.09	0.00	0.00	0.00	346,463.09	0.00	119,342,000.00
2E-A2	07/25/19 - 08/25/19	32	3.66600 %	119,342,000.00	388,895.80	0.00	0.00	0.00	388,895.80	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	07/25/19 - 08/25/19	32	4.06600 %	119,342,000.00	431,328.51	0.00	0.00	0.00	431,328.51	0.00	119,342,000.00
2E-A4	07/25/19 - 08/25/19	32	4.46600 %	119,342,000.00	473,761.22	0.00	0.00	0.00	473,761.22	0.00	119,342,000.00
2E-B1	07/25/19 - 08/25/19	32	3.26600 %	120,816,000.00	350,742.27	0.00	0.00	0.00	350,742.27	0.00	120,816,000.00
2E-B2	07/25/19 - 08/25/19	32	3.66600 %	120,816,000.00	393,699.07	0.00	0.00	0.00	393,699.07	0.00	120,816,000.00
2E-B3	07/25/19 - 08/25/19	32	4.06600 %	120,816,000.00	436,655.87	0.00	0.00	0.00	436,655.87	0.00	120,816,000.00
2E-B4	07/25/19 - 08/25/19	32	4.46600 %	120,816,000.00	479,612.67	0.00	0.00	0.00	479,612.67	0.00	120,816,000.00
2E-C1	07/25/19 - 08/25/19	32	3.26600 %	120,816,000.00	350,742.27	0.00	0.00	0.00	350,742.27	0.00	120,816,000.00
2E-C2	07/25/19 - 08/25/19	32	3.66600 %	120,816,000.00	393,699.07	0.00	0.00	0.00	393,699.07	0.00	120,816,000.00
2E-C3	07/25/19 - 08/25/19	32	4.06600 %	120,816,000.00	436,655.87	0.00	0.00	0.00	436,655.87	0.00	120,816,000.00
2E-C4	07/25/19 - 08/25/19	32	4.46600 %	120,816,000.00	479,612.67	0.00	0.00	0.00	479,612.67	0.00	120,816,000.00
2E-D1	07/25/19 - 08/25/19	32	3.26600 %	240,158,000.00	697,205.36	0.00	0.00	0.00	697,205.36	0.00	240,158,000.00
2E-D2	07/25/19 - 08/25/19	32	3.66600 %	240,158,000.00	782,594.87	0.00	0.00	0.00	782,594.87	0.00	240,158,000.00
2E-D3	07/25/19 - 08/25/19	32	4.06600 %	240,158,000.00	867,984.38	0.00	0.00	0.00	867,984.38	0.00	240,158,000.00
2E-D4	07/25/19 - 08/25/19	32	4.46600 %	240,158,000.00	953,373.89	0.00	0.00	0.00	953,373.89	0.00	240,158,000.00
2E-D5	07/25/19 - 08/25/19	32	5.06600 %	240,158,000.00	1,081,458.16	0.00	0.00	0.00	1,081,458.16	0.00	240,158,000.00
2E-F1	07/25/19 - 08/25/19	32	3.26600 %	241,632,000.00	701,484.54	0.00	0.00	0.00	701,484.54	0.00	241,632,000.00
2E-F2	07/25/19 - 08/25/19	32	3.66600 %	241,632,000.00	787,398.14	0.00	0.00	0.00	787,398.14	0.00	241,632,000.00
2E-F3	07/25/19 - 08/25/19	32	4.06600 %	241,632,000.00	873,311.74	0.00	0.00	0.00	873,311.74	0.00	241,632,000.00
2E-F4	07/25/19 - 08/25/19	32	4.46600 %	241,632,000.00	959,225.34	0.00	0.00	0.00	959,225.34	0.00	241,632,000.00
2E-F5	07/25/19 - 08/25/19	32	5.06600 %	241,632,000.00	1,088,095.74	0.00	0.00	0.00	1,088,095.74	0.00	241,632,000.00
2X-1	07/25/19 - 08/25/19	32	1.80000 %	240,158,000.00	384,252.80	0.00	0.00	0.00	384,252.80	0.00	240,158,000.00
2X-2	07/25/19 - 08/25/19	32	1.40000 %	240,158,000.00	298,863.29	0.00	0.00	0.00	298,863.29	0.00	240,158,000.00
2X-3	07/25/19 - 08/25/19	32	1.00000 %	240,158,000.00	213,473.78	0.00	0.00	0.00	213,473.78	0.00	240,158,000.00
2X-4	07/25/19 - 08/25/19	32	0.60000 %	240,158,000.00	128,084.27	0.00	0.00	0.00	128,084.27	0.00	240,158,000.00
2Y-1	07/25/19 - 08/25/19	32	1.80000 %	241,632,000.00	386,611.20	0.00	0.00	0.00	386,611.20	0.00	241,632,000.00
2Y-2	07/25/19 - 08/25/19	32	1.40000 %	241,632,000.00	300,697.60	0.00	0.00	0.00	300,697.60	0.00	241,632,000.00
2Y-3	07/25/19 - 08/25/19	32	1.00000 %	241,632,000.00	214,784.00	0.00	0.00	0.00	214,784.00	0.00	241,632,000.00
2Y-4	07/25/19 - 08/25/19	32	0.60000 %	241,632,000.00	128,870.40	0.00	0.00	0.00	128,870.40	0.00	241,632,000.00
Totals					37,311,121.07	0.00	0.00	0.00	37,311,121.07	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 %	808.90742069	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	798.70164078
1M-1	156,644,000.00	3.01600 %	300.48426719	0.80556491	0.00000000	0.00000000	0.00000000	0.80556491	0.00000000	261.39646236
1M-1H	8,245,344.00	0.00000 %	300.48426724	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	261.39646205
1M-2A	93,986,000.00	4.91600 %	1000.00000000	4.36977773	0.00000000	0.00000000	0.00000000	4.36977773	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	4.91600 %	1000.00000000	4.36977773	0.00000000	0.00000000	0.00000000	4.36977773	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	4.91600 %	1000.00000000	4.36977773	0.00000000	0.00000000	0.00000000	4.36977773	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	4.91600 %	1000.00000000	4.36977777	0.00000000	0.00000000	0.00000000	4.36977777	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	6.41600 %	1000.00000000	5.70311113	0.00000000	0.00000000	0.00000000	5.70311113	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 %	999.18965340	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.45451117
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333337	0.00000000	0.00000000	0.00000000	0.53333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	3.11600 %	1000.00000000	2.76977773	0.00000000	0.00000000	0.00000000	2.76977773	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.91600 %	1000.00000000	3.48088886	0.00000000	0.00000000	0.00000000	3.48088886	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.31600 %	1000.00000000	3.83644447	0.00000000	0.00000000	0.00000000	3.83644447	0.00000000	1000.00000000
1E-B1	93,986,000.00	3.11600 %	1000.00000000	2.76977773	0.00000000	0.00000000	0.00000000	2.76977773	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.91600 %	1000.00000000	3.48088886	0.00000000	0.00000000	0.00000000	3.48088886	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.31600 %	1000.00000000	3.83644447	0.00000000	0.00000000	0.00000000	3.83644447	0.00000000	1000.00000000
1E-C1	93,986,000.00	3.11600 %	1000.00000000	2.76977773	0.00000000	0.00000000	0.00000000	2.76977773	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.91600 %	1000.00000000	3.48088886	0.00000000	0.00000000	0.00000000	3.48088886	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.31600 %	1000.00000000	3.83644447	0.00000000	0.00000000	0.00000000	3.83644447	0.00000000	1000.00000000
1E-D1	187,972,000.00	3.11600 %	1000.00000000	2.76977779	0.00000000	0.00000000	0.00000000	2.76977779	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.91600 %	1000.00000000	3.48088891	0.00000000	0.00000000	0.00000000	3.48088891	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.31600 %	1000.00000000	3.83644447	0.00000000	0.00000000	0.00000000	3.83644447	0.00000000	1000.00000000

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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	4.91600 %	1000.00000000	4.36977779	0.00000000	0.00000000	0.00000000	4.36977779	0.00000000	1000.00000000
1E-F1	187,972,000.00	3.11600 %	1000.00000000	2.76977779	0.00000000	0.00000000	0.00000000	2.76977779	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.91600 %	1000.00000000	3.48088891	0.00000000	0.00000000	0.00000000	3.48088891	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.31600 %	1000.00000000	3.83644447	0.00000000	0.00000000	0.00000000	3.83644447	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.91600 %	1000.00000000	4.36977779	0.00000000	0.00000000	0.00000000	4.36977779	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.88888888	0.00000000	0.00000000	0.00000000	0.88888888	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	815.01587320	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	803.16082093
2M-1	117,869,000.00	3.01600 %	288.44344773	0.77328483	0.00000000	0.00000000	0.00000000	0.77328483	0.00000000	221.59360459
2M-1H	6,204,224.00	0.00000 %	288.44344756	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	221.59360462
2M-2A	119,342,000.00	5.06600 %	1000.00000000	4.50311114	0.00000000	0.00000000	0.00000000	4.50311114	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	5.06600 %	1000.00000000	4.50311109	0.00000000	0.00000000	0.00000000	4.50311109	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	5.06600 %	1000.00000000	4.50311109	0.00000000	0.00000000	0.00000000	4.50311109	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	5.06600 %	1000.00000000	4.50311111	0.00000000	0.00000000	0.00000000	4.50311111	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	6.71600 %	1000.00000000	5.96977779	0.00000000	0.00000000	0.00000000	5.96977779	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	998.12999485	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.09599673
2A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.88888891	0.00000000	0.00000000	0.00000000	0.88888891	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.26600 %	1000.00000000	2.90311114	0.00000000	0.00000000	0.00000000	2.90311114	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.66600 %	1000.00000000	3.25866669	0.00000000	0.00000000	0.00000000	3.25866669	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	4.06600 %	1000.00000000	3.61422224	0.00000000	0.00000000	0.00000000	3.61422224	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.46600 %	1000.00000000	3.96977778	0.00000000	0.00000000	0.00000000	3.96977778	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.26600 %	1000.00000000	2.90311109	0.00000000	0.00000000	0.00000000	2.90311109	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.66600 %	1000.00000000	3.25866665	0.00000000	0.00000000	0.00000000	3.25866665	0.00000000	1000.00000000
2E-B3	120,816,000.00	4.06600 %	1000.00000000	3.61422221	0.00000000	0.00000000	0.00000000	3.61422221	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.46600 %	1000.00000000	3.96977776	0.00000000	0.00000000	0.00000000	3.96977776	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.26600 %	1000.00000000	2.90311109	0.00000000	0.00000000	0.00000000	2.90311109	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.66600 %	1000.00000000	3.25866665	0.00000000	0.00000000	0.00000000	3.25866665	0.00000000	1000.00000000
2E-C3	120,816,000.00	4.06600 %	1000.00000000	3.61422221	0.00000000	0.00000000	0.00000000	3.61422221	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.46600 %	1000.00000000	3.96977776	0.00000000	0.00000000	0.00000000	3.96977776	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.26600 %	1000.00000000	2.90311112	0.00000000	0.00000000	0.00000000	2.90311112	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.66600 %	1000.00000000	3.25866667	0.00000000	0.00000000	0.00000000	3.25866667	0.00000000	1000.00000000
2E-D3	240,158,000.00	4.06600 %	1000.00000000	3.61422222	0.00000000	0.00000000	0.00000000	3.61422222	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	0.00000000	1000.00000000
2E-D5	240,158,000.00	5.06600 %	1000.00000000	4.50311112	0.00000000	0.00000000	0.00000000	4.50311112	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.26600 %	1000.00000000	2.90311109	0.00000000	0.00000000	0.00000000	2.90311109	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.66600 %	1000.00000000	3.25866665	0.00000000	0.00000000	0.00000000	3.25866665	0.00000000	1000.00000000
2E-F3	241,632,000.00	4.06600 %	1000.00000000	3.61422221	0.00000000	0.00000000	0.00000000	3.61422221	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.46600 %	1000.00000000	3.96977776	0.00000000	0.00000000	0.00000000	3.96977776	0.00000000	1000.00000000
2E-F5	241,632,000.00	5.06600 %	1000.00000000	4.50311109	0.00000000	0.00000000	0.00000000	4.50311109	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	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	17,629,240.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	353,714.21
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>17,982,954.63</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,963,787.97
Total Withdrawals (Pool Distribution Amount)	<u>17,982,954.63</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.266000%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	168,393,473.94
Total Principal Reduction Cumulative	3,314,981,284.17
Scheduled Principal Current	21,372,996.00
Scheduled Principal Cumulative	564,239,439.64
Unscheduled Principal Current	146,959,869.38
Unscheduled Principal Cumulative	2,750,614,427.21
Senior Reduction Amount	161,887,702.88
Subordinate Reduction Amount	6,445,162.50
Calculated Tranche Write-Down Amount	60,608.56
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,706.95
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	162.42
<u>Group 2</u>	
Total Principal Reduction Current	184,344,604.56
Total Principal Reduction Cumulative	3,019,791,609.72
Scheduled Principal Current	19,204,426.76
Scheduled Principal Cumulative	510,117,490.04
Unscheduled Principal Current	165,137,541.39
Unscheduled Principal Cumulative	2,509,529,042.77
Senior Reduction Amount	176,047,692.59
Subordinate Reduction Amount	8,294,275.56
Calculated Tranche Write-Down Amount	2,636.41
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	22,643.48
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	58941
Period Reference Pool Removal Loan Count	617
Period Ending Loan Count	58324
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	13,173,953,120.49
Period PIF Loan Count Current	616
PIF Loan Count Cumulative	10985
Period PIF Loan UPB Current	141,037,239.78
PIF Loan UPB Cumulative	2,564,725,386.84
Period Partial Prepayment Amount	6,159,481.04
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	53
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,145,228.88
Credit Event Amount Current	164,527.69
Credit Event Amount Cumulative	592,906.54
Total Active Modified Loan Count	220
Total Active Modified Loan UPB	49,122,524.24
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	57341
Period Reference Pool Removal Loan Count	706
Period Ending Loan Count	56635
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	12,489,361,426.56
Period PIF Loan Count Current	703
PIF Loan Count Cumulative	9800
Period PIF Loan UPB Current	160,685,526.59
PIF Loan UPB Cumulative	2,382,037,515.03
Period Partial Prepayment Amount	4,302,965.09
Repurchase Prior CE Loan Count Curr	2
Repurchase Prior CE Loan Count Cum	43
Repurchase Prior Credit Event UPB Curr	353,714.21
Repurchase Prior Credit Event UPB Cum	9,741,105.18
Credit Event Amount Current	154,005.35
Credit Event Amount Cumulative	1,984,514.95
Total Active Modified Loan Count	382
Total Active Modified Loan UPB	94,125,328.47
Structural Reporting	
Group 1	
Senior Percentage	96.168815%
Subordinate Percentage	3.831185%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496906%
Subordinate Percentage	4.503094%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.460000%	3.500000%
1M-1H	0.00	0.00	2.800000%	3.460000%	3.500000%
1M-2	0.00	0.00	1.000000%	1.240000%	1.250000%
1M-2H	0.00	0.00	1.000000%	1.240000%	1.250000%
1B-1H	0.00	0.00	0.500000%	0.620000%	0.620000%
1B-1	0.00	0.00	0.500000%	0.620000%	0.620000%
1B-2H	60,608.56	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%	4.220000%	4.280000%
2M-1H	0.00	0.00	3.450000%	4.220000%	4.280000%
2M-2	0.00	0.00	1.000000%	1.220000%	1.240000%
2M-2H	0.00	0.00	1.000000%	1.220000%	1.240000%
2B-1	0.00	0.00	0.500000%	0.610000%	0.620000%
2B-1H	0.00	0.00	0.500000%	0.610000%	0.620000%
2B-2H	2,636.41	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	422	89,780,756.47	0.723544%	0.681502%
60 Days	79	14,601,434.70	0.135450%	0.110836%
90 Days	32	6,680,948.36	0.054866%	0.050713%
120 Days	18	3,563,153.00	0.030862%	0.027047%
150 Days	15	3,752,275.41	0.025718%	0.028483%
180+ Days	60	14,633,555.50	0.102874%	0.111079%
	626	133,012,123.44	1.073315%	1.009660%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	606	131,553,899.03	1.070010%	1.053328%
60 Days	144	31,211,786.45	0.254260%	0.249907%
90 Days	60	12,394,774.44	0.105942%	0.099243%
120 Days	27	5,366,140.51	0.047674%	0.042966%
150 Days	27	5,647,757.42	0.047674%	0.045221%
180+ Days	106	22,196,783.74	0.187163%	0.177726%
	970	208,371,141.59	1.712722%	1.668389%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.025%
3 Month Average	0.008%
12 Month Average	0.007%

CDR	
Current Month	0.015%
3 Month Average	0.005%
12 Month Average	0.004%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.025%
3 Month Average	0.026%
12 Month Average	0.028%

CDR	
Current Month	0.015%
3 Month Average	0.015%
12 Month Average	0.014%

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: 26-Aug-2019

8/7/2019

**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	23	5,498,792.54	2,706.95	0.049	2,706.95	0.00
2	208	51,755,835.78	22,643.48	0.044	22,643.48	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43808863	144,371.82	6.01	0.004	6.01	0.00
1	43747774	206,427.50	8.11	0.004	8.11	0.00
1	43809028	400,611.96	459.03	0.115	459.03	0.00
1	43808459	361,356.49	112.92	0.031	112.92	0.00
1	43807625	357,822.96	431.10	0.120	431.10	0.00
1	43806483	90,995.67	75.07	0.082	75.07	0.00
1	43805054	234,499.81	4.81	0.002	4.81	0.00
1	43801646	136,130.05	99.26	0.073	99.26	0.00
1	43798911	95,157.68	99.12	0.104	99.12	0.00
1	43797346	376,130.60	78.36	0.021	78.36	0.00
1	43797152	113,577.18	35.12	0.031	35.12	0.00
1	43794105	406,632.34	169.43	0.042	169.43	0.00
1	43762430	232,591.11	76.43	0.033	76.43	0.00
1	43793126	169,163.22	52.20	0.031	52.20	0.00
1	43790013	264,029.73	55.01	0.021	55.01	0.00
1	43784048	247,378.57	77.31	0.031	77.31	0.00
1	43782465	262,494.09	5.43	0.002	5.43	0.00
1	43781034	125,204.03	64.64	0.052	64.64	0.00
1	43780989	89,333.10	73.70	0.083	73.70	0.00
1	43765536	255,053.88	79.70	0.031	79.70	0.00
1	43764167	183,827.05	60.81	0.033	60.81	0.00
1	43750423	278,680.34	269.50	0.097	269.50	0.00
1	43793312	467,323.36	313.88	0.067	313.88	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	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43830504	225,429.32	164.38	0.073	164.38	0.00
2	43830545	202,572.22	8.05	0.004	8.05	0.00
2	43830677	93,041.01	48.46	0.052	48.46	0.00
2	43830697	411,809.17	180.20	0.044	180.20	0.00
2	43830892	390,688.02	69.73	0.018	69.73	0.00
2	43830465	214,231.77	100.96	0.047	100.96	0.00
2	43832276	323,212.22	101.00	0.031	101.00	0.00
2	43829022	190,286.19	106.05	0.056	106.05	0.00
2	43832303	230,553.53	144.10	0.063	144.10	0.00
2	43831472	209,289.59	198.42	0.095	198.42	0.00
2	43830458	332,711.40	152.94	0.046	152.94	0.00
2	43830443	375,979.45	150.42	0.040	150.42	0.00
2	43829899	155,000.11	26.53	0.017	26.53	0.00
2	43828322	138,230.92	57.60	0.042	57.60	0.00
2	43829370	346,461.24	60.66	0.018	60.66	0.00
2	43828910	427,413.86	314.36	0.074	314.36	0.00
2	43828856	74,767.58	27.94	0.037	27.94	0.00
2	43828742	340,034.14	114.02	0.034	114.02	0.00
2	43832708	240,843.58	100.35	0.042	100.35	0.00
2	43836131	635,900.43	519.18	0.082	519.18	0.00
2	43829795	207,937.22	259.92	0.125	259.92	0.00
2	43836090	70,791.40	45.31	0.064	45.31	0.00
2	43839771	303,518.19	85.53	0.028	85.53	0.00
2	43838945	199,742.56	257.22	0.129	257.22	0.00
2	43838891	339,572.26	316.14	0.093	316.14	0.00
2	43837815	271,240.65	226.03	0.083	226.03	0.00
2	43837415	426,374.74	111.53	0.026	111.53	0.00
2	43837183	290,202.34	78.65	0.027	78.65	0.00
2	43837149	205,004.34	108.63	0.053	108.63	0.00
2	43836552	158,672.87	33.06	0.021	33.06	0.00
2	43836517	174,951.41	52.00	0.030	52.00	0.00
2	43836074	79,472.97	117.32	0.148	117.32	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	43823780	136,087.41	13.27	0.010	13.27	0.00
2	43833611	89,258.65	46.49	0.052	46.49	0.00
2	43828096	105,566.80	89.36	0.085	89.36	0.00
2	43835997	156,760.26	97.98	0.063	97.98	0.00
2	43835530	217,133.93	45.24	0.021	45.24	0.00
2	43835145	315,773.30	116.99	0.037	116.99	0.00
2	43835128	293,718.45	120.64	0.041	120.64	0.00
2	43834924	218,678.82	170.20	0.078	170.20	0.00
2	43834864	203,102.23	27.56	0.014	27.56	0.00
2	43834160	126,689.63	27.25	0.022	27.25	0.00
2	43834118	140,261.78	57.27	0.041	57.27	0.00
2	43833686	194,926.08	81.22	0.042	81.22	0.00
2	43836143	415,075.31	529.20	0.127	529.20	0.00
2	43815407	327,462.06	102.33	0.031	102.33	0.00
2	43824656	139,477.62	87.17	0.062	87.17	0.00
2	43818784	320,285.79	155.82	0.049	155.82	0.00
2	43818725	115,810.52	38.30	0.033	38.30	0.00
2	43818673	164,999.06	17.19	0.010	17.19	0.00
2	43818443	34,667.46	18.48	0.053	18.48	0.00
2	43818151	136,120.59	64.00	0.047	64.00	0.00
2	43818038	146,432.71	52.99	0.036	52.99	0.00
2	43818031	136,922.47	27.79	0.020	27.79	0.00
2	43817462	206,121.76	62.31	0.030	62.31	0.00
2	43819333	261,753.73	139.29	0.053	139.29	0.00
2	43816083	237,517.76	108.80	0.046	108.80	0.00
2	43819757	194,922.18	172.82	0.089	172.82	0.00
2	43814648	67,719.93	48.39	0.071	48.39	0.00
2	43814490	325,314.90	59.53	0.018	59.53	0.00
2	43813964	191,861.39	19.99	0.010	19.99	0.00
2	43812860	108,114.38	1.50	0.001	1.50	0.00
2	43811815	74,599.11	72.17	0.097	72.17	0.00
2	43811806	60,286.62	30.50	0.051	30.50	0.00
2	43811403	224,086.25	56.85	0.025	56.85	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	43810652	313,792.63	3.24	0.001	3.24	0.00
2	43810156	211,694.91	88.21	0.042	88.21	0.00
2	43816926	279,447.31	107.22	0.038	107.22	0.00
2	43823409	243,221.53	154.24	0.063	154.24	0.00
2	43826648	93,676.77	40.55	0.043	40.55	0.00
2	43826571	278,806.43	290.42	0.104	290.42	0.00
2	43826535	318,694.44	160.24	0.050	160.24	0.00
2	43826301	205,330.76	52.94	0.026	52.94	0.00
2	43826271	339,366.55	92.47	0.027	92.47	0.00
2	43826233	218,425.41	50.03	0.023	50.03	0.00
2	43825510	217,733.68	90.72	0.042	90.72	0.00
2	43825485	128,037.99	15.76	0.012	15.76	0.00
2	43824694	170,237.37	102.86	0.060	102.86	0.00
2	43818991	201,340.07	74.10	0.037	74.10	0.00
2	43841064	115,834.73	53.95	0.047	53.95	0.00
2	43827637	283,070.85	29.49	0.010	29.49	0.00
2	43823305	324,968.76	125.81	0.039	125.81	0.00
2	43823119	329,127.10	239.99	0.073	239.99	0.00
2	43822741	155,785.19	43.48	0.028	43.48	0.00
2	43821562	315,971.22	84.52	0.027	84.52	0.00
2	43820718	182,612.63	56.67	0.031	56.67	0.00
2	43820673	171,396.98	97.69	0.057	97.69	0.00
2	43820601	148,366.83	98.24	0.066	98.24	0.00
2	43820403	534,234.88	223.69	0.042	223.69	0.00
2	43820337	161,646.89	70.32	0.044	70.32	0.00
2	43824052	170,222.47	64.26	0.038	64.26	0.00
2	43861008	400,324.71	202.36	0.051	202.36	0.00
2	43854531	371,398.02	138.81	0.037	138.81	0.00
2	43865162	322,952.02	67.28	0.021	67.28	0.00
2	43863569	248,136.42	88.76	0.036	88.76	0.00
2	43863440	421,065.28	242.49	0.058	242.49	0.00
2	43862745	294,542.04	199.68	0.068	199.68	0.00
2	43862402	162,420.12	86.12	0.053	86.12	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	43862302	230,037.92	167.74	0.073	167.74	0.00
2	43862164	371,640.15	234.36	0.063	234.36	0.00
2	43862125	319,932.34	203.03	0.063	203.03	0.00
2	43862041	350,242.33	10.71	0.003	10.71	0.00
2	43862035	272,377.39	170.24	0.063	170.24	0.00
2	43862024	126,415.43	65.84	0.052	65.84	0.00
2	43865301	288,017.94	177.38	0.062	177.38	0.00
2	43861739	355,725.32	58.06	0.016	58.06	0.00
2	43865594	156,109.15	65.05	0.042	65.05	0.00
2	43860712	169,356.96	93.72	0.055	93.72	0.00
2	43860503	437,943.20	204.20	0.047	204.20	0.00
2	43858827	163,969.18	68.32	0.042	68.32	0.00
2	43857123	250,380.97	26.08	0.010	26.08	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43856237	414,038.96	13.49	0.003	13.49	0.00
2	43856088	194,667.99	142.49	0.073	142.49	0.00
2	43855655	184,434.21	40.40	0.022	40.40	0.00
2	43855514	65,621.04	34.18	0.052	34.18	0.00
2	43854633	261,945.25	81.86	0.031	81.86	0.00
2	43854594	411,488.97	155.67	0.038	155.67	0.00
2	43840199	398,548.18	232.91	0.058	232.91	0.00
2	43861777	239,550.38	180.15	0.075	180.15	0.00
2	43871231	333,300.37	277.75	0.083	277.75	0.00
2	43875511	374,009.13	233.76	0.063	233.76	0.00
2	43875397	115,334.77	55.34	0.048	55.34	0.00
2	43875350	290,044.40	90.64	0.031	90.64	0.00
2	43874891	203,262.73	73.98	0.036	73.98	0.00
2	43874656	389,787.71	185.62	0.048	185.62	0.00
2	43874498	245,925.80	62.20	0.025	62.20	0.00
2	43873507	51,510.63	15.65	0.030	15.65	0.00
2	43873489	213,062.86	110.97	0.052	110.97	0.00
2	43873267	412,048.38	16.22	0.004	16.22	0.00
2	43873081	309,336.84	235.00	0.076	235.00	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	43872136	146,086.02	83.57	0.057	83.57	0.00
2	43872042	90,082.35	42.70	0.047	42.70	0.00
2	43865251	113,061.08	9.53	0.008	9.53	0.00
2	43871515	274,361.89	200.06	0.073	200.06	0.00
2	43853380	347,333.69	42.40	0.012	42.40	0.00
2	43871081	94,631.40	60.90	0.064	60.90	0.00
2	43870820	381,083.19	79.39	0.021	79.39	0.00
2	43869592	433,688.33	180.70	0.042	180.70	0.00
2	43869417	153,059.66	79.72	0.052	79.72	0.00
2	43869405	366,357.53	190.81	0.052	190.81	0.00
2	43868873	229,153.42	95.48	0.042	95.48	0.00
2	43868277	291,032.50	212.21	0.073	212.21	0.00
2	43868265	146,805.92	152.92	0.104	152.92	0.00
2	43867128	377,308.11	157.21	0.042	157.21	0.00
2	43866786	203,481.54	127.98	0.063	127.98	0.00
2	43866196	117,979.90	25.66	0.022	25.66	0.00
2	43865894	101,818.50	21.09	0.021	21.09	0.00
2	43871516	413,336.84	231.18	0.056	231.18	0.00
2	43842796	167,250.87	69.69	0.042	69.69	0.00
2	43854538	375,015.07	66.16	0.018	66.16	0.00
2	43844996	191,763.52	72.05	0.038	72.05	0.00
2	43844906	281,504.12	131.77	0.047	131.77	0.00
2	43844901	310,787.04	146.40	0.047	146.40	0.00
2	43844880	372,806.72	271.84	0.073	271.84	0.00
2	43844687	130,569.53	97.80	0.075	97.80	0.00
2	43844350	347,931.86	289.94	0.083	289.94	0.00
2	43843781	435,955.39	5.90	0.001	5.90	0.00
2	43843644	346,123.28	185.23	0.054	185.23	0.00
2	43843495	275,520.99	4.77	0.002	4.77	0.00
2	43843491	165,589.73	18.15	0.011	18.15	0.00
2	43843470	195,805.04	91.61	0.047	91.61	0.00
2	43845163	234,519.19	39.39	0.017	39.39	0.00
2	43843418	219,435.03	8.59	0.004	8.59	0.00

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Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43845319	279,958.18	84.34	0.030	84.34	0.00
2	43842734	282,631.26	157.94	0.056	157.94	0.00
2	43842682	286,331.20	119.30	0.042	119.30	0.00
2	43842666	405,320.40	42.22	0.010	42.22	0.00
2	43842399	375,514.71	113.90	0.030	113.90	0.00
2	43841995	113,875.65	15.91	0.014	15.91	0.00
2	43841754	265,557.49	154.13	0.058	154.13	0.00
2	43841681	411,332.42	209.11	0.051	209.11	0.00
2	43841387	148,989.13	66.45	0.045	66.45	0.00
2	43841361	369,291.65	50.95	0.014	50.95	0.00
2	43841313	161,569.81	134.64	0.083	134.64	0.00
2	43841176	266,987.00	87.43	0.033	87.43	0.00
2	43876485	351,593.83	183.12	0.052	183.12	0.00
2	43843439	276,074.77	116.55	0.042	116.55	0.00
2	43848608	417,387.63	188.15	0.045	188.15	0.00
2	43852701	253,774.22	185.04	0.073	185.04	0.00
2	43852465	109,857.41	67.83	0.062	67.83	0.00
2	43852439	322,966.15	269.14	0.083	269.14	0.00
2	43852243	81,118.34	43.75	0.054	43.75	0.00
2	43851263	403,742.31	113.08	0.028	113.08	0.00
2	43850946	362,825.36	5.43	0.001	5.43	0.00
2	43850765	298,605.80	153.24	0.051	153.24	0.00
2	43850738	158,254.56	82.42	0.052	82.42	0.00
2	43850535	232,440.53	121.06	0.052	121.06	0.00
2	43849854	172,852.56	168.39	0.097	168.39	0.00
2	43849696	152,814.93	45.74	0.030	45.74	0.00
2	43849415	411,295.57	95.26	0.023	95.26	0.00
2	43845034	247,838.68	206.53	0.083	206.53	0.00
2	43849270	241,567.74	54.25	0.022	54.25	0.00
2	43841037	215,423.94	94.77	0.044	94.77	0.00
2	43848445	252,071.93	78.77	0.031	78.77	0.00
2	43848224	323,764.66	67.45	0.021	67.45	0.00
2	43848181	193,414.36	55.07	0.028	55.07	0.00

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Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43846973	313,932.25	150.45	0.048	150.45	0.00
2	43846856	104,620.23	18.43	0.018	18.43	0.00
2	43846764	422,676.99	34.05	0.008	34.05	0.00
2	43846691	223,043.02	255.57	0.115	255.57	0.00
2	43846610	345,310.58	215.82	0.063	215.82	0.00
2	43846554	118,405.54	4.45	0.004	4.45	0.00
2	43845908	590,487.97	31.75	0.005	31.75	0.00
2	43845780	228,108.82	95.05	0.042	95.05	0.00
2	43845340	255,279.49	80.83	0.032	80.83	0.00
2	43849330	223,054.26	46.47	0.021	46.47	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/7/2019

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

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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	318,533.04	63,230.44	19.851

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	895,242.25	14.53	102,976.08	11.503

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43775162	164,527.69	60,606.85	36.837
43854079	154,005.35	2,623.59	1.704

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43801094	152,182.02	1.71	21,497.92	14.126
43833880	316,948.69	1.45	77,168.14	24.347
43838337	231,374.80	3.7	4,924.60	2.128
43828564	106,221.21	1.98	12,775.61	12.027
43824792	88,515.53	5.69	(13,390.19)	(15.128)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
16	2,577,421.49	275,064.74	10.672

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,761.59	3.056
43765027	58,833.71	16,851.37	28.642
43801094	152,182.02	21,497.92	14.126
43800102	61,550.35	23,699.59	38.504
43872601	122,196.42	5,468.57	4.475
43819652	101,992.82	39,580.42	38.807
43812998	79,566.22	5,145.88	6.467
43819872	187,610.26	2,614.00	1.393
43824792	88,515.53	(13,390.19)	(15.128)
43828564	106,221.21	12,775.61	12.027
43832426	294,057.73	7,895.87	2.685
43833880	316,948.69	77,168.14	24.347
43838337	231,374.80	4,924.60	2.128
43848554	302,025.92	2,840.93	0.941
43775162	164,527.69	60,606.85	36.837
43854079	154,005.35	2,623.59	1.704

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	82,103.06	60,608.56	0.000 %	0	0.00	0.00	0.000 %	2	82,103.06	60,608.56	0.000 %
Group 2	5	124,443.72	2,636.41	0.000 %	0	0.00	0.00	0.000 %	5	124,443.72	2,636.41	0.000 %
Total	7	206,546.78	63,244.97	0.000 %	0	0.00	0.00	0.000 %	7	206,546.78	63,244.97	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	0043775162	166,000.00	4.250 %	SC	80.00	360	60,606.85	07/31/2019	60,606.85	60,606.85
Group 1	0043801094	156,000.00	4.500 %	TN	80.00	360	21,496.21	04/30/2019	1.71	21,497.92
Group 2	0043824792	90,000.00	4.000 %	TX	95.00	360	(13,402.44)	04/30/2019	5.69	(13,390.19)
Group 2	0043828564	110,000.00	4.250 %	PA	95.00	360	11,271.99	04/30/2019	1.98	12,775.61
Group 2	0043833880	325,000.00	4.125 %	MD	97.00	360	77,176.62	05/31/2019	1.45	77,168.14
Group 2	0043838337	235,000.00	4.250 %	WY	93.00	360	46,773.96	04/30/2019	3.70	4,924.57
Group 2	0043854079	157,000.00	4.500 %	WA	95.00	360	2,623.59	07/31/2019	2,623.59	2,623.59

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**

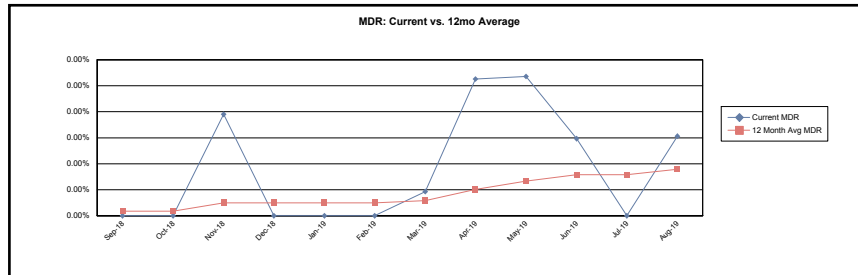
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Realized Loss Report - Collateral

Summary

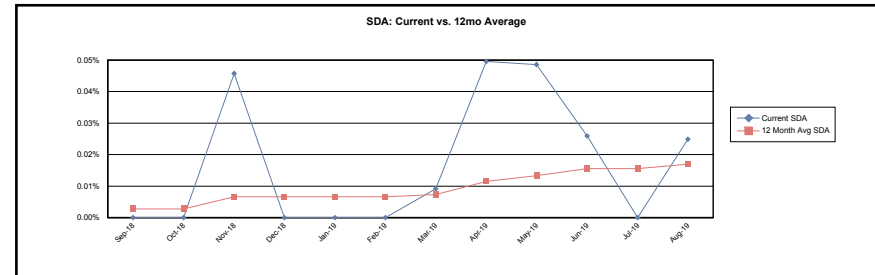
MDR

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



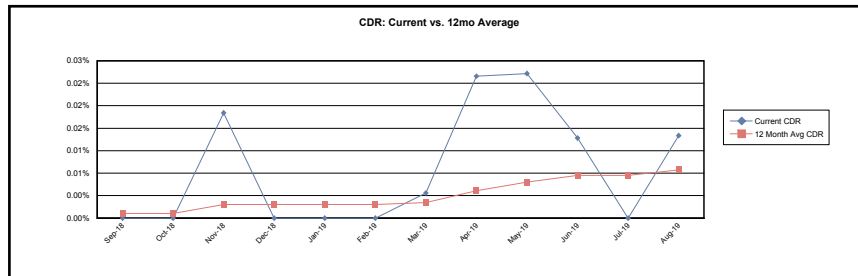
SDA

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



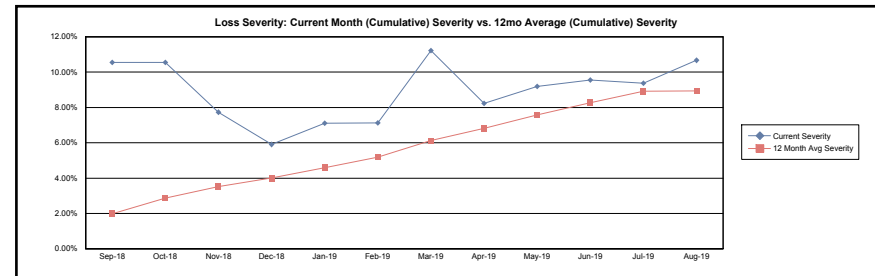
CDR

Current Month 0.015 %
3 Month Average 0.010 %
12 Month Average 0.009 %



Loss Severity

Current Month (Cumulative) 10.672 %
3 Month Average (Cumulative) 9.867 %
12 Month Average (Cumulative) 8.936 %



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

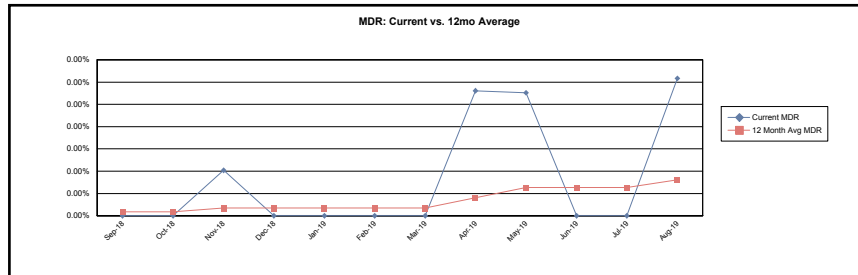
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Realized Loss Report - Collateral

Group 1

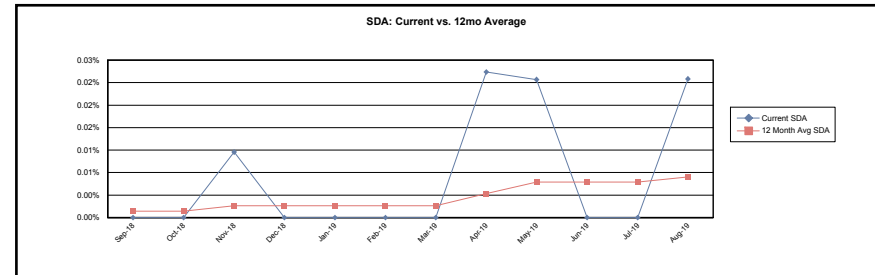
MDR

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



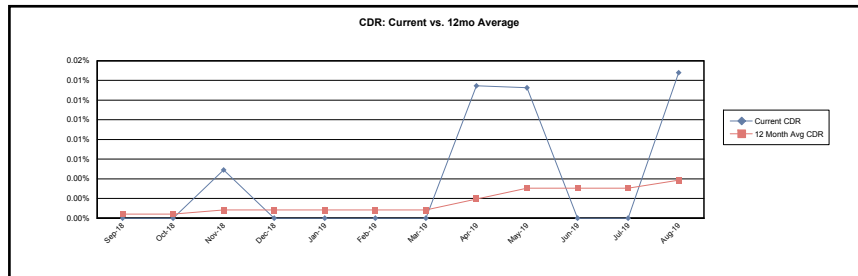
SDA

Current Month 0.025 %
3 Month Average 0.008 %
12 Month Average 0.007 %



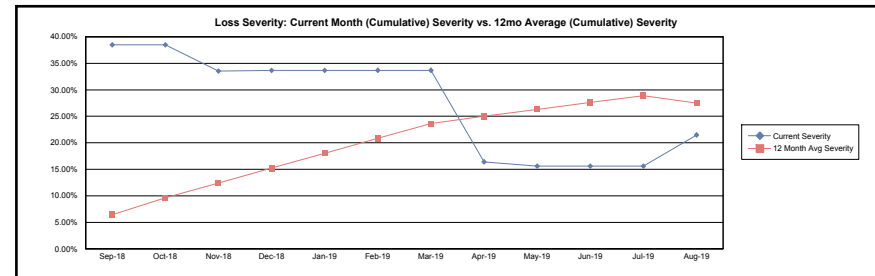
CDR

Current Month 0.015 %
3 Month Average 0.005 %
12 Month Average 0.004 %



Loss Severity

Current Month (Cumulative) 21.490 %
3 Month Average (Cumulative) 17.560 %
12 Month Average (Cumulative) 27.490 %



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

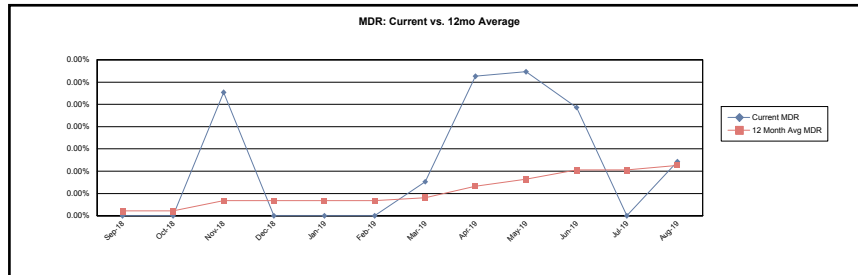
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Realized Loss Report - Collateral

Group 2

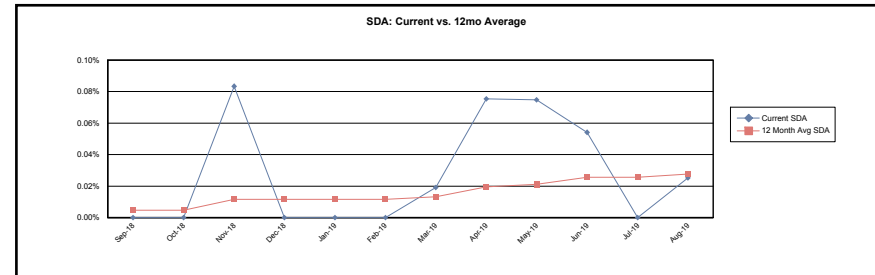
MDR

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



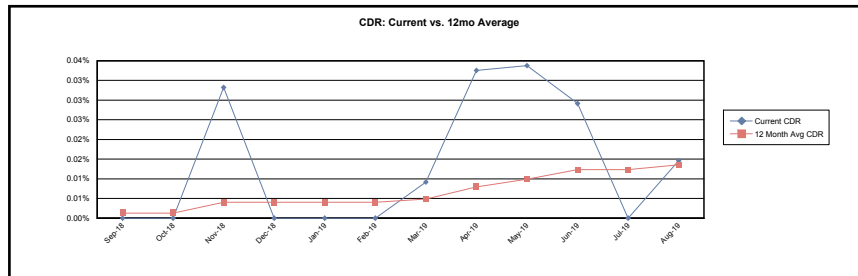
SDA

Current Month 0.025 %
3 Month Average 0.026 %
12 Month Average 0.028 %



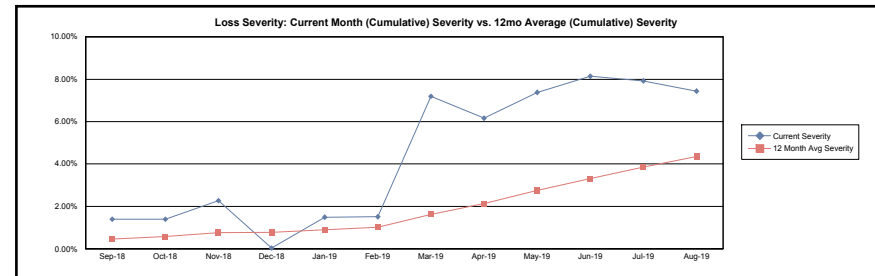
CDR

Current Month 0.015 %
3 Month Average 0.015 %
12 Month Average 0.014 %



Loss Severity

Current Month (Cumulative) 7.440 %
3 Month Average (Cumulative) 7.833 %
12 Month Average (Cumulative) 4.361 %



Calculation Methodology:

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

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 1.202 %
3 Month Average 1.152 %
12 Month Average 0.776 %

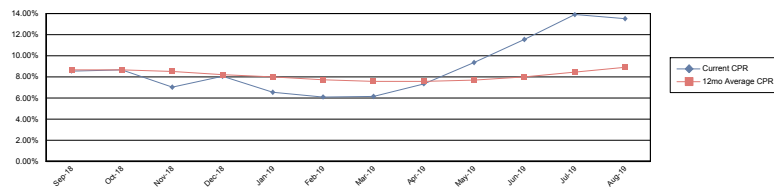
CPR

Current Month 13.505 %
3 Month Average 12.972 %
12 Month Average 8.889 %

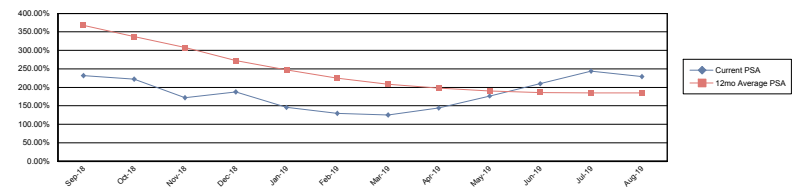
PSA

Current Month 229.069 %
3 Month Average 227.545 %
12 Month Average 184.776 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.104 %
3 Month Average 1.025 %
12 Month Average 0.753 %

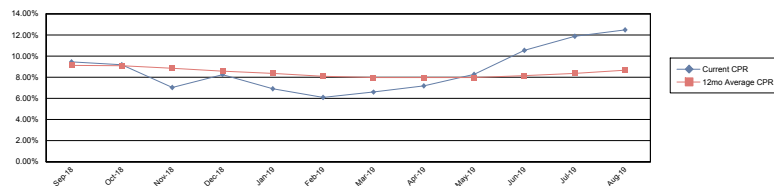
CPR

Current Month 12.469 %
3 Month Average 11.622 %
12 Month Average 8.646 %

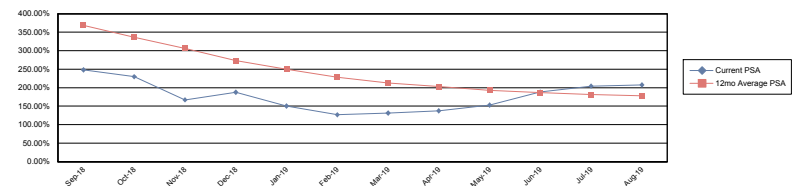
PSA

Current Month 207.817 %
3 Month Average 200.133 %
12 Month Average 177.685 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 1.305 %
3 Month Average 1.285 %
12 Month Average 0.800 %

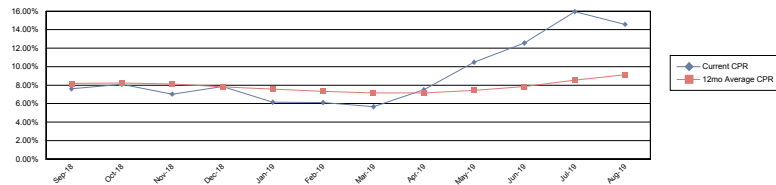
CPR

Current Month 14.583 %
3 Month Average 14.365 %
12 Month Average 9.136 %

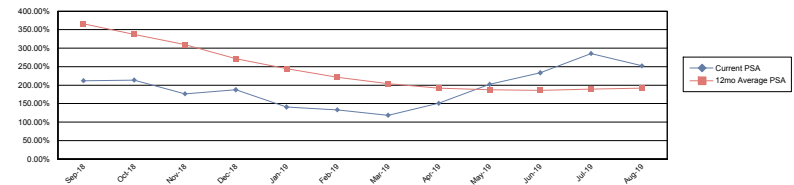
PSA

Current Month 252.125 %
3 Month Average 257.042 %
12 Month Average 192.308 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043837597	160,673.07	0.00	0.000%	160,673.07
0043869875	193,041.14	0.00	0.000%	193,041.14
Totals	353,714.21	0.00		

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

Connecticut Avenue Securities
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Distribution Date: 26-Aug-2019

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.