

**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

09-Sep-2019 11:08:43 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		08/30/2019	0.00000 %	12,669,288,882.92	0.00	184,806,347.60	0.00	12,484,482,536.85	184,806,347.60	0.00
1M-1	30711XQS6	09/24/2019	2.89525 %	40,946,187.45	98,791.21	6,993,399.68	0.00	33,952,787.77	7,092,190.89	0.00
1M-1H		08/30/2019	0.00000 %	2,155,303.75	0.00	368,114.87	0.00	1,787,188.88	368,114.87	0.00
1M-2A	30711XQT4	09/24/2019	4.79525 %	93,986,000.00	375,571.97	0.00	0.00	93,986,000.00	375,571.97	0.00
1M-AH		08/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	09/24/2019	4.79525 %	93,986,000.00	375,571.97	0.00	0.00	93,986,000.00	375,571.97	0.00
1M-BH		08/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	09/24/2019	4.79525 %	93,986,000.00	375,571.97	0.00	0.00	93,986,000.00	375,571.97	0.00
1M-CH		08/30/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	09/24/2019	4.79525 %	281,958,000.00	1,126,715.92	0.00	0.00	281,958,000.00	1,126,715.92	0.00
1M-2H		08/30/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	09/24/2019	6.29525 %	78,322,000.00	410,880.48	0.00	0.00	78,322,000.00	410,880.48	0.00
1B-1H		08/30/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		08/30/2019	0.00000 %	82,317,254.68	0.00	0.00	1.54	82,317,253.14	0.00	127,418.86
1A-I1	30711XQZ0	09/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1A-I2	30711XRB2	09/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1A-I3	30711XRD8	09/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1A-I4	30711XRF3	09/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1B-I1	30711XRH9	09/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	09/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	09/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	09/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	09/24/2019	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	09/24/2019	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	09/24/2019	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	09/24/2019	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	09/24/2019	2.99525 %	93,986,000.00	234,592.97	0.00	0.00	93,986,000.00	234,592.97	0.00
1E-A2	30711XRA4	09/24/2019	3.39525 %	93,986,000.00	265,921.64	0.00	0.00	93,986,000.00	265,921.64	0.00
1E-A3	30711XRC0	09/24/2019	3.79525 %	93,986,000.00	297,250.31	0.00	0.00	93,986,000.00	297,250.31	0.00
1E-A4	30711XRE6	09/24/2019	4.19525 %	93,986,000.00	328,578.97	0.00	0.00	93,986,000.00	328,578.97	0.00
1E-B1	30711XRG1	09/24/2019	2.99525 %	93,986,000.00	234,592.97	0.00	0.00	93,986,000.00	234,592.97	0.00
1E-B2	30711XRJ5	09/24/2019	3.39525 %	93,986,000.00	265,921.64	0.00	0.00	93,986,000.00	265,921.64	0.00
1E-B3	30711XRL0	09/24/2019	3.79525 %	93,986,000.00	297,250.31	0.00	0.00	93,986,000.00	297,250.31	0.00
1E-B4	30711XRN6	09/24/2019	4.19525 %	93,986,000.00	328,578.97	0.00	0.00	93,986,000.00	328,578.97	0.00
1E-C1	30711XRQ9	09/24/2019	2.99525 %	93,986,000.00	234,592.97	0.00	0.00	93,986,000.00	234,592.97	0.00
1E-C2	30711XRS5	09/24/2019	3.39525 %	93,986,000.00	265,921.64	0.00	0.00	93,986,000.00	265,921.64	0.00
1E-C3	30711XRU0	09/24/2019	3.79525 %	93,986,000.00	297,250.31	0.00	0.00	93,986,000.00	297,250.31	0.00
1E-C4	30711XRW6	09/24/2019	4.19525 %	93,986,000.00	328,578.97	0.00	0.00	93,986,000.00	328,578.97	0.00
1E-D1	30711XRY2	09/24/2019	2.99525 %	187,972,000.00	469,185.94	0.00	0.00	187,972,000.00	469,185.94	0.00
1E-D2	30711XRZ9	09/24/2019	3.39525 %	187,972,000.00	531,843.28	0.00	0.00	187,972,000.00	531,843.28	0.00
1E-D3	30711XSA3	09/24/2019	3.79525 %	187,972,000.00	594,500.61	0.00	0.00	187,972,000.00	594,500.61	0.00
1E-D4	30711XSB1	09/24/2019	4.19525 %	187,972,000.00	657,157.94	0.00	0.00	187,972,000.00	657,157.94	0.00
1E-D5	30711XSC9	09/24/2019	4.79525 %	187,972,000.00	751,143.94	0.00	0.00	187,972,000.00	751,143.94	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	09/24/2019	2.99525 %	187,972,000.00	469,185.94	0.00	0.00	187,972,000.00	469,185.94	0.00
1E-F2	30711XSE5	09/24/2019	3.39525 %	187,972,000.00	531,843.28	0.00	0.00	187,972,000.00	531,843.28	0.00
1E-F3	30711XSF2	09/24/2019	3.79525 %	187,972,000.00	594,500.61	0.00	0.00	187,972,000.00	594,500.61	0.00
1E-F4	30711XSG0	09/24/2019	4.19525 %	187,972,000.00	657,157.94	0.00	0.00	187,972,000.00	657,157.94	0.00
1E-F5	30711XSH8	09/24/2019	4.79525 %	187,972,000.00	751,143.94	0.00	0.00	187,972,000.00	751,143.94	0.00
1X-1	30711XSJ4	09/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1X-2	30711XSK1	09/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1X-3	30711XSL9	09/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1X-4	30711XSM7	09/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
1Y-1	30711XSN5	09/24/2019	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	09/24/2019	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	09/24/2019	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	09/24/2019	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		08/30/2019	0.00000 %	11,926,949,460.72	0.00	239,195,776.28	0.00	11,687,753,684.44	239,195,776.28	0.00
2M-1	30711XSS4	09/24/2019	2.89525 %	26,119,016.58	63,017.57	10,699,718.34	0.00	15,419,298.25	10,762,735.91	0.00
2M-1H		08/30/2019	0.00000 %	1,374,816.36	0.00	563,196.85	0.00	811,619.51	563,196.85	0.00
2M-2A	30711XST2	09/24/2019	4.94525 %	119,342,000.00	491,813.35	0.00	0.00	119,342,000.00	491,813.35	0.00
2M-AH		08/30/2019	0.00000 %	6,282,140.00	0.00	0.00	0.00	6,282,140.00	0.00	0.00
2M-2B	30711XSU9	09/24/2019	4.94525 %	120,816,000.00	497,887.77	0.00	0.00	120,816,000.00	497,887.77	0.00
2M-BH		08/30/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	09/24/2019	4.94525 %	120,816,000.00	497,887.77	0.00	0.00	120,816,000.00	497,887.77	0.00
2M-CH		08/30/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	09/24/2019	4.94525 %	360,974,000.00	1,487,588.89	0.00	0.00	360,974,000.00	1,487,588.89	0.00
2M-2H		08/30/2019	0.00000 %	19,000,250.00	0.00	0.00	0.00	19,000,250.00	0.00	0.00
2B-1	30711XSW5	09/24/2019	6.59525 %	73,668,000.00	404,882.40	0.00	0.00	73,668,000.00	404,882.40	0.00
2B-1H		08/30/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		08/30/2019	0.00000 %	77,398,117.61	0.00	0.00	(53,186.44)	77,451,304.05	0.00	94,460.95
2A-I1	30711XSZ8	09/24/2019	1.80000 %	0.00	179,013.00	0.00	0.00	0.00	179,013.00	0.00
2A-I2	30711XTB0	09/24/2019	1.40000 %	0.00	139,232.33	0.00	0.00	0.00	139,232.33	0.00
2A-I3	30711XTD6	09/24/2019	1.00000 %	0.00	99,451.67	0.00	0.00	0.00	99,451.67	0.00
2A-I4	30711XTF1	09/24/2019	0.60000 %	0.00	59,671.00	0.00	0.00	0.00	59,671.00	0.00
2B-I1	30711XTH7	09/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	09/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	09/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	09/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	09/24/2019	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	09/24/2019	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	09/24/2019	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	09/24/2019	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	09/24/2019	3.14525 %	119,342,000.00	312,800.35	0.00	0.00	119,342,000.00	312,800.35	0.00
2E-A2	30711XTA2	09/24/2019	3.54525 %	119,342,000.00	352,581.02	0.00	0.00	119,342,000.00	352,581.02	0.00
2E-A3	30711XTC8	09/24/2019	3.94525 %	119,342,000.00	392,361.69	0.00	0.00	119,342,000.00	392,361.69	0.00
2E-A4	30711XTE4	09/24/2019	4.34525 %	119,342,000.00	432,142.35	0.00	0.00	119,342,000.00	432,142.35	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	09/24/2019	3.14525 %	120,816,000.00	316,663.77	0.00	0.00	120,816,000.00	316,663.77	0.00
2E-B2	30711XTJ3	09/24/2019	3.54525 %	120,816,000.00	356,935.77	0.00	0.00	120,816,000.00	356,935.77	0.00
2E-B3	30711XTL8	09/24/2019	3.94525 %	120,816,000.00	397,207.77	0.00	0.00	120,816,000.00	397,207.77	0.00
2E-B4	30711XTN4	09/24/2019	4.34525 %	120,816,000.00	437,479.77	0.00	0.00	120,816,000.00	437,479.77	0.00
2E-C1	30711XTQ7	09/24/2019	3.14525 %	120,816,000.00	316,663.77	0.00	0.00	120,816,000.00	316,663.77	0.00
2E-C2	30711XTS3	09/24/2019	3.54525 %	120,816,000.00	356,935.77	0.00	0.00	120,816,000.00	356,935.77	0.00
2E-C3	30711XTU8	09/24/2019	3.94525 %	120,816,000.00	397,207.77	0.00	0.00	120,816,000.00	397,207.77	0.00
2E-C4	30711XTW4	09/24/2019	4.34525 %	120,816,000.00	437,479.77	0.00	0.00	120,816,000.00	437,479.77	0.00
2E-D1	30711XTY0	09/24/2019	3.14525 %	240,158,000.00	629,464.12	0.00	0.00	240,158,000.00	629,464.12	0.00
2E-D2	30711XTZ7	09/24/2019	3.54525 %	240,158,000.00	709,516.79	0.00	0.00	240,158,000.00	709,516.79	0.00
2E-D3	30711XUA0	09/24/2019	3.94525 %	240,158,000.00	789,569.46	0.00	0.00	240,158,000.00	789,569.46	0.00
2E-D4	30711XUB8	09/24/2019	4.34525 %	240,158,000.00	869,622.12	0.00	0.00	240,158,000.00	869,622.12	0.00
2E-D5	30711XUC6	09/24/2019	4.94525 %	240,158,000.00	989,701.12	0.00	0.00	240,158,000.00	989,701.12	0.00
2E-F1	30711XUD4	09/24/2019	3.14525 %	241,632,000.00	633,327.54	0.00	0.00	241,632,000.00	633,327.54	0.00
2E-F2	30711XUE2	09/24/2019	3.54525 %	241,632,000.00	713,871.54	0.00	0.00	241,632,000.00	713,871.54	0.00
2E-F3	30711XUF9	09/24/2019	3.94525 %	241,632,000.00	794,415.54	0.00	0.00	241,632,000.00	794,415.54	0.00
2E-F4	30711XUG7	09/24/2019	4.34525 %	241,632,000.00	874,959.54	0.00	0.00	241,632,000.00	874,959.54	0.00
2E-F5	30711XUH5	09/24/2019	4.94525 %	241,632,000.00	995,775.54	0.00	0.00	241,632,000.00	995,775.54	0.00
2X-1	30711XUJ1	09/24/2019	1.80000 %	0.00	360,237.00	0.00	0.00	0.00	360,237.00	0.00
2X-2	30711XUK8	09/24/2019	1.40000 %	0.00	280,184.33	0.00	0.00	0.00	280,184.33	0.00
2X-3	30711XUL6	09/24/2019	1.00000 %	0.00	200,131.67	0.00	0.00	0.00	200,131.67	0.00
2X-4	30711XUM4	09/24/2019	0.60000 %	0.00	120,079.00	0.00	0.00	0.00	120,079.00	0.00
2Y-1	30711XUN2	09/24/2019	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	09/24/2019	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	09/24/2019	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	09/24/2019	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				33,200,487,613.07	34,102,223.24	442,626,553.62	(53,184.90)	32,757,914,245.89	476,728,776.86	221,879.81

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	12,669,288,882.92	22,432,899.19	162,373,448.41	0.00	0.00	184,806,347.60	12,484,482,536.85	0.78705102	184,806,347.60
1M-1	156,644,000.00	40,946,187.45	848,900.66	6,144,499.02	0.00	0.00	6,993,399.68	33,952,787.77	0.21675128	6,993,399.68
1M-1H	8,245,344.00	2,155,303.75	44,683.98	323,430.89	0.00	0.00	368,114.87	1,787,188.88	0.21675128	368,114.87
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	82,317,254.68	0.00	0.00	0.00	1.54	1.54	82,317,253.14	0.99845449	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**

09-Sep-2019 11:08:43 AM

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	11,926,949,460.72	20,124,322.71	219,071,453.57	0.00	0.00	239,195,776.28	11,687,753,684.44	0.78705338	239,195,776.28
2M-1	117,869,000.00	26,119,016.58	901,504.66	9,798,213.67	0.00	0.00	10,699,718.34	15,419,298.25	0.13081725	10,699,718.34
2M-1H	6,204,224.00	1,374,816.36	47,452.14	515,744.70	0.00	0.00	563,196.85	811,619.51	0.13081725	563,196.85
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	77,398,117.61	0.00	0.00	0.00	(53,186.44)	(53,186.44)	77,451,304.05	0.99878187	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A2	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A3	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-A4	119,342,000.00	119,342,000.00	0.00	0.00	0.00	0.00	0.00	119,342,000.00	1.00000000	0.00
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D2	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D3	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D4	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-D5	240,158,000.00	240,158,000.00	0.00	0.00	0.00	0.00	0.00	240,158,000.00	1.00000000	0.00
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	33,200,487,613.07	44,399,763.34	398,226,790.26	0.00	(53,184.90)	442,573,368.72	32,757,914,245.89	0.82857464	442,626,553.62

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	798.70164078	1.41422250	10.23640244	0.00000000	0.00000000	11.65062494	787.05101594	0.78705102	11.65062494
1M-1	156,644,000.00	261.39646236	5.41929892	39.22588174	0.00000000	0.00000000	44.64518066	216.75128170	0.21675128	44.64518066
1M-1H	8,245,344.00	261.39646205	5.41929845	39.22588190	0.00000000	0.00000000	44.64518036	216.75128169	0.21675128	44.64518036
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	998.45451117	0.00000000	0.00000000	0.00000000	0.00001868	0.00001868	998.45449249	0.99845449	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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www.ctslink.com
Telephone: 1-866-846-4526

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	803.16082093	1.35517197	14.75227250	0.00000000	0.00000000	16.10744446	787.05337647	0.78705338	16.10744446
2M-1	117,869,000.00	221.59360459	7.64836098	83.12799523	0.00000000	0.00000000	90.77635629	130.81724839	0.13081725	90.77635629
2M-1H	6,204,224.00	221.59360462	7.64836021	83.12799473	0.00000000	0.00000000	90.77635656	130.81724806	0.13081725	90.77635656
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	998.09599673	0.00000000	0.00000000	0.00000000	(0.68587163)	(0.68587163)	998.78186836	0.99878187	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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www.ctslink.com
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 %	12,669,288,882.92	0.00	0.00	0.00	0.00	0.00	0.00	12,484,482,536.85
1M-1	08/26/19 - 09/24/19	30	2.89525 %	40,946,187.45	98,791.21	0.00	0.00	0.00	98,791.21	0.00	33,952,787.77
1M-1H	N/A	N/A	0.00000 %	2,155,303.75	0.00	0.00	0.00	0.00	0.00	0.00	1,787,188.88
1M-2A	08/26/19 - 09/24/19	30	4.79525 %	93,986,000.00	375,571.97	0.00	0.00	0.00	375,571.97	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	08/26/19 - 09/24/19	30	4.79525 %	93,986,000.00	375,571.97	0.00	0.00	0.00	375,571.97	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	08/26/19 - 09/24/19	30	4.79525 %	93,986,000.00	375,571.97	0.00	0.00	0.00	375,571.97	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	08/26/19 - 09/24/19	30	4.79525 %	281,958,000.00	1,126,715.92	0.00	0.00	0.00	1,126,715.92	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	08/26/19 - 09/24/19	30	6.29525 %	78,322,000.00	410,880.48	0.00	0.00	0.00	410,880.48	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 %	82,317,254.68	0.00	0.00	0.00	0.00	0.00	0.00	82,317,253.14
1A-I1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	30	2.99525 %	93,986,000.00	234,592.97	0.00	0.00	0.00	234,592.97	0.00	93,986,000.00
1E-A2	08/26/19 - 09/24/19	30	3.39525 %	93,986,000.00	265,921.64	0.00	0.00	0.00	265,921.64	0.00	93,986,000.00
1E-A3	08/26/19 - 09/24/19	30	3.79525 %	93,986,000.00	297,250.31	0.00	0.00	0.00	297,250.31	0.00	93,986,000.00
1E-A4	08/26/19 - 09/24/19	30	4.19525 %	93,986,000.00	328,578.97	0.00	0.00	0.00	328,578.97	0.00	93,986,000.00
1E-B1	08/26/19 - 09/24/19	30	2.99525 %	93,986,000.00	234,592.97	0.00	0.00	0.00	234,592.97	0.00	93,986,000.00
1E-B2	08/26/19 - 09/24/19	30	3.39525 %	93,986,000.00	265,921.64	0.00	0.00	0.00	265,921.64	0.00	93,986,000.00
1E-B3	08/26/19 - 09/24/19	30	3.79525 %	93,986,000.00	297,250.31	0.00	0.00	0.00	297,250.31	0.00	93,986,000.00
1E-B4	08/26/19 - 09/24/19	30	4.19525 %	93,986,000.00	328,578.97	0.00	0.00	0.00	328,578.97	0.00	93,986,000.00
1E-C1	08/26/19 - 09/24/19	30	2.99525 %	93,986,000.00	234,592.97	0.00	0.00	0.00	234,592.97	0.00	93,986,000.00
1E-C2	08/26/19 - 09/24/19	30	3.39525 %	93,986,000.00	265,921.64	0.00	0.00	0.00	265,921.64	0.00	93,986,000.00
1E-C3	08/26/19 - 09/24/19	30	3.79525 %	93,986,000.00	297,250.31	0.00	0.00	0.00	297,250.31	0.00	93,986,000.00
1E-C4	08/26/19 - 09/24/19	30	4.19525 %	93,986,000.00	328,578.97	0.00	0.00	0.00	328,578.97	0.00	93,986,000.00
1E-D1	08/26/19 - 09/24/19	30	2.99525 %	187,972,000.00	469,185.94	0.00	0.00	0.00	469,185.94	0.00	187,972,000.00
1E-D2	08/26/19 - 09/24/19	30	3.39525 %	187,972,000.00	531,843.28	0.00	0.00	0.00	531,843.28	0.00	187,972,000.00
1E-D3	08/26/19 - 09/24/19	30	3.79525 %	187,972,000.00	594,500.61	0.00	0.00	0.00	594,500.61	0.00	187,972,000.00
1E-D4	08/26/19 - 09/24/19	30	4.19525 %	187,972,000.00	657,157.94	0.00	0.00	0.00	657,157.94	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	08/26/19 - 09/24/19	30	4.79525 %	187,972,000.00	751,143.94	0.00	0.00	0.00	751,143.94	0.00	187,972,000.00
1E-F1	08/26/19 - 09/24/19	30	2.99525 %	187,972,000.00	469,185.94	0.00	0.00	0.00	469,185.94	0.00	187,972,000.00
1E-F2	08/26/19 - 09/24/19	30	3.39525 %	187,972,000.00	531,843.28	0.00	0.00	0.00	531,843.28	0.00	187,972,000.00
1E-F3	08/26/19 - 09/24/19	30	3.79525 %	187,972,000.00	594,500.61	0.00	0.00	0.00	594,500.61	0.00	187,972,000.00
1E-F4	08/26/19 - 09/24/19	30	4.19525 %	187,972,000.00	657,157.94	0.00	0.00	0.00	657,157.94	0.00	187,972,000.00
1E-F5	08/26/19 - 09/24/19	30	4.79525 %	187,972,000.00	751,143.94	0.00	0.00	0.00	751,143.94	0.00	187,972,000.00
1X-1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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 %	11,926,949,460.72	0.00	0.00	0.00	0.00	0.00	0.00	11,926,949,460.72
2M-1	08/26/19 - 09/24/19	30	2.89525 %	26,119,016.58	63,017.57	0.00	0.00	0.00	63,017.57	0.00	26,119,016.58
2M-1H	N/A	N/A	0.00000 %	1,374,816.36	0.00	0.00	0.00	0.00	0.00	0.00	1,374,816.36
2M-2A	08/26/19 - 09/24/19	30	4.94525 %	119,342,000.00	491,813.35	0.00	0.00	0.00	491,813.35	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	08/26/19 - 09/24/19	30	4.94525 %	120,816,000.00	497,887.77	0.00	0.00	0.00	497,887.77	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	08/26/19 - 09/24/19	30	4.94525 %	120,816,000.00	497,887.77	0.00	0.00	0.00	497,887.77	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	08/26/19 - 09/24/19	30	4.94525 %	360,974,000.00	1,487,588.89	0.00	0.00	0.00	1,487,588.89	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	08/26/19 - 09/24/19	30	6.59525 %	73,668,000.00	404,882.40	0.00	0.00	0.00	404,882.40	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,398,117.61	0.00	0.00	0.00	0.00	0.00	0.00	77,398,117.61
2A-I1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	30	3.14525 %	119,342,000.00	312,800.35	0.00	0.00	0.00	312,800.35	0.00	119,342,000.00
2E-A2	08/26/19 - 09/24/19	30	3.54525 %	119,342,000.00	352,581.02	0.00	0.00	0.00	352,581.02	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	08/26/19 - 09/24/19	30	3.94525 %	119,342,000.00	392,361.69	0.00	0.00	0.00	392,361.69	0.00	119,342,000.00
2E-A4	08/26/19 - 09/24/19	30	4.34525 %	119,342,000.00	432,142.35	0.00	0.00	0.00	432,142.35	0.00	119,342,000.00
2E-B1	08/26/19 - 09/24/19	30	3.14525 %	120,816,000.00	316,663.77	0.00	0.00	0.00	316,663.77	0.00	120,816,000.00
2E-B2	08/26/19 - 09/24/19	30	3.54525 %	120,816,000.00	356,935.77	0.00	0.00	0.00	356,935.77	0.00	120,816,000.00
2E-B3	08/26/19 - 09/24/19	30	3.94525 %	120,816,000.00	397,207.77	0.00	0.00	0.00	397,207.77	0.00	120,816,000.00
2E-B4	08/26/19 - 09/24/19	30	4.34525 %	120,816,000.00	437,479.77	0.00	0.00	0.00	437,479.77	0.00	120,816,000.00
2E-C1	08/26/19 - 09/24/19	30	3.14525 %	120,816,000.00	316,663.77	0.00	0.00	0.00	316,663.77	0.00	120,816,000.00
2E-C2	08/26/19 - 09/24/19	30	3.54525 %	120,816,000.00	356,935.77	0.00	0.00	0.00	356,935.77	0.00	120,816,000.00
2E-C3	08/26/19 - 09/24/19	30	3.94525 %	120,816,000.00	397,207.77	0.00	0.00	0.00	397,207.77	0.00	120,816,000.00
2E-C4	08/26/19 - 09/24/19	30	4.34525 %	120,816,000.00	437,479.77	0.00	0.00	0.00	437,479.77	0.00	120,816,000.00
2E-D1	08/26/19 - 09/24/19	30	3.14525 %	240,158,000.00	629,464.12	0.00	0.00	0.00	629,464.12	0.00	240,158,000.00
2E-D2	08/26/19 - 09/24/19	30	3.54525 %	240,158,000.00	709,516.79	0.00	0.00	0.00	709,516.79	0.00	240,158,000.00
2E-D3	08/26/19 - 09/24/19	30	3.94525 %	240,158,000.00	789,569.46	0.00	0.00	0.00	789,569.46	0.00	240,158,000.00
2E-D4	08/26/19 - 09/24/19	30	4.34525 %	240,158,000.00	869,622.12	0.00	0.00	0.00	869,622.12	0.00	240,158,000.00
2E-D5	08/26/19 - 09/24/19	30	4.94525 %	240,158,000.00	989,701.12	0.00	0.00	0.00	989,701.12	0.00	240,158,000.00
2E-F1	08/26/19 - 09/24/19	30	3.14525 %	241,632,000.00	633,327.54	0.00	0.00	0.00	633,327.54	0.00	241,632,000.00
2E-F2	08/26/19 - 09/24/19	30	3.54525 %	241,632,000.00	713,871.54	0.00	0.00	0.00	713,871.54	0.00	241,632,000.00
2E-F3	08/26/19 - 09/24/19	30	3.94525 %	241,632,000.00	794,415.54	0.00	0.00	0.00	794,415.54	0.00	241,632,000.00
2E-F4	08/26/19 - 09/24/19	30	4.34525 %	241,632,000.00	874,959.54	0.00	0.00	0.00	874,959.54	0.00	241,632,000.00
2E-F5	08/26/19 - 09/24/19	30	4.94525 %	241,632,000.00	995,775.54	0.00	0.00	0.00	995,775.54	0.00	241,632,000.00
2X-1	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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	08/26/19 - 09/24/19	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					34,102,223.24	0.00	0.00	0.00	34,102,223.24	0.00	

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

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

Contact: Customer Service - CTSLink
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8480 Stagecoach Circle
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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 %	798.70164078	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	787.05101594
1M-1	156,644,000.00	2.89525 %	261.39646236	0.63067344	0.00000000	0.00000000	0.00000000	0.63067344	0.00000000	216.75128170
1M-1H	8,245,344.00	0.00000 %	261.39646205	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	216.75128169
1M-2A	93,986,000.00	4.79525 %	1000.00000000	3.99604164	0.00000000	0.00000000	0.00000000	3.99604164	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	4.79525 %	1000.00000000	3.99604164	0.00000000	0.00000000	0.00000000	3.99604164	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	4.79525 %	1000.00000000	3.99604164	0.00000000	0.00000000	0.00000000	3.99604164	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	4.79525 %	1000.00000000	3.99604168	0.00000000	0.00000000	0.00000000	3.99604168	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	6.29525 %	1000.00000000	5.24604173	0.00000000	0.00000000	0.00000000	5.24604173	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 %	998.45451117	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.45449249
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	2.99525 %	1000.00000000	2.49604164	0.00000000	0.00000000	0.00000000	2.49604164	0.00000000	1000.00000000
1E-A2	93,986,000.00	3.39525 %	1000.00000000	2.82937501	0.00000000	0.00000000	0.00000000	2.82937501	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.79525 %	1000.00000000	3.16270838	0.00000000	0.00000000	0.00000000	3.16270838	0.00000000	1000.00000000
1E-A4	93,986,000.00	4.19525 %	1000.00000000	3.49604164	0.00000000	0.00000000	0.00000000	3.49604164	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.99525 %	1000.00000000	2.49604164	0.00000000	0.00000000	0.00000000	2.49604164	0.00000000	1000.00000000
1E-B2	93,986,000.00	3.39525 %	1000.00000000	2.82937501	0.00000000	0.00000000	0.00000000	2.82937501	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.79525 %	1000.00000000	3.16270838	0.00000000	0.00000000	0.00000000	3.16270838	0.00000000	1000.00000000
1E-B4	93,986,000.00	4.19525 %	1000.00000000	3.49604164	0.00000000	0.00000000	0.00000000	3.49604164	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.99525 %	1000.00000000	2.49604164	0.00000000	0.00000000	0.00000000	2.49604164	0.00000000	1000.00000000
1E-C2	93,986,000.00	3.39525 %	1000.00000000	2.82937501	0.00000000	0.00000000	0.00000000	2.82937501	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.79525 %	1000.00000000	3.16270838	0.00000000	0.00000000	0.00000000	3.16270838	0.00000000	1000.00000000
1E-C4	93,986,000.00	4.19525 %	1000.00000000	3.49604164	0.00000000	0.00000000	0.00000000	3.49604164	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.99525 %	1000.00000000	2.49604164	0.00000000	0.00000000	0.00000000	2.49604164	0.00000000	1000.00000000
1E-D2	187,972,000.00	3.39525 %	1000.00000000	2.82937501	0.00000000	0.00000000	0.00000000	2.82937501	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.79525 %	1000.00000000	3.16270833	0.00000000	0.00000000	0.00000000	3.16270833	0.00000000	1000.00000000
1E-D4	187,972,000.00	4.19525 %	1000.00000000	3.49604164	0.00000000	0.00000000	0.00000000	3.49604164	0.00000000	1000.00000000

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1E-D5	187,972,000.00	4.79525 %	1000.00000000	3.99604164	0.00000000	0.00000000	0.00000000	3.99604164	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.99525 %	1000.00000000	2.49604164	0.00000000	0.00000000	0.00000000	2.49604164	0.00000000	1000.00000000
1E-F2	187,972,000.00	3.39525 %	1000.00000000	2.82937501	0.00000000	0.00000000	0.00000000	2.82937501	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.79525 %	1000.00000000	3.16270833	0.00000000	0.00000000	0.00000000	3.16270833	0.00000000	1000.00000000
1E-F4	187,972,000.00	4.19525 %	1000.00000000	3.49604164	0.00000000	0.00000000	0.00000000	3.49604164	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.79525 %	1000.00000000	3.99604164	0.00000000	0.00000000	0.00000000	3.99604164	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 %	803.16082093	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	787.05337647
2M-1	117,869,000.00	2.89525 %	221.59360459	0.53464075	0.00000000	0.00000000	0.00000000	0.53464075	0.00000000	130.81724839
2M-1H	6,204,224.00	0.00000 %	221.59360462	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	130.81724806
2M-2A	119,342,000.00	4.94525 %	1000.00000000	4.12104163	0.00000000	0.00000000	0.00000000	4.12104163	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	4.94525 %	1000.00000000	4.12104167	0.00000000	0.00000000	0.00000000	4.12104167	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	4.94525 %	1000.00000000	4.12104167	0.00000000	0.00000000	0.00000000	4.12104167	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	4.94525 %	1000.00000000	4.12104165	0.00000000	0.00000000	0.00000000	4.12104165	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	6.59525 %	1000.00000000	5.49604170	0.00000000	0.00000000	0.00000000	5.49604170	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 %	998.09599673	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.78186836
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	3.14525 %	1000.00000000	2.62104163	0.00000000	0.00000000	0.00000000	2.62104163	0.00000000	1000.00000000
2E-A2	119,342,000.00	3.54525 %	1000.00000000	2.95437499	0.00000000	0.00000000	0.00000000	2.95437499	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	3.94525 %	1000.00000000	3.28770835	0.00000000	0.00000000	0.00000000	3.28770835	0.00000000	1000.00000000
2E-A4	119,342,000.00	4.34525 %	1000.00000000	3.62104163	0.00000000	0.00000000	0.00000000	3.62104163	0.00000000	1000.00000000
2E-B1	120,816,000.00	3.14525 %	1000.00000000	2.62104167	0.00000000	0.00000000	0.00000000	2.62104167	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.54525 %	1000.00000000	2.95437500	0.00000000	0.00000000	0.00000000	2.95437500	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.94525 %	1000.00000000	3.28770833	0.00000000	0.00000000	0.00000000	3.28770833	0.00000000	1000.00000000
2E-B4	120,816,000.00	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	0.00000000	1000.00000000
2E-C1	120,816,000.00	3.14525 %	1000.00000000	2.62104167	0.00000000	0.00000000	0.00000000	2.62104167	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.54525 %	1000.00000000	2.95437500	0.00000000	0.00000000	0.00000000	2.95437500	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.94525 %	1000.00000000	3.28770833	0.00000000	0.00000000	0.00000000	3.28770833	0.00000000	1000.00000000
2E-C4	120,816,000.00	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	0.00000000	1000.00000000
2E-D1	240,158,000.00	3.14525 %	1000.00000000	2.62104165	0.00000000	0.00000000	0.00000000	2.62104165	0.00000000	1000.00000000
2E-D2	240,158,000.00	3.54525 %	1000.00000000	2.95437499	0.00000000	0.00000000	0.00000000	2.95437499	0.00000000	1000.00000000
2E-D3	240,158,000.00	3.94525 %	1000.00000000	3.28770834	0.00000000	0.00000000	0.00000000	3.28770834	0.00000000	1000.00000000
2E-D4	240,158,000.00	4.34525 %	1000.00000000	3.62104165	0.00000000	0.00000000	0.00000000	3.62104165	0.00000000	1000.00000000
2E-D5	240,158,000.00	4.94525 %	1000.00000000	4.12104165	0.00000000	0.00000000	0.00000000	4.12104165	0.00000000	1000.00000000
2E-F1	241,632,000.00	3.14525 %	1000.00000000	2.62104167	0.00000000	0.00000000	0.00000000	2.62104167	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.54525 %	1000.00000000	2.95437500	0.00000000	0.00000000	0.00000000	2.95437500	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.94525 %	1000.00000000	3.28770833	0.00000000	0.00000000	0.00000000	3.28770833	0.00000000	1000.00000000
2E-F4	241,632,000.00	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.94525 %	1000.00000000	4.12104167	0.00000000	0.00000000	0.00000000	4.12104167	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	21,304,161.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>21,304,161.15</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	21,284,994.49
Total Withdrawals (Pool Distribution Amount)	<u>21,304,161.15</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	2.145250%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	192,167,862.15
Total Principal Reduction Cumulative	3,507,149,146.32
Scheduled Principal Current	23,326,483.83
Scheduled Principal Cumulative	587,565,923.47
Unscheduled Principal Current	168,841,376.78
Unscheduled Principal Cumulative	2,919,455,803.99
Senior Reduction Amount	184,806,346.06
Subordinate Reduction Amount	7,361,514.55
Calculated Tranche Write-Down Amount	1.54
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,698.14
Recovery Principal on Previously Liquidated Loan Current	1.54
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
<u>Group 2</u>	
Total Principal Reduction Current	250,405,505.02
Total Principal Reduction Cumulative	3,270,197,114.74
Scheduled Principal Current	21,073,279.52
Scheduled Principal Cumulative	531,190,769.56
Unscheduled Principal Current	229,385,411.94
Unscheduled Principal Cumulative	2,738,914,454.71
Senior Reduction Amount	239,195,776.28
Subordinate Reduction Amount	11,262,915.18
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	53,186.44
Modification Loss Amount	22,996.83
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	58324
Period Reference Pool Removal Loan Count	705
Period Ending Loan Count	57619
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	12,981,785,258.34
Period PIF Loan Count Current	705
PIF Loan Count Cumulative	11690
Period PIF Loan UPB Current	161,887,557.16
PIF Loan UPB Cumulative	2,726,612,944.00
Period Partial Prepayment Amount	7,373,045.85
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	0.00
Credit Event Amount Cumulative	592,906.54
Total Active Modified Loan Count	225
Total Active Modified Loan UPB	50,286,381.23
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	56635
Period Reference Pool Removal Loan Count	909
Period Ending Loan Count	55726
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	12,238,955,921.54
Period PIF Loan Count Current	907
PIF Loan Count Cumulative	10707
Period PIF Loan UPB Current	224,879,103.49
PIF Loan UPB Cumulative	2,606,916,618.52
Period Partial Prepayment Amount	4,698,114.46
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	292,372.68
Credit Event Amount Cumulative	2,276,887.63
Total Active Modified Loan Count	387
Total Active Modified Loan UPB	94,956,746.41
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	95.496872%
Subordinate Percentage	4.503128%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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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%	3.500000%	3.560000%
1M-1H	0.00	0.00	2.800000%	3.500000%	3.560000%
1M-2	0.00	0.00	1.000000%	1.250000%	1.270000%
1M-2H	0.00	0.00	1.000000%	1.250000%	1.270000%
1B-1H	0.00	0.00	0.500000%	0.620000%	0.630000%
1B-1	0.00	0.00	0.500000%	0.620000%	0.630000%
1B-2H	1.54	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%	4.280000%	4.370000%
2M-1H	0.00	0.00	3.450000%	4.280000%	4.370000%
2M-2	0.00	0.00	1.000000%	1.240000%	1.270000%
2M-2H	0.00	0.00	1.000000%	1.240000%	1.270000%
2B-1	0.00	0.00	0.500000%	0.620000%	0.630000%
2B-1H	0.00	0.00	0.500000%	0.620000%	0.630000%
2B-2H	0.00	53,186.44	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	383	84,787,302.81	0.664711%	0.653125%
60 Days	70	14,648,042.56	0.121488%	0.112835%
90 Days	31	6,181,482.93	0.053802%	0.047617%
120 Days	19	3,780,262.44	0.032975%	0.029120%
150 Days	13	2,350,310.16	0.022562%	0.018105%
180+ Days	63	15,564,758.31	0.109339%	0.119897%
	579	127,312,159.21	1.004877%	0.980698%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	551	118,911,723.34	0.988766%	0.971584%
60 Days	123	27,381,667.47	0.220723%	0.223726%
90 Days	63	13,940,566.97	0.113053%	0.113903%
120 Days	37	7,136,855.49	0.066396%	0.058313%
150 Days	25	5,480,344.74	0.044862%	0.044778%
180+ Days	103	21,256,031.31	0.184833%	0.173675%
	902	194,107,189.32	1.618634%	1.585978%

CONNECTICUT AVENUE SECURITIES

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.000%
3 Month Average	0.008%
12 Month Average	0.007%

CDR	
Current Month	0.000%
3 Month Average	0.005%
12 Month Average	0.004%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

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**Group 2
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.047%
3 Month Average	0.024%
12 Month Average	0.032%

CDR	
Current Month	0.028%
3 Month Average	0.014%
12 Month Average	0.016%

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-Sep-2019

9/9/2019

**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	5,228,783.36	2,698.14	0.052	2,698.14	0.00
2	214	53,010,140.69	22,996.83	0.043	22,996.83	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43809028	399,657.69	457.94	0.115	457.94	0.00
1	43747774	206,129.43	8.11	0.004	8.11	0.00
1	43808863	144,265.36	6.01	0.004	6.01	0.00
1	43808459	360,633.88	112.70	0.031	112.70	0.00
1	43807625	357,647.04	431.09	0.121	431.09	0.00
1	43806483	90,796.41	74.91	0.083	74.91	0.00
1	43805054	234,499.81	4.81	0.002	4.81	0.00
1	43801646	135,841.58	99.05	0.073	99.05	0.00
1	43798911	94,936.85	98.89	0.104	98.89	0.00
1	43797346	375,559.66	78.24	0.021	78.24	0.00
1	43797152	113,504.47	35.12	0.031	35.12	0.00
1	43750423	278,456.16	269.36	0.097	269.36	0.00
1	43793312	466,988.76	313.74	0.067	313.74	0.00
1	43793126	168,932.91	52.15	0.031	52.15	0.00
1	43790013	263,573.63	54.91	0.021	54.91	0.00
1	43784048	246,933.49	77.17	0.031	77.17	0.00
1	43781034	124,977.43	64.54	0.052	64.54	0.00
1	43780989	89,252.95	73.63	0.082	73.63	0.00
1	43765536	254,235.41	79.45	0.031	79.45	0.00
1	43764167	183,668.74	60.77	0.033	60.77	0.00
1	43762430	232,414.21	76.43	0.033	76.43	0.00
1	43794105	405,877.49	169.12	0.042	169.12	0.00
2	43829370	346,461.24	60.66	0.018	60.66	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	43829795	207,758.32	259.70	0.125	259.70	0.00
2	43829899	154,882.94	26.53	0.017	26.53	0.00
2	43830443	375,659.67	150.35	0.040	150.35	0.00
2	43830458	332,427.31	152.85	0.046	152.85	0.00
2	43830465	214,078.76	100.93	0.047	100.93	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43829022	190,120.75	105.98	0.056	105.98	0.00
2	43830545	202,267.70	8.05	0.004	8.05	0.00
2	43826648	93,522.13	40.52	0.043	40.52	0.00
2	43830504	225,056.83	164.10	0.073	164.10	0.00
2	43828910	427,135.03	314.28	0.074	314.28	0.00
2	43828856	74,685.26	27.93	0.037	27.93	0.00
2	43828742	339,801.71	114.02	0.034	114.02	0.00
2	43828322	137,966.88	57.49	0.042	57.49	0.00
2	43826271	339,093.86	92.47	0.027	92.47	0.00
2	43827637	282,610.35	29.44	0.010	29.44	0.00
2	43826571	276,711.55	288.24	0.104	288.24	0.00
2	43826535	318,694.44	160.24	0.050	160.24	0.00
2	43826301	205,167.27	52.94	0.026	52.94	0.00
2	43830677	92,879.32	48.37	0.052	48.37	0.00
2	43835128	293,539.59	120.64	0.041	120.64	0.00
2	43828096	105,174.28	89.11	0.085	89.11	0.00
2	43834924	218,333.00	169.95	0.078	169.95	0.00
2	43837149	204,855.17	108.59	0.053	108.59	0.00
2	43836552	158,412.16	33.00	0.021	33.00	0.00
2	43836517	174,828.91	52.00	0.030	52.00	0.00
2	43836143	414,790.02	528.90	0.128	528.90	0.00
2	43836131	635,900.43	519.18	0.082	519.18	0.00
2	43836090	70,791.40	45.31	0.064	45.31	0.00
2	43836074	79,431.91	117.30	0.148	117.30	0.00
2	43835997	156,442.12	97.78	0.063	97.78	0.00
2	43835530	216,773.84	45.16	0.021	45.16	0.00
2	43834864	203,102.23	150.48	0.074	150.48	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	43820718	182,459.58	56.67	0.031	56.67	0.00
2	43830697	411,154.63	180.06	0.044	180.06	0.00
2	43826233	218,243.76	50.03	0.023	50.03	0.00
2	43834160	126,689.63	27.25	0.022	27.25	0.00
2	43834118	139,282.34	57.17	0.041	57.17	0.00
2	43833686	194,479.21	81.03	0.042	81.03	0.00
2	43833611	89,099.20	46.41	0.052	46.41	0.00
2	43832708	240,479.68	100.20	0.042	100.20	0.00
2	43832303	230,106.00	143.82	0.063	143.82	0.00
2	43832276	323,212.22	101.00	0.031	101.00	0.00
2	43831472	209,165.61	198.42	0.095	198.42	0.00
2	43830892	390,323.37	69.73	0.018	69.73	0.00
2	43835145	315,549.07	116.99	0.037	116.99	0.00
2	43810652	313,792.63	3.24	0.001	3.24	0.00
2	43817462	205,960.70	62.31	0.030	62.31	0.00
2	43816926	279,447.31	107.22	0.038	107.22	0.00
2	43816083	237,346.06	108.78	0.046	108.78	0.00
2	43815407	326,844.48	102.14	0.031	102.14	0.00
2	43814648	67,719.93	48.39	0.071	48.39	0.00
2	43814490	325,036.50	59.53	0.018	59.53	0.00
2	43813964	191,545.96	19.95	0.010	19.95	0.00
2	43812860	107,920.78	1.50	0.001	1.50	0.00
2	43811815	74,546.31	72.13	0.097	72.13	0.00
2	43822741	155,660.36	43.48	0.028	43.48	0.00
2	43811403	223,905.41	56.85	0.025	56.85	0.00
2	43818151	136,029.28	64.00	0.047	64.00	0.00
2	43810156	211,694.91	88.21	0.042	88.21	0.00
2	43810281	377,322.46	257.01	0.068	257.01	0.00
2	43873365	183,659.55	89.43	0.049	89.43	0.00
2	43873145	90,187.13	37.62	0.042	37.62	0.00
2	43848927	192,831.46	47.04	0.024	47.04	0.00
2	43844664	138,484.66	38.10	0.028	38.10	0.00
2	43837876	182,884.13	5.99	0.003	5.99	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	43827268	243,513.21	27.93	0.011	27.93	0.00
2	43822161	424,304.38	88.40	0.021	88.40	0.00
2	43820684	225,806.82	78.47	0.035	78.47	0.00
2	43811806	60,248.67	30.49	0.051	30.49	0.00
2	43820601	148,366.83	98.24	0.066	98.24	0.00
2	43825485	127,950.25	15.76	0.012	15.76	0.00
2	43824694	170,094.61	102.78	0.060	102.78	0.00
2	43824656	139,245.69	87.03	0.063	87.03	0.00
2	43824052	170,116.78	64.26	0.038	64.26	0.00
2	43823780	135,985.61	13.27	0.010	13.27	0.00
2	43823409	243,073.81	154.24	0.063	154.24	0.00
2	43823305	324,115.51	125.81	0.039	125.81	0.00
2	43823119	329,127.10	239.99	0.073	239.99	0.00
2	43837415	425,795.56	111.53	0.026	111.53	0.00
2	43821562	315,971.22	84.52	0.027	84.52	0.00
2	43818031	136,812.28	27.79	0.020	27.79	0.00
2	43820673	171,138.80	97.55	0.057	97.55	0.00
2	43818038	146,309.96	52.97	0.036	52.97	0.00
2	43820403	533,845.35	223.65	0.042	223.65	0.00
2	43820337	161,517.43	70.29	0.044	70.29	0.00
2	43819757	194,716.28	172.65	0.089	172.65	0.00
2	43819333	261,338.66	139.16	0.053	139.16	0.00
2	43818991	201,203.75	74.10	0.037	74.10	0.00
2	43818784	317,730.18	155.55	0.049	155.55	0.00
2	43818725	115,736.49	38.30	0.033	38.30	0.00
2	43818673	163,956.37	17.08	0.010	17.08	0.00
2	43818443	34,645.48	18.48	0.053	18.48	0.00
2	43825510	217,374.15	90.57	0.042	90.57	0.00
2	43837815	271,000.34	225.83	0.083	225.83	0.00
2	43858827	163,674.16	68.20	0.042	68.20	0.00
2	43863440	420,741.13	242.36	0.058	242.36	0.00
2	43862745	294,293.17	199.52	0.068	199.52	0.00
2	43862402	162,420.12	86.12	0.053	86.12	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43862302	230,037.92	167.74	0.073	167.74	0.00
2	43862164	371,640.15	234.36	0.063	234.36	0.00
2	43862125	319,932.34	203.03	0.063	203.03	0.00
2	43862041	349,997.20	10.71	0.003	10.71	0.00
2	43862035	271,830.40	169.89	0.062	169.89	0.00
2	43862024	126,184.44	65.72	0.052	65.72	0.00
2	43861777	239,382.42	180.08	0.075	180.08	0.00
2	43861739	355,457.83	58.06	0.016	58.06	0.00
2	43861008	400,053.02	202.30	0.051	202.30	0.00
2	43852465	109,857.41	67.83	0.062	67.83	0.00
2	43860503	437,943.20	204.20	0.047	204.20	0.00
2	43865301	287,769.34	177.25	0.062	177.25	0.00
2	43857123	249,518.86	25.99	0.010	25.99	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43856237	413,724.78	13.49	0.003	13.49	0.00
2	43856088	194,384.92	142.37	0.073	142.37	0.00
2	43855655	184,274.04	40.40	0.022	40.40	0.00
2	43855514	65,508.39	34.12	0.052	34.12	0.00
2	43854633	261,497.08	81.72	0.031	81.72	0.00
2	43854594	410,981.93	155.67	0.038	155.67	0.00
2	43854538	375,015.07	66.16	0.018	66.16	0.00
2	43854531	371,149.91	138.81	0.037	138.81	0.00
2	43853380	347,064.57	42.40	0.012	42.40	0.00
2	43837183	289,985.41	78.65	0.027	78.65	0.00
2	43860712	169,356.96	93.72	0.055	93.72	0.00
2	43871231	332,551.15	277.13	0.083	277.13	0.00
2	43875511	373,290.90	233.31	0.063	233.31	0.00
2	43875397	115,171.29	55.29	0.048	55.29	0.00
2	43875350	289,543.36	90.48	0.031	90.48	0.00
2	43874891	203,110.39	73.97	0.036	73.97	0.00
2	43874656	389,541.42	185.57	0.048	185.57	0.00
2	43874498	245,699.00	62.18	0.025	62.18	0.00
2	43873507	50,819.57	15.65	0.031	15.65	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	43873489	212,646.25	110.75	0.052	110.75	0.00
2	43873267	411,450.10	16.22	0.004	16.22	0.00
2	43873081	309,336.84	235.00	0.076	235.00	0.00
2	43872136	145,877.67	83.50	0.057	83.50	0.00
2	43872042	90,024.12	42.70	0.047	42.70	0.00
2	43863569	247,973.00	88.76	0.036	88.76	0.00
2	43871515	273,796.04	199.64	0.073	199.64	0.00
2	43865251	112,984.23	9.53	0.008	9.53	0.00
2	43871081	94,567.17	60.89	0.064	60.89	0.00
2	43870820	379,878.55	79.14	0.021	79.14	0.00
2	43869592	433,025.17	180.43	0.042	180.43	0.00
2	43869417	153,059.66	79.72	0.052	79.72	0.00
2	43869405	365,666.91	190.45	0.052	190.45	0.00
2	43868873	228,738.25	95.31	0.042	95.31	0.00
2	43868277	290,432.12	211.77	0.073	211.77	0.00
2	43868265	146,477.05	152.58	0.104	152.58	0.00
2	43867128	376,618.69	156.92	0.042	156.92	0.00
2	43866196	117,979.90	25.66	0.022	25.66	0.00
2	43865894	101,746.35	51.13	0.050	51.13	0.00
2	43865594	155,817.95	64.92	0.042	64.92	0.00
2	43852439	321,609.94	268.01	0.083	268.01	0.00
2	43871516	413,051.06	231.12	0.056	231.12	0.00
2	43841995	113,793.44	15.91	0.014	15.91	0.00
2	43844687	130,569.53	97.80	0.075	97.80	0.00
2	43844350	347,622.30	289.69	0.083	289.69	0.00
2	43843781	435,698.29	5.90	0.001	5.90	0.00
2	43843644	345,891.01	185.18	0.054	185.18	0.00
2	43843495	275,520.99	4.77	0.002	4.77	0.00
2	43843491	165,465.24	18.15	0.011	18.15	0.00
2	43843470	195,637.61	91.55	0.047	91.55	0.00
2	43843439	275,861.88	116.50	0.042	116.50	0.00
2	43843418	219,435.03	8.59	0.004	8.59	0.00
2	43842796	166,947.99	69.56	0.042	69.56	0.00

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Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43842734	282,424.59	157.83	0.056	157.83	0.00
2	43842682	285,863.08	119.11	0.042	119.11	0.00
2	43852701	253,355.18	184.74	0.073	184.74	0.00
2	43842399	375,211.99	113.90	0.030	113.90	0.00
2	43844906	281,263.45	131.69	0.047	131.69	0.00
2	43841754	265,323.88	154.01	0.058	154.01	0.00
2	43841681	411,332.42	209.11	0.051	209.11	0.00
2	43841387	148,745.35	66.40	0.045	66.40	0.00
2	43841361	369,012.77	50.95	0.014	50.95	0.00
2	43841313	161,302.84	134.42	0.083	134.42	0.00
2	43841176	266,761.62	87.40	0.033	87.40	0.00
2	43841064	115,758.96	53.95	0.047	53.95	0.00
2	43841037	215,265.81	94.70	0.044	94.70	0.00
2	43840199	398,257.10	232.76	0.058	232.76	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	339,572.26	316.14	0.093	316.14	0.00
2	43842666	404,725.55	42.16	0.010	42.16	0.00
2	43848181	193,257.69	55.06	0.028	55.06	0.00
2	43852243	81,118.34	43.75	0.054	43.75	0.00
2	43851263	403,742.31	113.08	0.028	113.08	0.00
2	43850946	362,825.36	5.43	0.001	5.43	0.00
2	43850765	298,401.36	153.21	0.051	153.21	0.00
2	43850738	157,957.83	82.27	0.052	82.27	0.00
2	43850535	231,994.26	120.83	0.052	120.83	0.00
2	43849854	172,720.02	168.33	0.097	168.33	0.00
2	43849696	152,814.93	45.74	0.030	45.74	0.00
2	43849415	410,985.42	95.26	0.023	95.26	0.00
2	43849330	222,711.41	46.40	0.021	46.40	0.00
2	43849270	241,567.74	54.25	0.022	54.25	0.00
2	43848608	417,055.22	188.02	0.045	188.02	0.00
2	43844880	372,215.01	271.41	0.073	271.41	0.00
2	43848224	323,157.68	67.32	0.021	67.32	0.00

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Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43844901	310,787.04	146.40	0.047	146.40	0.00
2	43846973	313,932.25	150.45	0.048	150.45	0.00
2	43846856	104,548.09	18.43	0.018	18.43	0.00
2	43846764	422,365.00	34.05	0.008	34.05	0.00
2	43846610	344,617.24	215.39	0.063	215.39	0.00
2	43846554	118,231.89	4.45	0.004	4.45	0.00
2	43845908	590,061.66	31.75	0.005	31.75	0.00
2	43845780	227,727.02	94.89	0.042	94.89	0.00
2	43845340	254,923.53	80.83	0.032	80.83	0.00
2	43845319	279,745.15	84.34	0.030	84.34	0.00
2	43845163	234,336.23	39.39	0.017	39.39	0.00
2	43845034	247,555.86	206.30	0.083	206.30	0.00
2	43844996	191,763.52	72.05	0.038	72.05	0.00
2	43876485	350,909.97	182.77	0.052	182.77	0.00
2	43848445	251,618.59	78.63	0.031	78.63	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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

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Frederick, MD 21701-4747
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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	292,372.68	(53,111.44)	(18.166)

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	458,585.42	(73.46)	68,429.26	14.922

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43823769	117,851.46	2,462.24	2.089
43876272	174,521.22	(55,573.68)	(31.844)

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43832426	294,057.73	(75.00)	7,820.87	2.660
43775162	164,527.69	1.54	60,608.39	36.838

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
18	2,869,794.17	221,879.84	7.732

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,761.59	3.056
43765027	58,833.71	16,851.37	28.642
43801094	152,182.02	21,497.92	14.126
43800102	61,550.35	23,699.59	38.504
43872601	122,196.42	5,468.57	4.475
43819652	101,992.82	39,580.42	38.807
43812998	79,566.22	5,145.88	6.467
43819872	187,610.26	2,614.00	1.393
43824792	88,515.53	(13,390.19)	(15.128)
43828564	106,221.21	12,775.61	12.027
43832426	294,057.73	7,820.87	2.660
43833880	316,948.69	77,168.14	24.347
43838337	231,374.80	4,924.60	2.128
43848554	302,025.92	2,840.93	0.941
43775162	164,527.69	60,608.39	36.838
43854079	154,005.35	2,623.59	1.704
43823769	117,851.46	2,462.24	2.089
43876272	174,521.22	(55,573.68)	(31.844)

**Connecticut Avenue Securities
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	60,606.85	1.54	0.000 %	0	0.00	0.00	0.000 %	1	60,606.85	1.54	0.000 %
Group 2	3	(41,760.05)	(53,186.44)	(0.000 %)	0	0.00	0.00	0.000 %	3	(41,760.05)	(53,186.44)	(0.000 %)
Total	4	18,846.80	(53,184.90)	(0.000 %)	0	0.00	0.00	0.000 %	4	18,846.80	(53,184.90)	(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	1.54	60,608.39
Group 2	0043823769	121,000.00	4.500 %	IA	97.00	360	2,462.24	08/31/2019	2,462.24	2,462.24
Group 2	0043832426	296,000.00	5.000 %	CA	97.00	360	11,351.39	03/31/2019	(75.00)	7,820.87
Group 2	0043876272	176,000.00	4.500 %	GA	90.00	360	(55,573.68)	08/31/2019	(55,573.68)	(55,573.68)

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

* This data is currently not provided for reporting.

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

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

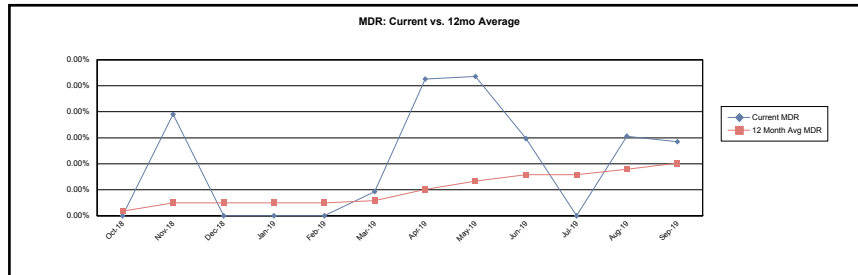
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Realized Loss Report - Collateral

Summary

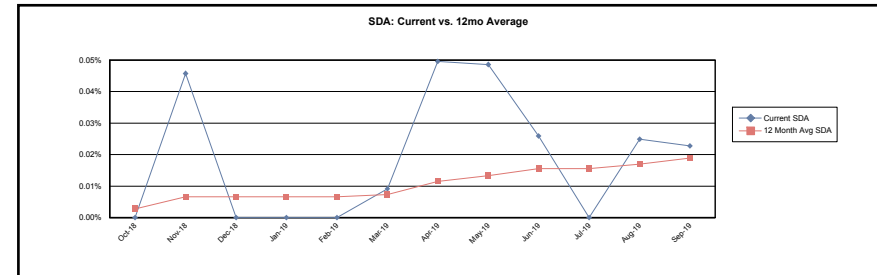
MDR

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



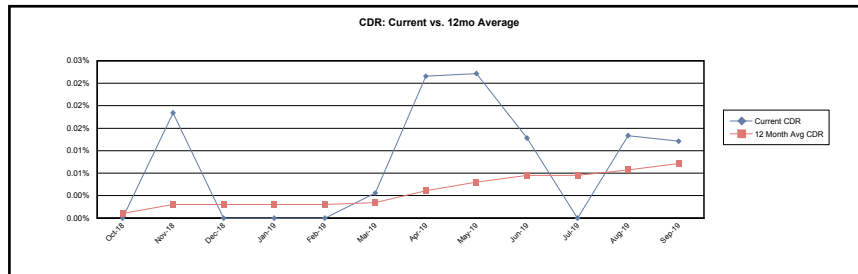
SDA

Current Month 0.023 %
3 Month Average 0.016 %
12 Month Average 0.019 %



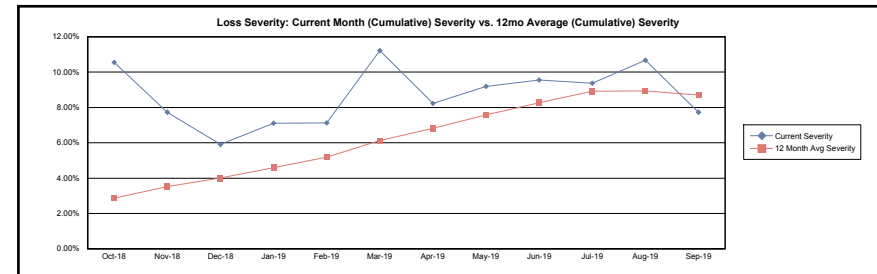
CDR

Current Month 0.014 %
3 Month Average 0.009 %
12 Month Average 0.010 %



Loss Severity

Current Month (Cumulative) 7.732 %
3 Month Average (Cumulative) 9.260 %
12 Month Average (Cumulative) 8.701 %



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

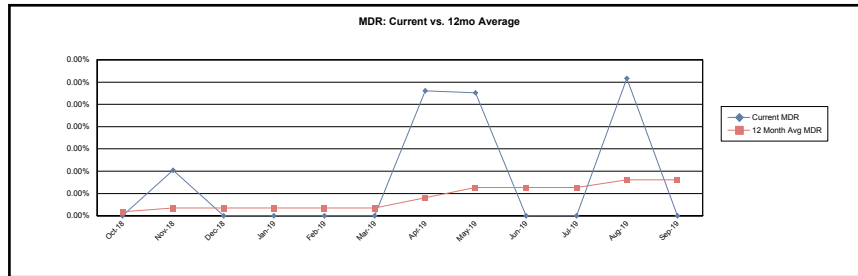
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Realized Loss Report - Collateral

Group 1

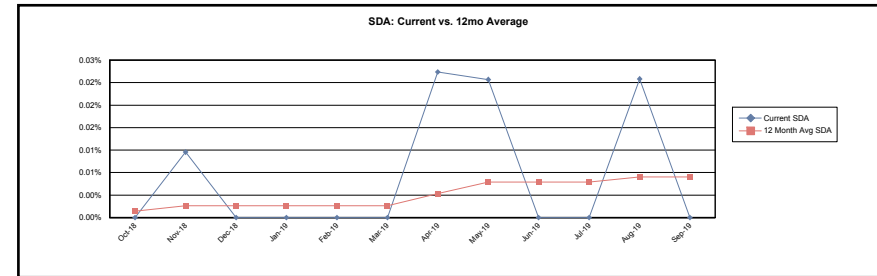
MDR

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



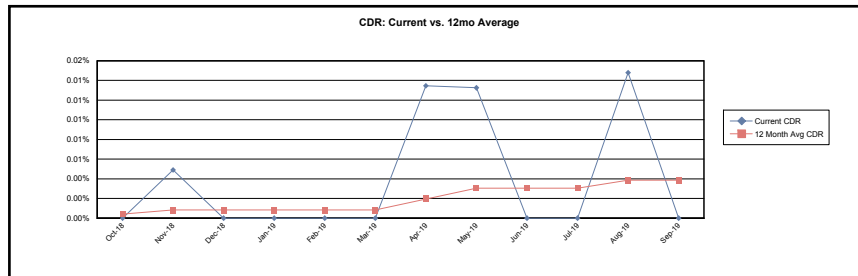
SDA

Current Month 0.000 %
3 Month Average 0.008 %
12 Month Average 0.007 %



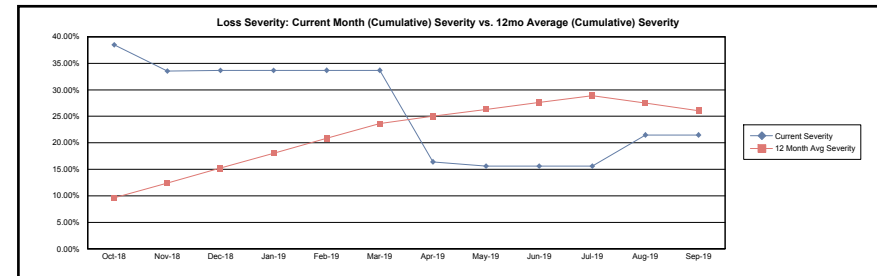
CDR

Current Month 0.000 %
3 Month Average 0.005 %
12 Month Average 0.004 %



Loss Severity

Current Month (Cumulative) 21.491 %
3 Month Average (Cumulative) 19.526 %
12 Month Average (Cumulative) 26.075 %



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

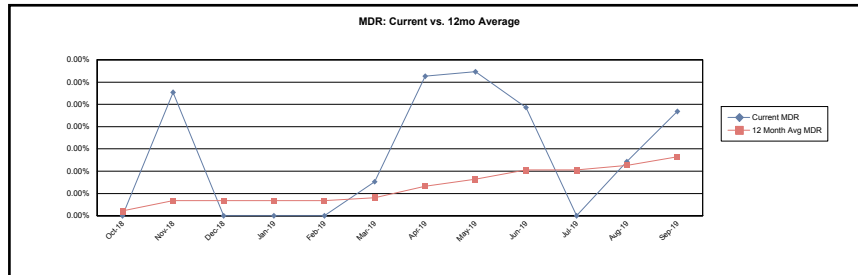
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Realized Loss Report - Collateral

Group 2

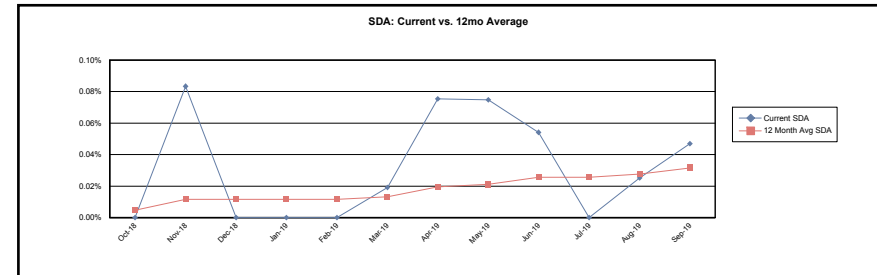
MDR

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



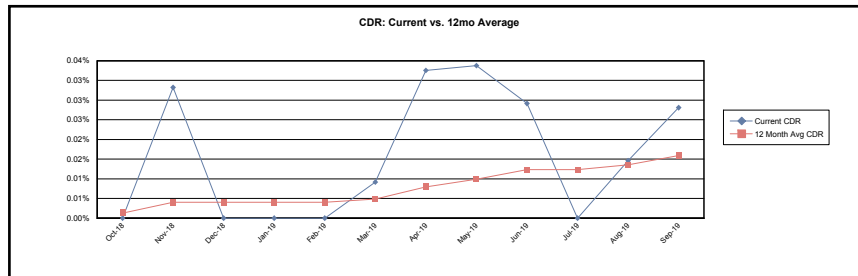
SDA

Current Month 0.047 %
3 Month Average 0.024 %
12 Month Average 0.032 %



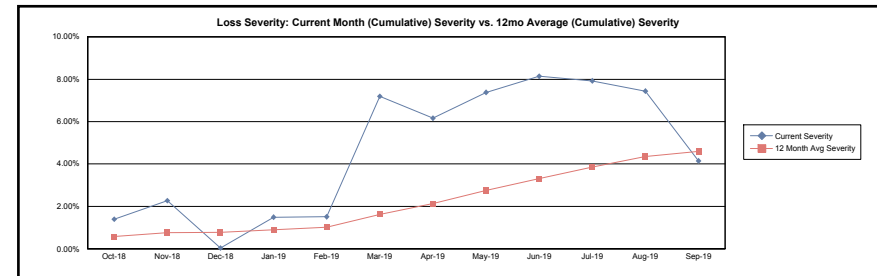
CDR

Current Month 0.028 %
3 Month Average 0.014 %
12 Month Average 0.016 %



Loss Severity

Current Month (Cumulative) 4.149 %
3 Month Average (Cumulative) 6.504 %
12 Month Average (Cumulative) 4.591 %



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 1.554 %
3 Month Average 1.331 %
12 Month Average 0.844 %

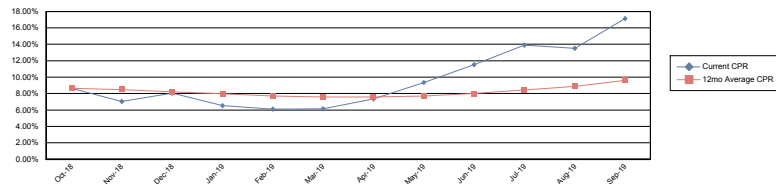
CPR

Current Month 17.136 %
3 Month Average 14.841 %
12 Month Average 9.605 %

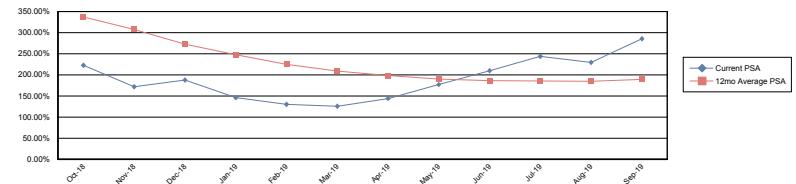
PSA

Current Month 285.602 %
3 Month Average 252.812 %
12 Month Average 189.287 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.284 %
3 Month Average 1.145 %
12 Month Average 0.791 %

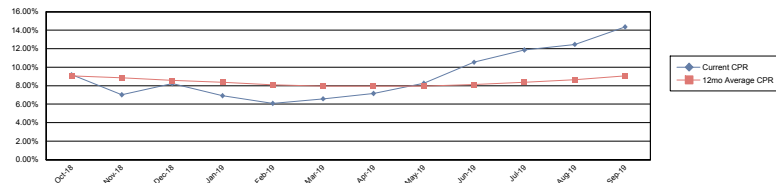
CPR

Current Month 14.364 %
3 Month Average 12.899 %
12 Month Average 9.056 %

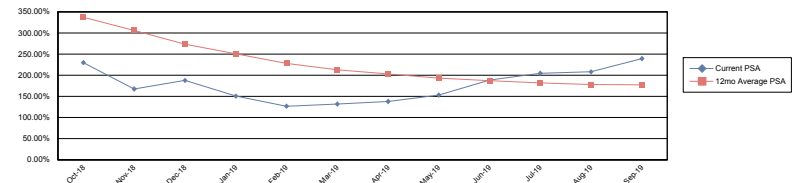
PSA

Current Month 239.402 %
3 Month Average 217.238 %
12 Month Average 176.926 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 1.839 %
3 Month Average 1.527 %
12 Month Average 0.899 %

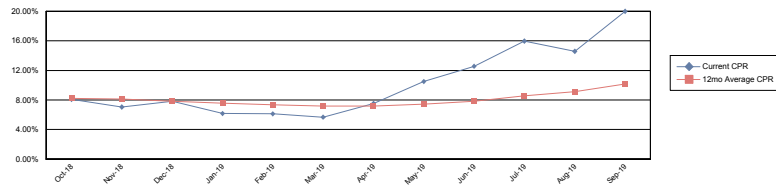
CPR

Current Month 19.970 %
3 Month Average 16.836 %
12 Month Average 10.167 %

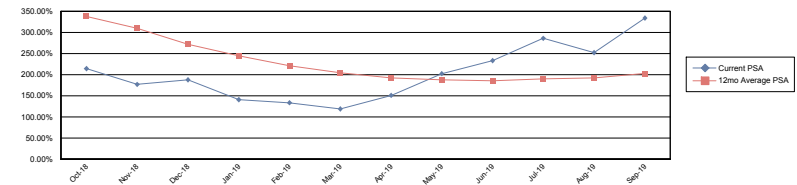
PSA

Current Month 333.685 %
3 Month Average 290.519 %
12 Month Average 202.427 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

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

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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