

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		09/30/2019	0.00000 %	12,484,482,536.85	0.00	211,683,850.68	0.00	12,272,798,686.18	211,683,850.68	0.00
1M-1	30711XQS6	10/24/2019	2.76838 %	33,952,787.77	78,328.52	8,004,763.09	0.00	25,948,024.68	8,083,091.61	0.00
1M-1H		09/30/2019	0.00000 %	1,787,188.88	0.00	421,350.48	0.00	1,365,838.40	421,350.48	0.00
1M-2A	30711XQT4	10/24/2019	4.66838 %	93,986,000.00	365,635.30	0.00	0.00	93,986,000.00	365,635.30	0.00
1M-AH		09/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	10/24/2019	4.66838 %	93,986,000.00	365,635.30	0.00	0.00	93,986,000.00	365,635.30	0.00
1M-BH		09/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	10/24/2019	4.66838 %	93,986,000.00	365,635.30	0.00	0.00	93,986,000.00	365,635.30	0.00
1M-CH		09/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	10/24/2019	4.66838 %	281,958,000.00	1,096,905.91	0.00	0.00	281,958,000.00	1,096,905.91	0.00
1M-2H		09/30/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	10/24/2019	6.16838 %	78,322,000.00	402,599.88	0.00	0.00	78,322,000.00	402,599.88	0.00
1B-1H		09/30/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		09/30/2019	0.00000 %	82,317,253.14	0.00	0.00	9,376.57	82,307,876.57	0.00	136,795.43
1A-I1	30711XQZ0	10/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	10/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	10/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	10/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	10/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	10/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	10/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	10/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	10/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	10/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	10/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	10/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	10/24/2019	2.86838 %	93,986,000.00	224,656.30	0.00	0.00	93,986,000.00	224,656.30	0.00
1E-A2	30711XRA4	10/24/2019	3.26838 %	93,986,000.00	255,984.97	0.00	0.00	93,986,000.00	255,984.97	0.00
1E-A3	30711XRC0	10/24/2019	3.66838 %	93,986,000.00	287,313.64	0.00	0.00	93,986,000.00	287,313.64	0.00
1E-A4	30711XRE6	10/24/2019	4.06838 %	93,986,000.00	318,642.30	0.00	0.00	93,986,000.00	318,642.30	0.00
1E-B1	30711XRG1	10/24/2019	2.86838 %	93,986,000.00	224,656.30	0.00	0.00	93,986,000.00	224,656.30	0.00
1E-B2	30711XRJ5	10/24/2019	3.26838 %	93,986,000.00	255,984.97	0.00	0.00	93,986,000.00	255,984.97	0.00
1E-B3	30711XRL0	10/24/2019	3.66838 %	93,986,000.00	287,313.64	0.00	0.00	93,986,000.00	287,313.64	0.00
1E-B4	30711XRN6	10/24/2019	4.06838 %	93,986,000.00	318,642.30	0.00	0.00	93,986,000.00	318,642.30	0.00
1E-C1	30711XRQ9	10/24/2019	2.86838 %	93,986,000.00	224,656.30	0.00	0.00	93,986,000.00	224,656.30	0.00
1E-C2	30711XRS5	10/24/2019	3.26838 %	93,986,000.00	255,984.97	0.00	0.00	93,986,000.00	255,984.97	0.00
1E-C3	30711XRU0	10/24/2019	3.66838 %	93,986,000.00	287,313.64	0.00	0.00	93,986,000.00	287,313.64	0.00
1E-C4	30711XRW6	10/24/2019	4.06838 %	93,986,000.00	318,642.30	0.00	0.00	93,986,000.00	318,642.30	0.00
1E-D1	30711XRY2	10/24/2019	2.86838 %	187,972,000.00	449,312.60	0.00	0.00	187,972,000.00	449,312.60	0.00
1E-D2	30711XRZ9	10/24/2019	3.26838 %	187,972,000.00	511,969.94	0.00	0.00	187,972,000.00	511,969.94	0.00
1E-D3	30711XSA3	10/24/2019	3.66838 %	187,972,000.00	574,627.27	0.00	0.00	187,972,000.00	574,627.27	0.00
1E-D4	30711XSB1	10/24/2019	4.06838 %	187,972,000.00	637,284.60	0.00	0.00	187,972,000.00	637,284.60	0.00
1E-D5	30711XSC9	10/24/2019	4.66838 %	187,972,000.00	731,270.60	0.00	0.00	187,972,000.00	731,270.60	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	10/24/2019	2.86838 %	187,972,000.00	449,312.60	0.00	0.00	187,972,000.00	449,312.60	0.00
1E-F2	30711XSE5	10/24/2019	3.26838 %	187,972,000.00	511,969.94	0.00	0.00	187,972,000.00	511,969.94	0.00
1E-F3	30711XSF2	10/24/2019	3.66838 %	187,972,000.00	574,627.27	0.00	0.00	187,972,000.00	574,627.27	0.00
1E-F4	30711XSG0	10/24/2019	4.06838 %	187,972,000.00	637,284.60	0.00	0.00	187,972,000.00	637,284.60	0.00
1E-F5	30711XSH8	10/24/2019	4.66838 %	187,972,000.00	731,270.60	0.00	0.00	187,972,000.00	731,270.60	0.00
1X-1	30711XSJ4	10/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	10/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	10/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	10/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	10/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	10/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	10/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	10/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		09/30/2019	0.00000 %	11,687,753,684.44	0.00	248,964,506.53	0.00	11,438,789,177.91	248,964,506.53	0.00
2M-1	30711XSS4	10/24/2019	2.76838 %	15,419,298.25	35,572.06	11,132,886.56	0.00	4,286,411.69	11,168,458.62	0.00
2M-1H		09/30/2019	0.00000 %	811,619.51	0.00	585,997.35	0.00	225,622.16	585,997.35	0.00
2M-2A	30711XST2	10/24/2019	4.81838 %	119,342,000.00	479,195.92	0.00	0.00	119,342,000.00	479,195.92	0.00
2M-AH		09/30/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	10/24/2019	4.81838 %	120,816,000.00	485,114.50	0.00	0.00	120,816,000.00	485,114.50	0.00
2M-BH		09/30/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	10/24/2019	4.81838 %	120,816,000.00	485,114.50	0.00	0.00	120,816,000.00	485,114.50	0.00
2M-CH		09/30/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	10/24/2019	4.81838 %	360,974,000.00	1,449,424.92	0.00	0.00	360,974,000.00	1,449,424.92	0.00
2M-2H		09/30/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	10/24/2019	6.46838 %	73,668,000.00	397,093.85	0.00	0.00	73,668,000.00	397,093.85	0.00
2B-1H		09/30/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		09/30/2019	0.00000 %	77,451,304.05	0.00	0.00	(26,582.55)	77,477,886.60	0.00	67,878.40
2A-I1	30711XSZ8	10/24/2019	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	10/24/2019	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	10/24/2019	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	10/24/2019	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	10/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	10/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	10/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	10/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	10/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	10/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	10/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	10/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	10/24/2019	3.01838 %	119,342,000.00	300,182.92	0.00	0.00	119,342,000.00	300,182.92	0.00
2E-A2	30711XTA2	10/24/2019	3.41838 %	119,342,000.00	339,963.59	0.00	0.00	119,342,000.00	339,963.59	0.00
2E-A3	30711XTC8	10/24/2019	3.81838 %	119,342,000.00	379,744.25	0.00	0.00	119,342,000.00	379,744.25	0.00
2E-A4	30711XTE4	10/24/2019	4.21838 %	119,342,000.00	419,524.92	0.00	0.00	119,342,000.00	419,524.92	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	10/24/2019	3.01838 %	120,816,000.00	303,890.50	0.00	0.00	120,816,000.00	303,890.50	0.00
2E-B2	30711XTJ3	10/24/2019	3.41838 %	120,816,000.00	344,162.50	0.00	0.00	120,816,000.00	344,162.50	0.00
2E-B3	30711XTL8	10/24/2019	3.81838 %	120,816,000.00	384,434.50	0.00	0.00	120,816,000.00	384,434.50	0.00
2E-B4	30711XTN4	10/24/2019	4.21838 %	120,816,000.00	424,706.50	0.00	0.00	120,816,000.00	424,706.50	0.00
2E-C1	30711XTQ7	10/24/2019	3.01838 %	120,816,000.00	303,890.50	0.00	0.00	120,816,000.00	303,890.50	0.00
2E-C2	30711XTS3	10/24/2019	3.41838 %	120,816,000.00	344,162.50	0.00	0.00	120,816,000.00	344,162.50	0.00
2E-C3	30711XTU8	10/24/2019	3.81838 %	120,816,000.00	384,434.50	0.00	0.00	120,816,000.00	384,434.50	0.00
2E-C4	30711XTW4	10/24/2019	4.21838 %	120,816,000.00	424,706.50	0.00	0.00	120,816,000.00	424,706.50	0.00
2E-D1	30711XTY0	10/24/2019	3.01838 %	240,158,000.00	604,073.42	0.00	0.00	240,158,000.00	604,073.42	0.00
2E-D2	30711XTZ7	10/24/2019	3.41838 %	240,158,000.00	684,126.09	0.00	0.00	240,158,000.00	684,126.09	0.00
2E-D3	30711XUA0	10/24/2019	3.81838 %	240,158,000.00	764,178.75	0.00	0.00	240,158,000.00	764,178.75	0.00
2E-D4	30711XUB8	10/24/2019	4.21838 %	240,158,000.00	844,231.42	0.00	0.00	240,158,000.00	844,231.42	0.00
2E-D5	30711XUC6	10/24/2019	4.81838 %	240,158,000.00	964,310.42	0.00	0.00	240,158,000.00	964,310.42	0.00
2E-F1	30711XUD4	10/24/2019	3.01838 %	241,632,000.00	607,781.00	0.00	0.00	241,632,000.00	607,781.00	0.00
2E-F2	30711XUE2	10/24/2019	3.41838 %	241,632,000.00	688,325.00	0.00	0.00	241,632,000.00	688,325.00	0.00
2E-F3	30711XUF9	10/24/2019	3.81838 %	241,632,000.00	768,869.00	0.00	0.00	241,632,000.00	768,869.00	0.00
2E-F4	30711XUG7	10/24/2019	4.21838 %	241,632,000.00	849,413.00	0.00	0.00	241,632,000.00	849,413.00	0.00
2E-F5	30711XUH5	10/24/2019	4.81838 %	241,632,000.00	970,229.00	0.00	0.00	241,632,000.00	970,229.00	0.00
2X-1	30711XUJ1	10/24/2019	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	10/24/2019	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	10/24/2019	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	10/24/2019	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	10/24/2019	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	10/24/2019	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	10/24/2019	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	10/24/2019	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				32,757,914,245.89	33,176,982.39	480,793,354.69	(17,205.98)	32,277,138,097.19	513,970,337.08	204,673.83

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	12,484,482,536.85	22,261,218.65	189,422,632.04	0.00	0.00	211,683,850.68	12,272,798,686.18	0.77370597	211,683,850.68
1M-1	156,644,000.00	33,952,787.77	842,403.96	7,162,359.13	0.00	0.00	8,004,763.09	25,948,024.68	0.16564966	8,004,763.09
1M-1H	8,245,344.00	1,787,188.88	44,342.01	377,008.47	0.00	0.00	421,350.48	1,365,838.40	0.16564966	421,350.48
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	82,317,253.14	0.00	0.00	0.00	9,376.57	9,376.57	82,307,876.57	0.99834076	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	11,687,753,684.44	19,578,990.71	229,385,515.83	0.00	0.00	248,964,506.53	11,438,789,177.91	0.77028811	248,964,506.53
2M-1	117,869,000.00	15,419,298.25	877,186.12	10,255,700.43	0.00	0.00	11,132,886.56	4,286,411.69	0.03636590	11,132,886.56
2M-1H	6,204,224.00	811,619.51	46,172.10	539,825.25	0.00	0.00	585,997.35	225,622.16	0.03636590	585,997.35
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	77,451,304.05	0.00	0.00	0.00	(26,582.55)	(26,582.55)	77,477,886.60	0.99912467	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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Series 2017-C06**

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	32,757,914,245.89	43,650,313.55	437,143,041.15	0.00	(17,205.98)	480,776,148.71	32,277,138,097.19	0.81641395	480,793,354.69

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	787.05101594	1.40339936	11.94164632	0.00000000	0.00000000	13.34504568	773.70597026	0.77370597	13.34504568
1M-1	156,644,000.00	216.75128170	5.37782462	45.72380129	0.00000000	0.00000000	51.10162592	165.64965578	0.16564966	51.10162592
1M-1H	8,245,344.00	216.75128169	5.37782414	45.72380121	0.00000000	0.00000000	51.10162535	165.64965634	0.16564966	51.10162535
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	998.45449249	0.00000000	0.00000000	0.00000000	0.11373167	0.11373167	998.34076082	0.99834076	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

**Connecticut Avenue Securities
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Series 2017-C06**

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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	787.05337647	1.31844931	15.44682149	0.00000000	0.00000000	16.76527079	770.28810567	0.77028811	16.76527079
2M-1	117,869,000.00	130.81724839	7.44204261	87.00931059	0.00000000	0.00000000	94.45135328	36.36589510	0.03636590	94.45135328
2M-1H	6,204,224.00	130.81724806	7.44204271	87.00931011	0.00000000	0.00000000	94.45135282	36.36589524	0.03636590	94.45135282
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	998.78186836	0.00000000	0.00000000	0.00000000	(0.34279822)	(0.34279822)	999.12466658	0.99912467	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 %	12,484,482,536.85	0.00	0.00	0.00	0.00	0.00	0.00	12,272,798,686.18
1M-1	09/25/19 - 10/24/19	30	2.76838 %	33,952,787.77	78,328.52	0.00	0.00	0.00	78,328.52	0.00	25,948,024.68
1M-1H	N/A	N/A	0.00000 %	1,787,188.88	0.00	0.00	0.00	0.00	0.00	0.00	1,365,838.40
1M-2A	09/25/19 - 10/24/19	30	4.66838 %	93,986,000.00	365,635.30	0.00	0.00	0.00	365,635.30	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	09/25/19 - 10/24/19	30	4.66838 %	93,986,000.00	365,635.30	0.00	0.00	0.00	365,635.30	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	09/25/19 - 10/24/19	30	4.66838 %	93,986,000.00	365,635.30	0.00	0.00	0.00	365,635.30	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	09/25/19 - 10/24/19	30	4.66838 %	281,958,000.00	1,096,905.91	0.00	0.00	0.00	1,096,905.91	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	09/25/19 - 10/24/19	30	6.16838 %	78,322,000.00	402,599.88	0.00	0.00	0.00	402,599.88	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 %	82,317,253.14	0.00	0.00	0.00	0.00	0.00	0.00	82,307,876.57
1A-I1	09/25/19 - 10/24/19	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1A-I2	09/25/19 - 10/24/19	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1A-I3	09/25/19 - 10/24/19	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1A-I4	09/25/19 - 10/24/19	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1B-I1	09/25/19 - 10/24/19	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1B-I2	09/25/19 - 10/24/19	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1B-I3	09/25/19 - 10/24/19	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1B-I4	09/25/19 - 10/24/19	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1C-I1	09/25/19 - 10/24/19	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1C-I2	09/25/19 - 10/24/19	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1C-I3	09/25/19 - 10/24/19	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1C-I4	09/25/19 - 10/24/19	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1E-A1	09/25/19 - 10/24/19	30	2.86838 %	93,986,000.00	224,656.30	0.00	0.00	0.00	224,656.30	0.00	93,986,000.00
1E-A2	09/25/19 - 10/24/19	30	3.26838 %	93,986,000.00	255,984.97	0.00	0.00	0.00	255,984.97	0.00	93,986,000.00
1E-A3	09/25/19 - 10/24/19	30	3.66838 %	93,986,000.00	287,313.64	0.00	0.00	0.00	287,313.64	0.00	93,986,000.00
1E-A4	09/25/19 - 10/24/19	30	4.06838 %	93,986,000.00	318,642.30	0.00	0.00	0.00	318,642.30	0.00	93,986,000.00
1E-B1	09/25/19 - 10/24/19	30	2.86838 %	93,986,000.00	224,656.30	0.00	0.00	0.00	224,656.30	0.00	93,986,000.00
1E-B2	09/25/19 - 10/24/19	30	3.26838 %	93,986,000.00	255,984.97	0.00	0.00	0.00	255,984.97	0.00	93,986,000.00
1E-B3	09/25/19 - 10/24/19	30	3.66838 %	93,986,000.00	287,313.64	0.00	0.00	0.00	287,313.64	0.00	93,986,000.00
1E-B4	09/25/19 - 10/24/19	30	4.06838 %	93,986,000.00	318,642.30	0.00	0.00	0.00	318,642.30	0.00	93,986,000.00
1E-C1	09/25/19 - 10/24/19	30	2.86838 %	93,986,000.00	224,656.30	0.00	0.00	0.00	224,656.30	0.00	93,986,000.00
1E-C2	09/25/19 - 10/24/19	30	3.26838 %	93,986,000.00	255,984.97	0.00	0.00	0.00	255,984.97	0.00	93,986,000.00
1E-C3	09/25/19 - 10/24/19	30	3.66838 %	93,986,000.00	287,313.64	0.00	0.00	0.00	287,313.64	0.00	93,986,000.00
1E-C4	09/25/19 - 10/24/19	30	4.06838 %	93,986,000.00	318,642.30	0.00	0.00	0.00	318,642.30	0.00	93,986,000.00
1E-D1	09/25/19 - 10/24/19	30	2.86838 %	187,972,000.00	449,312.60	0.00	0.00	0.00	449,312.60	0.00	187,972,000.00
1E-D2	09/25/19 - 10/24/19	30	3.26838 %	187,972,000.00	511,969.94	0.00	0.00	0.00	511,969.94	0.00	187,972,000.00
1E-D3	09/25/19 - 10/24/19	30	3.66838 %	187,972,000.00	574,627.27	0.00	0.00	0.00	574,627.27	0.00	187,972,000.00
1E-D4	09/25/19 - 10/24/19	30	4.06838 %	187,972,000.00	637,284.60	0.00	0.00	0.00	637,284.60	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	09/25/19 - 10/24/19	30	4.66838 %	187,972,000.00	731,270.60	0.00	0.00	0.00	731,270.60	0.00	187,972,000.00
1E-F1	09/25/19 - 10/24/19	30	2.86838 %	187,972,000.00	449,312.60	0.00	0.00	0.00	449,312.60	0.00	187,972,000.00
1E-F2	09/25/19 - 10/24/19	30	3.26838 %	187,972,000.00	511,969.94	0.00	0.00	0.00	511,969.94	0.00	187,972,000.00
1E-F3	09/25/19 - 10/24/19	30	3.66838 %	187,972,000.00	574,627.27	0.00	0.00	0.00	574,627.27	0.00	187,972,000.00
1E-F4	09/25/19 - 10/24/19	30	4.06838 %	187,972,000.00	637,284.60	0.00	0.00	0.00	637,284.60	0.00	187,972,000.00
1E-F5	09/25/19 - 10/24/19	30	4.66838 %	187,972,000.00	731,270.60	0.00	0.00	0.00	731,270.60	0.00	187,972,000.00
1X-1	09/25/19 - 10/24/19	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1X-2	09/25/19 - 10/24/19	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1X-3	09/25/19 - 10/24/19	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1X-4	09/25/19 - 10/24/19	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
1Y-1	09/25/19 - 10/24/19	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1Y-2	09/25/19 - 10/24/19	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1Y-3	09/25/19 - 10/24/19	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1Y-4	09/25/19 - 10/24/19	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	11,687,753,684.44	0.00	0.00	0.00	0.00	0.00	0.00	11,687,753,684.44
2M-1	09/25/19 - 10/24/19	30	2.76838 %	15,419,298.25	35,572.06	0.00	0.00	0.00	35,572.06	0.00	15,419,298.25
2M-1H	N/A	N/A	0.00000 %	811,619.51	0.00	0.00	0.00	0.00	0.00	0.00	811,619.51
2M-2A	09/25/19 - 10/24/19	30	4.81838 %	119,342,000.00	479,195.92	0.00	0.00	0.00	479,195.92	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	09/25/19 - 10/24/19	30	4.81838 %	120,816,000.00	485,114.50	0.00	0.00	0.00	485,114.50	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	09/25/19 - 10/24/19	30	4.81838 %	120,816,000.00	485,114.50	0.00	0.00	0.00	485,114.50	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	09/25/19 - 10/24/19	30	4.81838 %	360,974,000.00	1,449,424.92	0.00	0.00	0.00	1,449,424.92	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	09/25/19 - 10/24/19	30	6.46838 %	73,668,000.00	397,093.85	0.00	0.00	0.00	397,093.85	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 %	77,451,304.05	0.00	0.00	0.00	0.00	0.00	0.00	77,451,304.05
2A-I1	09/25/19 - 10/24/19	30	1.80000 %	119,342,000.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00	119,342,000.00
2A-I2	09/25/19 - 10/24/19	30	1.40000 %	119,342,000.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00	119,342,000.00
2A-I3	09/25/19 - 10/24/19	30	1.00000 %	119,342,000.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00	119,342,000.00
2A-I4	09/25/19 - 10/24/19	30	0.60000 %	119,342,000.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00	119,342,000.00
2B-I1	09/25/19 - 10/24/19	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2B-I2	09/25/19 - 10/24/19	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2B-I3	09/25/19 - 10/24/19	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2B-I4	09/25/19 - 10/24/19	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2C-I1	09/25/19 - 10/24/19	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	09/25/19 - 10/24/19	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	09/25/19 - 10/24/19	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	09/25/19 - 10/24/19	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	09/25/19 - 10/24/19	30	3.01838 %	119,342,000.00	300,182.92	0.00	0.00	0.00	300,182.92	0.00	119,342,000.00
2E-A2	09/25/19 - 10/24/19	30	3.41838 %	119,342,000.00	339,963.59	0.00	0.00	0.00	339,963.59	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	09/25/19 - 10/24/19	30	3.81838 %	119,342,000.00	379,744.25	0.00	0.00	0.00	379,744.25	0.00	119,342,000.00
2E-A4	09/25/19 - 10/24/19	30	4.21838 %	119,342,000.00	419,524.92	0.00	0.00	0.00	419,524.92	0.00	119,342,000.00
2E-B1	09/25/19 - 10/24/19	30	3.01838 %	120,816,000.00	303,890.50	0.00	0.00	0.00	303,890.50	0.00	120,816,000.00
2E-B2	09/25/19 - 10/24/19	30	3.41838 %	120,816,000.00	344,162.50	0.00	0.00	0.00	344,162.50	0.00	120,816,000.00
2E-B3	09/25/19 - 10/24/19	30	3.81838 %	120,816,000.00	384,434.50	0.00	0.00	0.00	384,434.50	0.00	120,816,000.00
2E-B4	09/25/19 - 10/24/19	30	4.21838 %	120,816,000.00	424,706.50	0.00	0.00	0.00	424,706.50	0.00	120,816,000.00
2E-C1	09/25/19 - 10/24/19	30	3.01838 %	120,816,000.00	303,890.50	0.00	0.00	0.00	303,890.50	0.00	120,816,000.00
2E-C2	09/25/19 - 10/24/19	30	3.41838 %	120,816,000.00	344,162.50	0.00	0.00	0.00	344,162.50	0.00	120,816,000.00
2E-C3	09/25/19 - 10/24/19	30	3.81838 %	120,816,000.00	384,434.50	0.00	0.00	0.00	384,434.50	0.00	120,816,000.00
2E-C4	09/25/19 - 10/24/19	30	4.21838 %	120,816,000.00	424,706.50	0.00	0.00	0.00	424,706.50	0.00	120,816,000.00
2E-D1	09/25/19 - 10/24/19	30	3.01838 %	240,158,000.00	604,073.42	0.00	0.00	0.00	604,073.42	0.00	240,158,000.00
2E-D2	09/25/19 - 10/24/19	30	3.41838 %	240,158,000.00	684,126.09	0.00	0.00	0.00	684,126.09	0.00	240,158,000.00
2E-D3	09/25/19 - 10/24/19	30	3.81838 %	240,158,000.00	764,178.75	0.00	0.00	0.00	764,178.75	0.00	240,158,000.00
2E-D4	09/25/19 - 10/24/19	30	4.21838 %	240,158,000.00	844,231.42	0.00	0.00	0.00	844,231.42	0.00	240,158,000.00
2E-D5	09/25/19 - 10/24/19	30	4.81838 %	240,158,000.00	964,310.42	0.00	0.00	0.00	964,310.42	0.00	240,158,000.00
2E-F1	09/25/19 - 10/24/19	30	3.01838 %	241,632,000.00	607,781.00	0.00	0.00	0.00	607,781.00	0.00	241,632,000.00
2E-F2	09/25/19 - 10/24/19	30	3.41838 %	241,632,000.00	688,325.00	0.00	0.00	0.00	688,325.00	0.00	241,632,000.00
2E-F3	09/25/19 - 10/24/19	30	3.81838 %	241,632,000.00	768,869.00	0.00	0.00	0.00	768,869.00	0.00	241,632,000.00
2E-F4	09/25/19 - 10/24/19	30	4.21838 %	241,632,000.00	849,413.00	0.00	0.00	0.00	849,413.00	0.00	241,632,000.00
2E-F5	09/25/19 - 10/24/19	30	4.81838 %	241,632,000.00	970,229.00	0.00	0.00	0.00	970,229.00	0.00	241,632,000.00
2X-1	09/25/19 - 10/24/19	30	1.80000 %	240,158,000.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00	240,158,000.00
2X-2	09/25/19 - 10/24/19	30	1.40000 %	240,158,000.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00	240,158,000.00
2X-3	09/25/19 - 10/24/19	30	1.00000 %	240,158,000.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00	240,158,000.00
2X-4	09/25/19 - 10/24/19	30	0.60000 %	240,158,000.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00	240,158,000.00
2Y-1	09/25/19 - 10/24/19	30	1.80000 %	241,632,000.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00	241,632,000.00
2Y-2	09/25/19 - 10/24/19	30	1.40000 %	241,632,000.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00	241,632,000.00
2Y-3	09/25/19 - 10/24/19	30	1.00000 %	241,632,000.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00	241,632,000.00
2Y-4	09/25/19 - 10/24/19	30	0.60000 %	241,632,000.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00	241,632,000.00
Totals					33,176,982.39	0.00	0.00	0.00	33,176,982.39	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 %	787.05101594	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	773.70597026
1M-1	156,644,000.00	2.76838 %	216.75128170	0.50004162	0.00000000	0.00000000	0.00000000	0.50004162	0.00000000	165.64965578
1M-1H	8,245,344.00	0.00000 %	216.75128169	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	165.64965634
1M-2A	93,986,000.00	4.66838 %	1000.00000000	3.89031664	0.00000000	0.00000000	0.00000000	3.89031664	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	4.66838 %	1000.00000000	3.89031664	0.00000000	0.00000000	0.00000000	3.89031664	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	4.66838 %	1000.00000000	3.89031664	0.00000000	0.00000000	0.00000000	3.89031664	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	4.66838 %	1000.00000000	3.89031668	0.00000000	0.00000000	0.00000000	3.89031668	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	6.16838 %	1000.00000000	5.14031664	0.00000000	0.00000000	0.00000000	5.14031664	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 %	998.45449249	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.34076082
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.86838 %	1000.00000000	2.39031664	0.00000000	0.00000000	0.00000000	2.39031664	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.66838 %	1000.00000000	3.05698338	0.00000000	0.00000000	0.00000000	3.05698338	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.06838 %	1000.00000000	3.39031664	0.00000000	0.00000000	0.00000000	3.39031664	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.86838 %	1000.00000000	2.39031664	0.00000000	0.00000000	0.00000000	2.39031664	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.66838 %	1000.00000000	3.05698338	0.00000000	0.00000000	0.00000000	3.05698338	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.06838 %	1000.00000000	3.39031664	0.00000000	0.00000000	0.00000000	3.39031664	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.86838 %	1000.00000000	2.39031664	0.00000000	0.00000000	0.00000000	2.39031664	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.66838 %	1000.00000000	3.05698338	0.00000000	0.00000000	0.00000000	3.05698338	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.06838 %	1000.00000000	3.39031664	0.00000000	0.00000000	0.00000000	3.39031664	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.86838 %	1000.00000000	2.39031664	0.00000000	0.00000000	0.00000000	2.39031664	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.66838 %	1000.00000000	3.05698333	0.00000000	0.00000000	0.00000000	3.05698333	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.06838 %	1000.00000000	3.39031664	0.00000000	0.00000000	0.00000000	3.39031664	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	4.66838 %	1000.00000000	3.89031664	0.00000000	0.00000000	0.00000000	3.89031664	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.86838 %	1000.00000000	2.39031664	0.00000000	0.00000000	0.00000000	2.39031664	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.66838 %	1000.00000000	3.05698333	0.00000000	0.00000000	0.00000000	3.05698333	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.06838 %	1000.00000000	3.39031664	0.00000000	0.00000000	0.00000000	3.39031664	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.66838 %	1000.00000000	3.89031664	0.00000000	0.00000000	0.00000000	3.89031664	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	787.05337647	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	770.28810567
2M-1	117,869,000.00	2.76838 %	130.81724839	0.30179318	0.00000000	0.00000000	0.00000000	0.30179318	0.00000000	36.36589510
2M-1H	6,204,224.00	0.00000 %	130.81724806	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	36.36589524
2M-2A	119,342,000.00	4.81838 %	1000.00000000	4.01531665	0.00000000	0.00000000	0.00000000	4.01531665	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	4.81838 %	1000.00000000	4.01531668	0.00000000	0.00000000	0.00000000	4.01531668	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	4.81838 %	1000.00000000	4.01531668	0.00000000	0.00000000	0.00000000	4.01531668	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	4.81838 %	1000.00000000	4.01531667	0.00000000	0.00000000	0.00000000	4.01531667	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	6.46838 %	1000.00000000	5.39031669	0.00000000	0.00000000	0.00000000	5.39031669	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 %	998.78186836	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.12466658
2A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2A-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
2A-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
2A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	3.01838 %	1000.00000000	2.51531665	0.00000000	0.00000000	0.00000000	2.51531665	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.41838 %	1000.00000000	2.84865001	0.00000000	0.00000000	0.00000000	2.84865001	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	3.81838 %	1000.00000000	3.18198329	0.00000000	0.00000000	0.00000000	3.18198329	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.21838 %	1000.00000000	3.51531665	0.00000000	0.00000000	0.00000000	3.51531665	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.01838 %	1000.00000000	2.51531668	0.00000000	0.00000000	0.00000000	2.51531668	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.41838 %	1000.00000000	2.84865001	0.00000000	0.00000000	0.00000000	2.84865001	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.81838 %	1000.00000000	3.18198335	0.00000000	0.00000000	0.00000000	3.18198335	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.21838 %	1000.00000000	3.51531668	0.00000000	0.00000000	0.00000000	3.51531668	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.01838 %	1000.00000000	2.51531668	0.00000000	0.00000000	0.00000000	2.51531668	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.41838 %	1000.00000000	2.84865001	0.00000000	0.00000000	0.00000000	2.84865001	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.81838 %	1000.00000000	3.18198335	0.00000000	0.00000000	0.00000000	3.18198335	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.21838 %	1000.00000000	3.51531668	0.00000000	0.00000000	0.00000000	3.51531668	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.01838 %	1000.00000000	2.51531667	0.00000000	0.00000000	0.00000000	2.51531667	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.41838 %	1000.00000000	2.84865001	0.00000000	0.00000000	0.00000000	2.84865001	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.81838 %	1000.00000000	3.18198332	0.00000000	0.00000000	0.00000000	3.18198332	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.21838 %	1000.00000000	3.51531667	0.00000000	0.00000000	0.00000000	3.51531667	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.81838 %	1000.00000000	4.01531667	0.00000000	0.00000000	0.00000000	4.01531667	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.01838 %	1000.00000000	2.51531668	0.00000000	0.00000000	0.00000000	2.51531668	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.41838 %	1000.00000000	2.84865001	0.00000000	0.00000000	0.00000000	2.84865001	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.81838 %	1000.00000000	3.18198335	0.00000000	0.00000000	0.00000000	3.18198335	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.21838 %	1000.00000000	3.51531668	0.00000000	0.00000000	0.00000000	3.51531668	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.81838 %	1000.00000000	4.01531668	0.00000000	0.00000000	0.00000000	4.01531668	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2X-2	0.00	1.40000 %	1000.00000000	1.16666665	0.00000000	0.00000000	0.00000000	1.16666665	0.00000000	1000.00000000
2X-3	0.00	1.00000 %	1000.00000000	0.83333335	0.00000000	0.00000000	0.00000000	0.83333335	0.00000000	1000.00000000
2X-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	22,616,741.45
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>22,616,741.45</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	22,597,574.79
Total Withdrawals (Pool Distribution Amount)	<u>22,616,741.45</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.018380%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	220,119,340.83
Total Principal Reduction Cumulative	3,727,268,487.15
Scheduled Principal Current	23,147,964.62
Scheduled Principal Cumulative	610,713,888.09
Unscheduled Principal Current	196,961,999.64
Unscheduled Principal Cumulative	3,116,417,803.63
Senior Reduction Amount	211,683,850.68
Subordinate Reduction Amount	8,426,113.57
Calculated Tranche Write-Down Amount	9,376.57
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,779.47
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
<u>Group 2</u>	
Total Principal Reduction Current	260,656,807.89
Total Principal Reduction Cumulative	3,530,853,922.63
Scheduled Principal Current	20,502,348.93
Scheduled Principal Cumulative	551,693,118.49
Unscheduled Principal Current	240,181,041.51
Unscheduled Principal Cumulative	2,979,095,496.22
Senior Reduction Amount	248,964,506.53
Subordinate Reduction Amount	11,718,883.91
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	26,582.55
Modification Loss Amount	23,552.65
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	57619
Period Reference Pool Removal Loan Count	801
Period Ending Loan Count	56818
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	12,761,665,917.51
Period PIF Loan Count Current	799
PIF Loan Count Cumulative	12489
Period PIF Loan UPB Current	190,428,105.54
PIF Loan UPB Cumulative	2,917,041,049.54
Period Partial Prepayment Amount	6,857,375.67
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	160,767.72
Credit Event Amount Cumulative	753,674.26
Total Active Modified Loan Count	228
Total Active Modified Loan UPB	51,274,877.41

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	55726
Period Reference Pool Removal Loan Count	943
Period Ending Loan Count	54783
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	11,978,299,113.65
Period PIF Loan Count Current	941
PIF Loan Count Cumulative	11648
Period PIF Loan UPB Current	235,529,480.54
PIF Loan UPB Cumulative	2,842,446,099.06
Period Partial Prepayment Amount	4,705,519.99
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	43
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,741,105.18
Credit Event Amount Current	449,403.16
Credit Event Amount Cumulative	2,726,290.79
Total Active Modified Loan Count	398
Total Active Modified Loan UPB	97,207,310.04
Structural Reporting	
Group 1	
Senior Percentage	96.169227%
Subordinate Percentage	3.830773%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.496330%
Subordinate Percentage	4.503670%
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%	3.560000%	3.620000%
1M-1H	0.00	0.00	2.800000%	3.560000%	3.620000%
1M-2	0.00	0.00	1.000000%	1.270000%	1.290000%
1M-2H	0.00	0.00	1.000000%	1.270000%	1.290000%
1B-1H	0.00	0.00	0.500000%	0.630000%	0.640000%
1B-1	0.00	0.00	0.500000%	0.630000%	0.640000%
1B-2H	9,376.57	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%	4.370000%	4.470000%
2M-1H	0.00	0.00	3.450000%	4.370000%	4.470000%
2M-2	0.00	0.00	1.000000%	1.270000%	1.290000%
2M-2H	0.00	0.00	1.000000%	1.270000%	1.290000%
2B-1	0.00	0.00	0.500000%	0.630000%	0.650000%
2B-1H	0.00	0.00	0.500000%	0.630000%	0.650000%
2B-2H	0.00	26,582.55	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	387	82,455,908.26	0.681122%	0.646122%
60 Days	69	14,516,363.04	0.121440%	0.113750%
90 Days	30	6,489,479.59	0.052800%	0.050851%
120 Days	21	3,708,265.78	0.036960%	0.029058%
150 Days	18	3,495,565.24	0.031680%	0.027391%
180+ Days	68	16,206,690.81	0.119680%	0.126995%
	593	126,872,272.72	1.043683%	0.994167%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	548	117,372,934.64	1.000310%	0.979880%
60 Days	130	25,622,483.63	0.237300%	0.213908%
90 Days	50	12,037,395.76	0.091269%	0.100493%
120 Days	53	11,139,814.00	0.096745%	0.093000%
150 Days	31	6,628,923.18	0.056587%	0.055341%
180+ Days	92	18,496,295.91	0.167935%	0.154415%
	904	191,297,847.12	1.650147%	1.597037%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.025%
3 Month Average	0.016%
12 Month Average	0.009%

CDR	
Current Month	0.015%
3 Month Average	0.010%
12 Month Average	0.005%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.073%
3 Month Average	0.049%
12 Month Average	0.038%

CDR	
Current Month	0.044%
3 Month Average	0.029%
12 Month Average	0.020%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

**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	22	5,127,218.12	2,779.47	0.054	2,779.47	0.00
2	220	54,106,452.98	23,552.65	0.044	23,552.65	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43801646	135,261.75	98.63	0.073	98.63	0.00
1	43809028	398,700.24	456.84	0.115	456.84	0.00
1	43808863	144,265.36	6.01	0.004	6.01	0.00
1	43808459	359,908.86	112.47	0.031	112.47	0.00
1	43807625	357,647.04	431.09	0.121	431.09	0.00
1	43805054	234,499.81	4.81	0.002	4.81	0.00
1	43743840	152,699.94	161.95	0.106	161.95	0.00
1	43798911	94,715.29	98.66	0.104	98.66	0.00
1	43797346	374,986.58	78.12	0.021	78.12	0.00
1	43797152	113,504.47	35.12	0.031	35.12	0.00
1	43794105	405,120.12	168.80	0.042	168.80	0.00
1	43764167	183,509.90	60.74	0.033	60.74	0.00
1	43806483	90,596.48	74.74	0.082	74.74	0.00
1	43793312	466,652.91	313.60	0.067	313.60	0.00
1	43762430	232,236.70	76.43	0.033	76.43	0.00
1	43747774	205,529.75	8.11	0.004	8.11	0.00
1	43765536	253,411.30	79.19	0.031	79.19	0.00
1	43780989	89,172.53	73.57	0.083	73.57	0.00
1	43781034	124,750.07	64.45	0.052	64.45	0.00
1	43790013	263,116.01	54.82	0.021	54.82	0.00
1	43793126	168,701.73	52.10	0.031	52.10	0.00
1	43750423	278,231.28	269.22	0.097	269.22	0.00
2	43830458	332,142.27	152.77	0.046	152.77	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43830677	92,717.07	48.29	0.052	48.29	0.00
2	43830465	213,925.18	100.89	0.047	100.89	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43830504	224,683.14	163.83	0.073	163.83	0.00
2	43830697	410,825.67	179.99	0.044	179.99	0.00
2	43830892	389,957.62	69.73	0.018	69.73	0.00
2	43831472	208,916.38	198.42	0.095	198.42	0.00
2	43832303	229,656.93	143.54	0.063	143.54	0.00
2	43830443	375,315.38	150.28	0.040	150.28	0.00
2	43832276	323,212.22	101.00	0.031	101.00	0.00
2	43829899	154,765.35	26.53	0.017	26.53	0.00
2	43829795	217,864.27	313.73	0.144	313.73	0.00
2	43829370	346,198.53	60.66	0.018	60.66	0.00
2	43829022	189,854.76	105.87	0.056	105.87	0.00
2	43828910	426,855.13	314.19	0.074	314.19	0.00
2	43828856	74,602.67	27.92	0.037	27.92	0.00
2	43828742	339,568.40	114.02	0.034	114.02	0.00
2	43828322	137,701.93	57.38	0.042	57.38	0.00
2	43828096	105,094.91	89.06	0.085	89.06	0.00
2	43832708	240,114.57	100.05	0.042	100.05	0.00
2	43827268	243,294.29	27.93	0.011	27.93	0.00
2	43836131	635,475.91	518.87	0.082	518.87	0.00
2	43827637	282,148.31	29.39	0.010	29.39	0.00
2	43836090	70,682.23	45.24	0.064	45.24	0.00
2	43839771	303,270.13	85.53	0.028	85.53	0.00
2	43838945	199,742.56	257.22	0.129	257.22	0.00
2	43838891	339,342.92	316.00	0.093	316.00	0.00
2	43837876	182,707.47	5.99	0.003	5.99	0.00
2	43837815	270,759.22	225.63	0.083	225.63	0.00
2	43837415	425,314.33	111.53	0.026	111.53	0.00
2	43837183	289,767.71	78.65	0.027	78.65	0.00
2	43837149	204,705.44	108.54	0.053	108.54	0.00
2	43836552	158,150.58	32.95	0.021	32.95	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43836517	174,705.95	52.00	0.030	52.00	0.00
2	43836074	79,390.69	117.28	0.148	117.28	0.00
2	43823409	242,925.52	154.24	0.063	154.24	0.00
2	43833611	88,939.20	46.32	0.052	46.32	0.00
2	43826648	93,522.13	40.52	0.043	40.52	0.00
2	43835997	156,122.92	97.58	0.063	97.58	0.00
2	43835530	216,412.55	45.09	0.021	45.09	0.00
2	43835145	315,324.05	116.99	0.037	116.99	0.00
2	43835128	293,360.00	120.64	0.041	120.64	0.00
2	43834924	218,333.00	169.95	0.078	169.95	0.00
2	43834864	203,102.23	150.48	0.074	150.48	0.00
2	43834160	126,595.22	27.25	0.022	27.25	0.00
2	43834118	139,978.35	57.24	0.041	57.24	0.00
2	43833686	194,030.80	80.85	0.042	80.85	0.00
2	43836143	414,503.63	528.60	0.128	528.60	0.00
2	43814648	67,617.17	48.39	0.072	48.39	0.00
2	43824052	170,010.66	64.26	0.038	64.26	0.00
2	43818725	115,662.17	38.30	0.033	38.30	0.00
2	43818673	163,956.37	17.08	0.010	17.08	0.00
2	43818584	183,499.43	93.16	0.051	93.16	0.00
2	43818443	34,623.41	18.48	0.053	18.48	0.00
2	43818151	135,937.64	64.00	0.047	64.00	0.00
2	43818038	146,063.23	52.93	0.036	52.93	0.00
2	43818031	136,701.72	27.79	0.020	27.79	0.00
2	43817462	205,799.07	62.31	0.030	62.31	0.00
2	43816926	279,447.31	107.22	0.038	107.22	0.00
2	43818991	200,929.58	74.10	0.037	74.10	0.00
2	43815407	326,224.84	101.95	0.031	101.95	0.00
2	43819333	261,338.66	139.16	0.053	139.16	0.00
2	43814490	325,036.50	59.53	0.018	59.53	0.00
2	43813964	190,911.94	19.89	0.010	19.89	0.00
2	43812860	107,726.58	1.50	0.001	1.50	0.00
2	43811815	74,493.31	72.08	0.097	72.08	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	43811806	60,199.38	30.48	0.051	30.48	0.00
2	43811403	223,723.96	56.85	0.025	56.85	0.00
2	43811359	387,190.79	168.56	0.044	168.56	0.00
2	43810652	313,213.44	3.24	0.001	3.24	0.00
2	43810281	376,767.88	256.67	0.068	256.67	0.00
2	43810156	211,293.81	88.04	0.042	88.04	0.00
2	43816083	237,173.73	108.76	0.046	108.76	0.00
2	43823119	329,127.10	239.99	0.073	239.99	0.00
2	43826571	276,711.55	288.24	0.104	288.24	0.00
2	43826535	318,473.58	160.17	0.050	160.17	0.00
2	43826301	205,003.25	52.94	0.026	52.94	0.00
2	43826271	338,820.26	92.47	0.027	92.47	0.00
2	43826233	218,061.52	50.03	0.023	50.03	0.00
2	43825510	217,013.42	90.42	0.042	90.42	0.00
2	43825485	127,950.25	15.76	0.012	15.76	0.00
2	43824656	139,012.98	86.88	0.062	86.88	0.00
2	43841037	215,107.07	94.64	0.044	94.64	0.00
2	43823780	135,883.43	13.27	0.010	13.27	0.00
2	43818784	317,508.19	155.53	0.049	155.53	0.00
2	43823305	323,686.55	125.81	0.039	125.81	0.00
2	43826576	234,391.85	144.68	0.062	144.68	0.00
2	43822741	155,660.36	43.48	0.028	43.48	0.00
2	43822161	424,007.69	88.33	0.021	88.33	0.00
2	43821855	175,333.94	18.26	0.010	18.26	0.00
2	43821562	315,714.79	84.52	0.027	84.52	0.00
2	43820718	182,306.06	56.67	0.031	56.67	0.00
2	43820684	225,806.82	164.12	0.073	164.12	0.00
2	43820673	171,138.80	97.55	0.057	97.55	0.00
2	43820601	144,178.69	96.06	0.067	96.06	0.00
2	43820337	161,387.52	70.27	0.044	70.27	0.00
2	43819757	194,509.80	172.48	0.089	172.48	0.00
2	43841064	115,682.90	53.95	0.047	53.95	0.00
2	43861739	355,107.81	58.06	0.016	58.06	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43840199	397,964.90	232.61	0.058	232.61	0.00
2	43865251	112,984.23	9.53	0.008	9.53	0.00
2	43863569	247,808.95	88.76	0.036	88.76	0.00
2	43863485	517,015.64	128.52	0.025	128.52	0.00
2	43863440	420,415.80	242.22	0.058	242.22	0.00
2	43862745	294,043.45	199.37	0.068	199.37	0.00
2	43862402	162,215.45	86.12	0.053	86.12	0.00
2	43862302	229,098.66	167.05	0.073	167.05	0.00
2	43862164	371,360.21	234.24	0.063	234.24	0.00
2	43862125	319,551.05	203.03	0.064	203.03	0.00
2	43862041	349,751.09	10.71	0.003	10.71	0.00
2	43862035	271,281.59	169.55	0.062	169.55	0.00
2	43865594	155,525.78	64.80	0.042	64.80	0.00
2	43861777	239,213.83	180.01	0.075	180.01	0.00
2	43865894	101,673.93	51.11	0.050	51.11	0.00
2	43861008	399,780.28	202.25	0.051	202.25	0.00
2	43860712	169,255.47	93.72	0.055	93.72	0.00
2	43860503	437,665.81	204.20	0.047	204.20	0.00
2	43858827	163,378.16	68.07	0.042	68.07	0.00
2	43857123	249,085.65	25.95	0.010	25.95	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43856237	413,409.42	13.49	0.003	13.49	0.00
2	43856088	194,242.61	142.31	0.073	142.31	0.00
2	43855733	145,047.49	54.64	0.038	54.64	0.00
2	43855655	184,113.37	40.40	0.022	40.40	0.00
2	43855514	65,395.33	34.06	0.052	34.06	0.00
2	43855005	298,319.05	32.21	0.011	32.21	0.00
2	43854633	260,596.26	81.44	0.031	81.44	0.00
2	43862024	125,952.68	65.60	0.052	65.60	0.00
2	43871515	273,228.30	199.23	0.073	199.23	0.00
2	43875511	372,570.20	232.86	0.063	232.86	0.00
2	43875397	115,171.29	55.29	0.048	55.29	0.00
2	43875350	289,040.65	90.33	0.031	90.33	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	43874891	202,957.88	73.95	0.036	73.95	0.00
2	43874656	389,294.13	185.52	0.048	185.52	0.00
2	43874498	245,471.28	62.16	0.025	62.16	0.00
2	43873507	50,743.05	15.65	0.031	15.65	0.00
2	43873489	212,228.25	110.54	0.052	110.54	0.00
2	43873365	183,529.52	89.39	0.049	89.39	0.00
2	43873145	90,065.34	37.62	0.042	37.62	0.00
2	43873081	309,336.84	235.00	0.076	235.00	0.00
2	43872136	145,772.91	83.47	0.057	83.47	0.00
2	43865301	287,519.91	177.12	0.062	177.12	0.00
2	43871516	413,051.06	231.12	0.056	231.12	0.00
2	43854531	370,900.87	138.81	0.037	138.81	0.00
2	43871231	331,799.35	276.50	0.083	276.50	0.00
2	43871090	426,394.85	53.93	0.013	53.93	0.00
2	43871081	94,502.70	60.87	0.064	60.87	0.00
2	43870820	379,273.12	79.02	0.021	79.02	0.00
2	43870369	238,874.79	18.89	0.008	18.89	0.00
2	43869592	432,359.59	180.15	0.042	180.15	0.00
2	43869417	152,478.33	79.42	0.052	79.42	0.00
2	43869405	364,973.99	190.09	0.052	190.09	0.00
2	43868873	228,321.66	95.13	0.042	95.13	0.00
2	43868277	289,829.74	211.33	0.073	211.33	0.00
2	43868265	146,147.09	152.24	0.104	152.24	0.00
2	43867128	375,926.98	156.64	0.042	156.64	0.00
2	43866196	117,867.10	25.66	0.022	25.66	0.00
2	43872042	90,024.12	42.70	0.047	42.70	0.00
2	43843439	275,422.26	116.41	0.042	116.41	0.00
2	43845319	279,531.32	84.34	0.030	84.34	0.00
2	43845163	234,152.63	39.39	0.017	39.39	0.00
2	43845034	247,272.10	206.06	0.083	206.06	0.00
2	43844996	191,634.34	72.05	0.038	72.05	0.00
2	43844906	281,021.97	131.62	0.047	131.62	0.00
2	43844901	310,253.03	146.23	0.047	146.23	0.00

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Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43844880	371,621.33	270.97	0.073	270.97	0.00
2	43844687	130,276.04	97.65	0.075	97.65	0.00
2	43844664	138,372.09	38.10	0.028	38.10	0.00
2	43844350	347,311.71	289.43	0.083	289.43	0.00
2	43843644	345,657.84	185.13	0.054	185.13	0.00
2	43843495	275,096.71	4.77	0.002	4.77	0.00
2	43854594	410,726.86	155.67	0.038	155.67	0.00
2	43843470	195,301.07	91.45	0.047	91.45	0.00
2	43845908	589,633.70	31.75	0.005	31.75	0.00
2	43843418	219,435.03	8.59	0.004	8.59	0.00
2	43842796	166,644.10	69.44	0.042	69.44	0.00
2	43842734	282,217.20	157.72	0.056	157.72	0.00
2	43842682	285,393.40	118.91	0.042	118.91	0.00
2	43842666	404,128.53	42.10	0.010	42.10	0.00
2	43842399	374,908.28	113.90	0.030	113.90	0.00
2	43841995	113,710.92	15.91	0.014	15.91	0.00
2	43841754	265,089.49	153.88	0.058	153.88	0.00
2	43841681	410,198.08	208.63	0.051	208.63	0.00
2	43841387	148,622.85	66.37	0.045	66.37	0.00
2	43841361	368,732.87	50.95	0.014	50.95	0.00
2	43841313	161,035.00	134.20	0.083	134.20	0.00
2	43841176	266,535.49	87.38	0.033	87.38	0.00
2	43843491	165,340.28	18.15	0.011	18.15	0.00
2	43849415	410,674.17	95.26	0.023	95.26	0.00
2	43876485	350,223.83	182.41	0.052	182.41	0.00
2	43853380	346,794.50	42.40	0.012	42.40	0.00
2	43852701	252,934.75	184.43	0.073	184.43	0.00
2	43852465	109,769.00	67.80	0.062	67.80	0.00
2	43852439	320,928.44	267.44	0.083	267.44	0.00
2	43852243	81,118.34	43.75	0.054	43.75	0.00
2	43851792	102,264.77	76.79	0.075	76.79	0.00
2	43851263	403,742.31	113.08	0.028	113.08	0.00
2	43850946	361,660.28	5.43	0.002	5.43	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	43850765	298,196.15	153.19	0.051	153.19	0.00
2	43850738	157,660.11	82.11	0.052	82.11	0.00
2	43850535	231,546.50	120.60	0.052	120.60	0.00
2	43849990	198,002.42	17.13	0.009	17.13	0.00
2	43845340	255,101.84	80.83	0.032	80.83	0.00
2	43848224	322,567.21	67.20	0.021	67.20	0.00
2	43854538	374,739.15	66.16	0.018	66.16	0.00
2	43846554	118,057.57	4.45	0.004	4.45	0.00
2	43846610	343,921.58	214.95	0.062	214.95	0.00
2	43846764	422,051.84	34.05	0.008	34.05	0.00
2	43846856	104,475.67	18.43	0.018	18.43	0.00
2	43849854	172,587.04	168.26	0.097	168.26	0.00
2	43846973	313,729.05	150.45	0.048	150.45	0.00
2	43849696	152,814.93	45.74	0.030	45.74	0.00
2	43848445	251,163.74	78.49	0.031	78.49	0.00
2	43848608	416,721.60	187.88	0.045	187.88	0.00
2	43848927	192,667.79	47.04	0.024	47.04	0.00
2	43849270	241,567.74	54.25	0.022	54.25	0.00
2	43849330	222,367.31	46.33	0.021	46.33	0.00
2	43845780	227,343.88	94.73	0.042	94.73	0.00
2	43846913	183,035.75	40.63	0.022	40.63	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/7/2019

**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

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	610,170.88	62,494.62	10.242

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	773,849.06	(79,700.60)	4,964.49	0.642

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43785720	104,145.84	6,499.79	6.241
43797868	56,621.88	2,875.28	5.078
43864192	374,485.77	49,034.17	13.094
43869608	74,917.39	4,085.38	5.453

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43775162	164,527.69	1.50	60,609.89	36.839
43823769	117,851.46	13.65	2,475.89	2.101
43833880	316,948.69	(79,717.40)	(2,549.26)	(0.804)
43876272	174,521.22	1.65	(55,572.03)	(31.843)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
22	3,479,965.05	204,673,.86	5.881

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43765027	58,833.71	16,851.37	28.642
43742158	155,812.77	4,761.59	3.056
43797868	56,621.88	2,875.28	5.078
43801094	152,182.02	21,497.92	14.126
43775162	164,527.69	60,609.89	36.839
43785720	104,145.84	6,499.79	6.241
43800102	61,550.35	23,699.59	38.504
43864192	374,485.77	49,034.17	13.094
43812998	79,566.22	5,145.88	6.467
43838337	231,374.80	4,924.60	2.128
43823769	117,851.46	2,475.89	2.101
43854079	154,005.35	2,623.59	1.704
43832426	294,057.73	7,820.87	2.660
43848554	302,025.92	2,840.93	0.941
43833880	316,948.69	(2,549.26)	(0.804)
43824792	88,515.53	(13,390.19)	(15.128)
43819652	101,992.82	39,580.42	38.807
43869608	74,917.39	4,085.38	5.453
43819872	187,610.26	2,614.00	1.393
43872601	122,196.42	5,468.57	4.475
43828564	106,221.21	12,775.61	12.027
43876272	174,521.22	(55,572.03)	(31.843)

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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	3	69,981.92	9,376.57	0.000 %	0	0.00	0.00	0.000 %	3	69,981.92	9,376.57	0.000 %
Group 2	5	77,184.73	(26,582.55)	(0.000 %)	0	0.00	0.00	0.000 %	5	77,184.73	(26,582.55)	(0.000 %)
Total	8	147,166.65	(17,205.98)	(0.000 %)	0	0.00	0.00	0.000 %	8	147,166.65	(17,205.98)	(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	1.50	60,609.89
Group 1	0043785720	106,000.00	4.250 %	IA	80.00	360	6,499.79	09/30/2019	6,499.79	6,499.79
Group 1	0043797868	57,000.00	4.500 %	WI	79.00	360	2,875.28	09/30/2019	2,875.28	2,875.28
Group 2	0043823769	121,000.00	4.500 %	IA	97.00	360	2,462.24	08/31/2019	13.65	2,475.89
Group 2	0043833880	325,000.00	4.125 %	MD	97.00	360	77,176.62	05/31/2019	(79,717.40)	(2,549.26)
Group 2	0043864192	380,000.00	4.250 %	IL	95.00	360	49,034.17	09/30/2019	49,034.17	49,034.17
Group 2	0043869608	76,000.00	4.125 %	IN	97.00	360	4,085.38	09/30/2019	4,085.38	4,085.38
Group 2	0043876272	176,000.00	4.500 %	GA	90.00	360	(55,573.68)	08/31/2019	1.65	(55,572.03)

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

* This data is currently not provided for reporting.

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

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

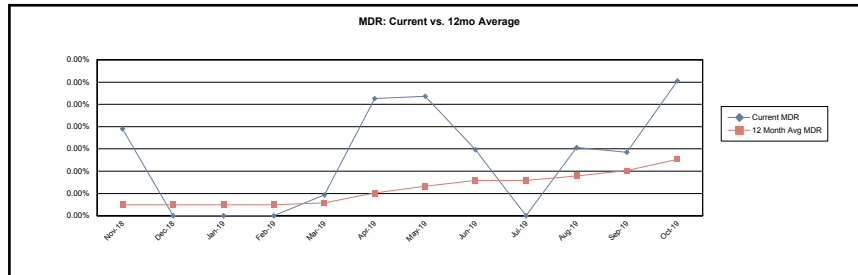
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Realized Loss Report - Collateral

Summary

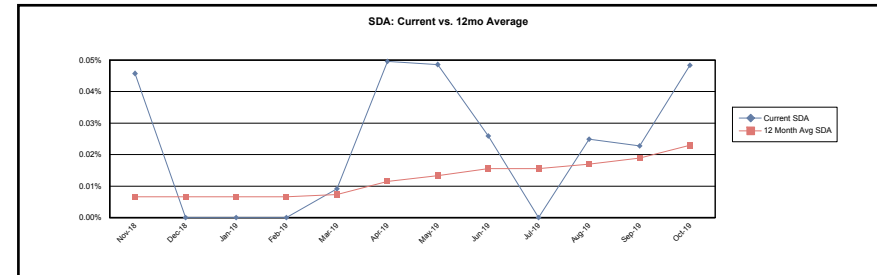
MDR

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



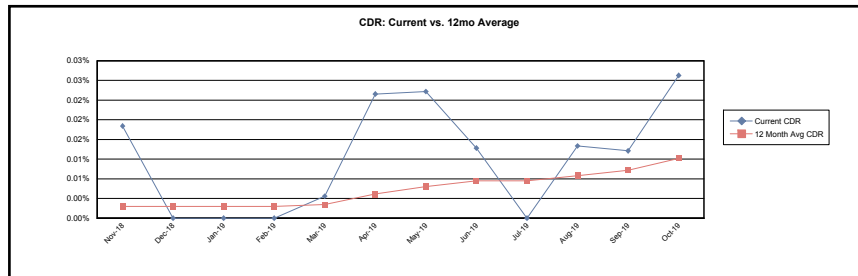
SDA

Current Month 0.048 %
3 Month Average 0.032 %
12 Month Average 0.023 %



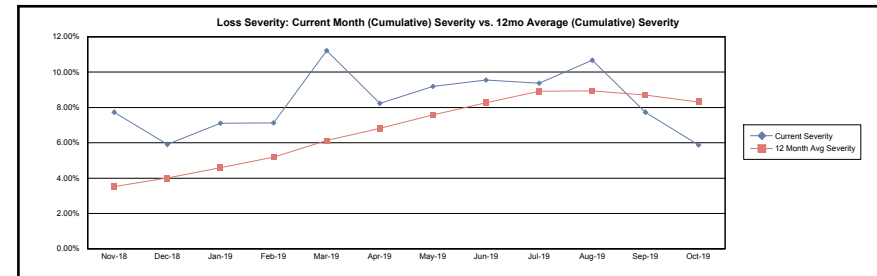
CDR

Current Month 0.029 %
3 Month Average 0.019 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 5.881 %
3 Month Average (Cumulative) 8.095 %
12 Month Average (Cumulative) 8.312 %



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

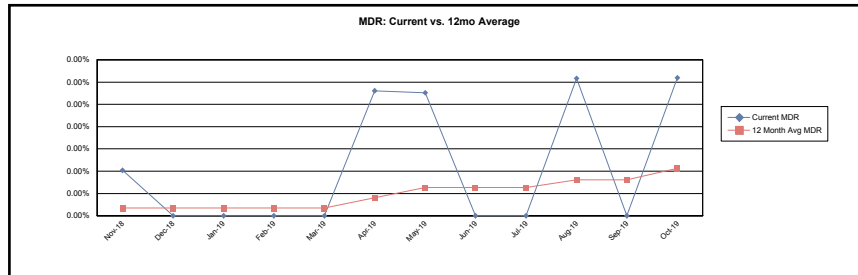
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Realized Loss Report - Collateral

Group 1

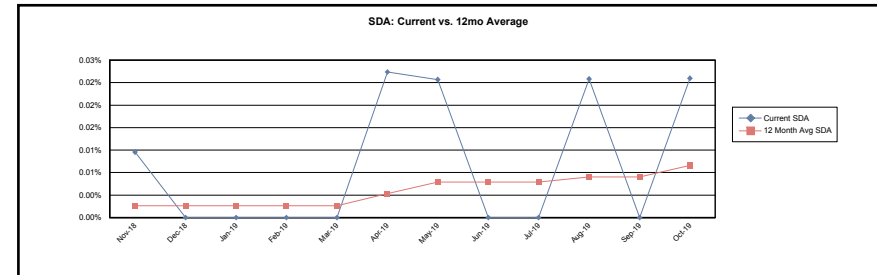
MDR

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



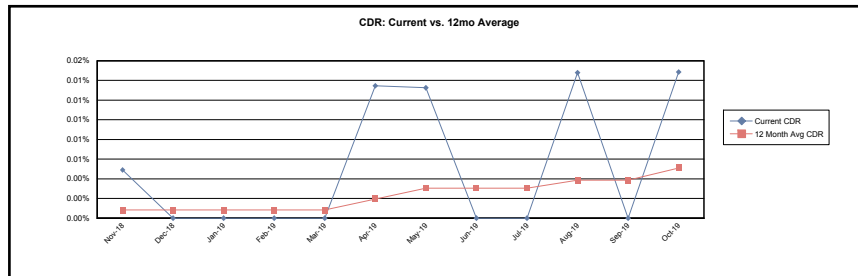
SDA

Current Month 0.025 %
3 Month Average 0.016 %
12 Month Average 0.009 %



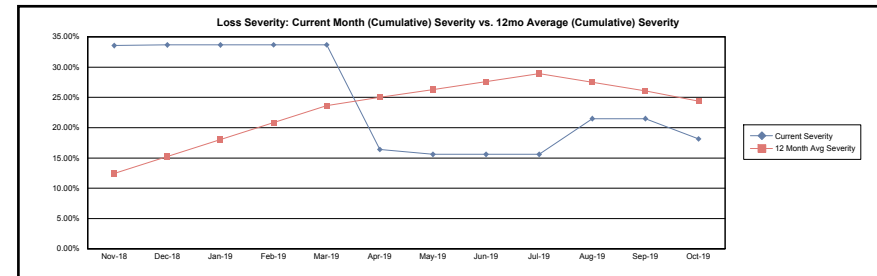
CDR

Current Month 0.015 %
3 Month Average 0.010 %
12 Month Average 0.005 %



Loss Severity

Current Month (Cumulative) 18.150 %
3 Month Average (Cumulative) 20.377 %
12 Month Average (Cumulative) 24.380 %



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

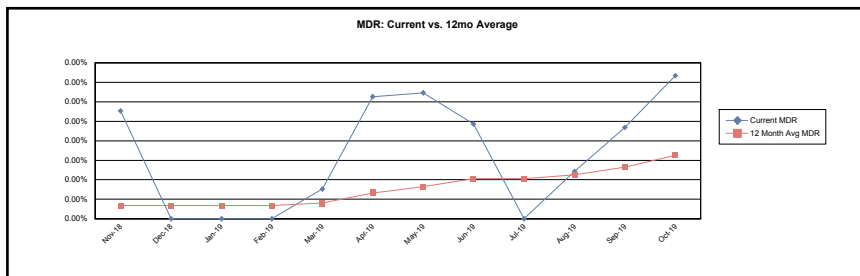
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Realized Loss Report - Collateral

Group 2

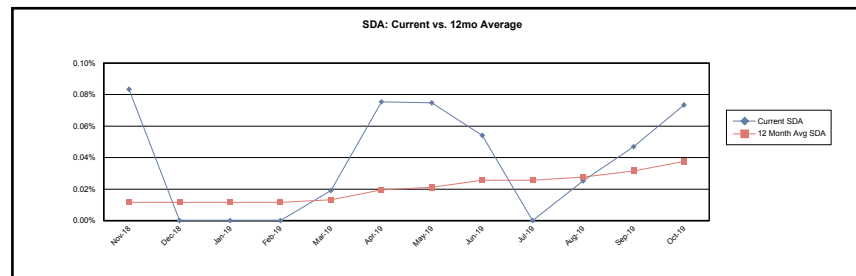
MDR

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



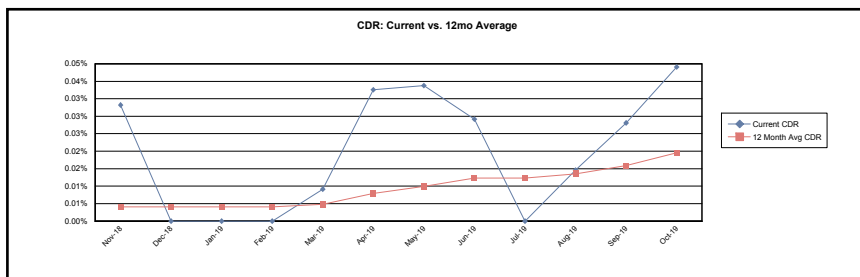
SDA

Current Month 0.073 %
3 Month Average 0.049 %
12 Month Average 0.038 %



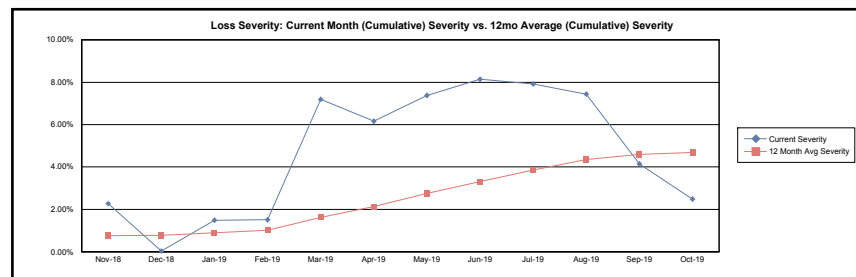
CDR

Current Month 0.044 %
3 Month Average 0.029 %
12 Month Average 0.020 %



Loss Severity

Current Month (Cumulative) 2.490 %
3 Month Average (Cumulative) 4.693 %
12 Month Average (Cumulative) 4.682 %



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 1.736 %
3 Month Average 1.497 %
12 Month Average 0.926 %

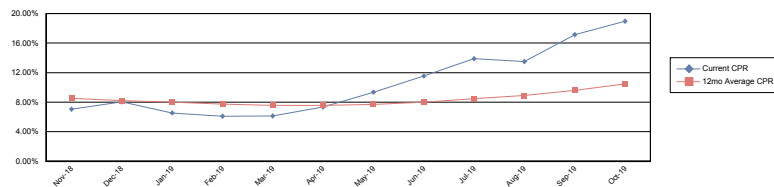
CPR

Current Month 18.956 %
3 Month Average 16.532 %
12 Month Average 10.463 %

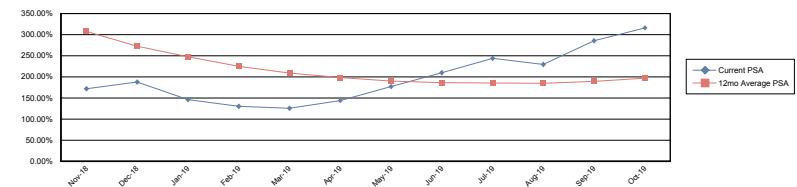
PSA

Current Month 315.929 %
3 Month Average 276.866 %
12 Month Average 197.092 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.520 %
3 Month Average 1.303 %
12 Month Average 0.851 %

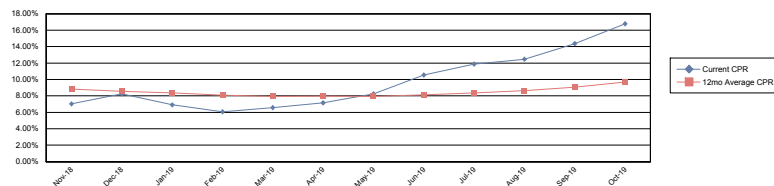
CPR

Current Month 16.790 %
3 Month Average 14.541 %
12 Month Average 9.690 %

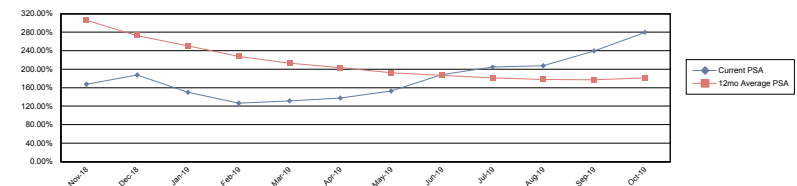
PSA

Current Month 279.830 %
3 Month Average 242.350 %
12 Month Average 181.110 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 1.966 %
3 Month Average 1.703 %
12 Month Average 1.004 %

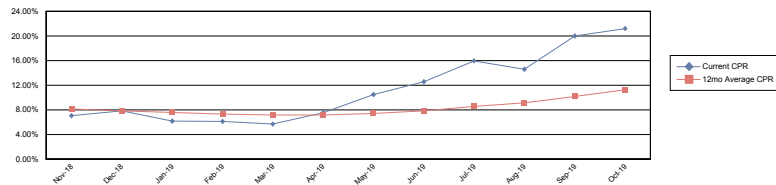
CPR

Current Month 21.196 %
3 Month Average 18.583 %
12 Month Average 11.259 %

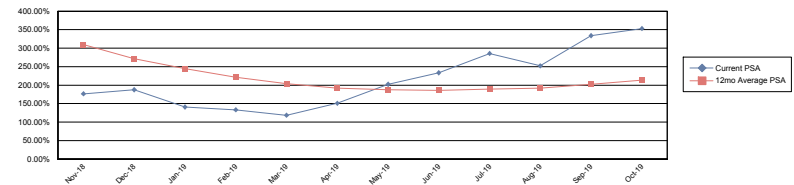
PSA

Current Month 353.271 %
3 Month Average 313.027 %
12 Month Average 214.033 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

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

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

Connecticut Avenue Securities
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Distribution Date: 25-Oct-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.