

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		01/31/2020	0.00000 %	11,625,820,908.77	0.00	201,842,245.94	0.00	11,423,978,662.83	201,842,245.94	0.00
1M-1	30711XQS6	02/24/2020	2.41088 %	1,470,754.63	2,856.35	1,470,754.63	0.00	0.00	1,473,610.98	0.00
1M-1H		01/31/2020	0.00000 %	77,416.80	0.00	77,416.80	0.00	0.00	77,416.80	0.00
1M-2A	30711XQT4	02/24/2020	4.31088 %	93,986,000.00	326,380.80	6,167,280.86	0.00	87,818,719.14	6,493,661.66	0.00
1M-AH		01/31/2020	0.00000 %	4,947,606.00	0.00	324,657.67	0.00	4,622,948.33	324,657.67	0.00
1M-2B	30711XQU1	02/24/2020	4.31088 %	93,986,000.00	326,380.80	0.00	0.00	93,986,000.00	326,380.80	0.00
1M-BH		01/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	02/24/2020	4.31088 %	93,986,000.00	326,380.80	0.00	0.00	93,986,000.00	326,380.80	0.00
1M-CH		01/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	02/24/2020	4.31088 %	281,958,000.00	979,142.39	6,167,280.86	0.00	275,790,719.14	7,146,423.25	0.00
1M-2H		01/31/2020	0.00000 %	14,842,818.00	0.00	324,657.67	0.00	14,518,160.33	324,657.67	0.00
1B-1	30711XQW7	02/24/2020	5.81088 %	78,322,000.00	366,624.24	0.00	0.00	78,322,000.00	366,624.24	0.00
1B-1H		01/31/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		01/31/2020	0.00000 %	82,305,021.07	0.00	0.00	0.00	82,305,021.07	0.00	139,650.93
1A-I1	30711XQZ0	02/24/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1A-I2	30711XRB2	02/24/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1A-I3	30711XRD8	02/24/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1A-I4	30711XRF3	02/24/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1B-I1	30711XRH9	02/24/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1B-I2	30711XRK2	02/24/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1B-I3	30711XRM8	02/24/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1B-I4	30711XRP1	02/24/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1C-I1	30711XRR7	02/24/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1C-I2	30711XRT3	02/24/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1C-I3	30711XRV8	02/24/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1C-I4	30711XRX4	02/24/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1E-A1	30711XQY3	02/24/2020	2.51088 %	93,986,000.00	190,101.10	6,167,280.86	0.00	87,818,719.14	6,357,381.96	0.00
1E-A2	30711XRA4	02/24/2020	2.91088 %	93,986,000.00	220,385.47	6,167,280.86	0.00	87,818,719.14	6,387,666.33	0.00
1E-A3	30711XRC0	02/24/2020	3.31088 %	93,986,000.00	250,669.85	6,167,280.86	0.00	87,818,719.14	6,417,950.71	0.00
1E-A4	30711XRE6	02/24/2020	3.71088 %	93,986,000.00	280,954.23	6,167,280.86	0.00	87,818,719.14	6,448,235.09	0.00
1E-B1	30711XRG1	02/24/2020	2.51088 %	93,986,000.00	190,101.10	0.00	0.00	93,986,000.00	190,101.10	0.00
1E-B2	30711XRJ5	02/24/2020	2.91088 %	93,986,000.00	220,385.47	0.00	0.00	93,986,000.00	220,385.47	0.00
1E-B3	30711XRL0	02/24/2020	3.31088 %	93,986,000.00	250,669.85	0.00	0.00	93,986,000.00	250,669.85	0.00
1E-B4	30711XRN6	02/24/2020	3.71088 %	93,986,000.00	280,954.23	0.00	0.00	93,986,000.00	280,954.23	0.00
1E-C1	30711XRQ9	02/24/2020	2.51088 %	93,986,000.00	190,101.10	0.00	0.00	93,986,000.00	190,101.10	0.00
1E-C2	30711XRS5	02/24/2020	2.91088 %	93,986,000.00	220,385.47	0.00	0.00	93,986,000.00	220,385.47	0.00
1E-C3	30711XRU0	02/24/2020	3.31088 %	93,986,000.00	250,669.85	0.00	0.00	93,986,000.00	250,669.85	0.00
1E-C4	30711XRW6	02/24/2020	3.71088 %	93,986,000.00	280,954.23	0.00	0.00	93,986,000.00	280,954.23	0.00
1E-D1	30711XRY2	02/24/2020	2.51088 %	187,972,000.00	380,202.19	6,167,280.86	0.00	181,804,719.14	6,547,483.05	0.00
1E-D2	30711XRZ9	02/24/2020	2.91088 %	187,972,000.00	440,770.95	6,167,280.86	0.00	181,804,719.14	6,608,051.81	0.00
1E-D3	30711XSA3	02/24/2020	3.31088 %	187,972,000.00	501,339.70	6,167,280.86	0.00	181,804,719.14	6,668,620.56	0.00
1E-D4	30711XSB1	02/24/2020	3.71088 %	187,972,000.00	561,908.46	6,167,280.86	0.00	181,804,719.14	6,729,189.32	0.00
1E-D5	30711XSC9	02/24/2020	4.31088 %	187,972,000.00	652,761.59	6,167,280.86	0.00	181,804,719.14	6,820,042.45	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	02/24/2020	2.51088 %	187,972,000.00	380,202.19	0.00	0.00	187,972,000.00	380,202.19	0.00
1E-F2	30711XSE5	02/24/2020	2.91088 %	187,972,000.00	440,770.95	0.00	0.00	187,972,000.00	440,770.95	0.00
1E-F3	30711XSF2	02/24/2020	3.31088 %	187,972,000.00	501,339.70	0.00	0.00	187,972,000.00	501,339.70	0.00
1E-F4	30711XSG0	02/24/2020	3.71088 %	187,972,000.00	561,908.46	0.00	0.00	187,972,000.00	561,908.46	0.00
1E-F5	30711XSH8	02/24/2020	4.31088 %	187,972,000.00	652,761.59	0.00	0.00	187,972,000.00	652,761.59	0.00
1X-1	30711XSJ4	02/24/2020	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1X-2	30711XSK1	02/24/2020	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1X-3	30711XSL9	02/24/2020	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1X-4	30711XSM7	02/24/2020	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
1Y-1	30711XSN5	02/24/2020	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1Y-2	30711XSP0	02/24/2020	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1Y-3	30711XSQ8	02/24/2020	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1Y-4	30711XSR6	02/24/2020	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
2A-H		01/31/2020	0.00000 %	10,598,626,336.67	0.00	229,664,484.24	0.00	10,368,961,852.44	229,664,484.24	0.00
2M-1	30711XSS4	02/24/2020	2.41088 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	02/24/2020	4.46088 %	86,039,364.96	309,181.31	10,261,210.90	0.00	75,778,154.06	10,570,392.21	0.00
2M-AH		01/31/2020	0.00000 %	4,529,095.68	0.00	540,148.17	0.00	3,988,947.50	540,148.17	0.00
2M-2B	30711XSU9	02/24/2020	4.46088 %	120,816,000.00	434,150.69	0.00	0.00	120,816,000.00	434,150.69	0.00
2M-BH		01/31/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	02/24/2020	4.46088 %	120,816,000.00	434,150.69	0.00	0.00	120,816,000.00	434,150.69	0.00
2M-CH		01/31/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	02/24/2020	4.46088 %	327,671,364.96	1,177,482.68	10,261,210.90	0.00	317,410,154.06	11,438,693.58	0.00
2M-2H		01/31/2020	0.00000 %	17,247,205.68	0.00	540,148.17	0.00	16,707,057.50	540,148.17	0.00
2B-1	30711XSW5	02/24/2020	6.11088 %	73,668,000.00	362,642.03	0.00	0.00	73,668,000.00	362,642.03	0.00
2B-1H		01/31/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		01/31/2020	0.00000 %	77,464,869.54	0.00	0.00	24,124.07	77,440,745.47	0.00	105,019.53
2A-I1	30711XSZ8	02/24/2020	1.80000 %	0.00	124,757.08	0.00	0.00	0.00	124,757.08	0.00
2A-I2	30711XTB0	02/24/2020	1.40000 %	0.00	97,033.28	0.00	0.00	0.00	97,033.28	0.00
2A-I3	30711XTD6	02/24/2020	1.00000 %	0.00	69,309.49	0.00	0.00	0.00	69,309.49	0.00
2A-I4	30711XTF1	02/24/2020	0.60000 %	0.00	41,585.69	0.00	0.00	0.00	41,585.69	0.00
2B-I1	30711XTH7	02/24/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2B-I2	30711XTK0	02/24/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2B-I3	30711XTM6	02/24/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2B-I4	30711XTP9	02/24/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2C-I1	30711XTR5	02/24/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-I2	30711XTT1	02/24/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-I3	30711XTV6	02/24/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-I4	30711XTX2	02/24/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	02/24/2020	2.66088 %	86,039,364.96	184,424.23	10,261,210.90	0.00	75,778,154.06	10,445,635.13	0.00
2E-A2	30711XTA2	02/24/2020	3.06088 %	86,039,364.96	212,148.03	10,261,210.90	0.00	75,778,154.06	10,473,358.93	0.00
2E-A3	30711XTC8	02/24/2020	3.46088 %	86,039,364.96	239,871.82	10,261,210.90	0.00	75,778,154.06	10,501,082.72	0.00
2E-A4	30711XTE4	02/24/2020	3.86088 %	86,039,364.96	267,595.62	10,261,210.90	0.00	75,778,154.06	10,528,806.52	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	02/24/2020	2.66088 %	120,816,000.00	258,967.49	0.00	0.00	120,816,000.00	258,967.49	0.00
2E-B2	30711XTJ3	02/24/2020	3.06088 %	120,816,000.00	297,897.09	0.00	0.00	120,816,000.00	297,897.09	0.00
2E-B3	30711XTL8	02/24/2020	3.46088 %	120,816,000.00	336,826.69	0.00	0.00	120,816,000.00	336,826.69	0.00
2E-B4	30711XTN4	02/24/2020	3.86088 %	120,816,000.00	375,756.29	0.00	0.00	120,816,000.00	375,756.29	0.00
2E-C1	30711XTQ7	02/24/2020	2.66088 %	120,816,000.00	258,967.49	0.00	0.00	120,816,000.00	258,967.49	0.00
2E-C2	30711XTS3	02/24/2020	3.06088 %	120,816,000.00	297,897.09	0.00	0.00	120,816,000.00	297,897.09	0.00
2E-C3	30711XTU8	02/24/2020	3.46088 %	120,816,000.00	336,826.69	0.00	0.00	120,816,000.00	336,826.69	0.00
2E-C4	30711XTW4	02/24/2020	3.86088 %	120,816,000.00	375,756.29	0.00	0.00	120,816,000.00	375,756.29	0.00
2E-D1	30711XTY0	02/24/2020	2.66088 %	206,855,364.96	443,391.72	10,261,210.90	0.00	196,594,154.06	10,704,602.62	0.00
2E-D2	30711XTZ7	02/24/2020	3.06088 %	206,855,364.96	510,045.11	10,261,210.90	0.00	196,594,154.06	10,771,256.01	0.00
2E-D3	30711XUA0	02/24/2020	3.46088 %	206,855,364.96	576,698.51	10,261,210.90	0.00	196,594,154.06	10,837,909.41	0.00
2E-D4	30711XUB8	02/24/2020	3.86088 %	206,855,364.96	643,351.90	10,261,210.90	0.00	196,594,154.06	10,904,562.80	0.00
2E-D5	30711XUC6	02/24/2020	4.46088 %	206,855,364.96	743,332.00	10,261,210.90	0.00	196,594,154.06	11,004,542.90	0.00
2E-F1	30711XUD4	02/24/2020	2.66088 %	241,632,000.00	517,934.97	0.00	0.00	241,632,000.00	517,934.97	0.00
2E-F2	30711XUE2	02/24/2020	3.06088 %	241,632,000.00	595,794.17	0.00	0.00	241,632,000.00	595,794.17	0.00
2E-F3	30711XUF9	02/24/2020	3.46088 %	241,632,000.00	673,653.37	0.00	0.00	241,632,000.00	673,653.37	0.00
2E-F4	30711XUG7	02/24/2020	3.86088 %	241,632,000.00	751,512.57	0.00	0.00	241,632,000.00	751,512.57	0.00
2E-F5	30711XUH5	02/24/2020	4.46088 %	241,632,000.00	868,301.37	0.00	0.00	241,632,000.00	868,301.37	0.00
2X-1	30711XUJ1	02/24/2020	1.80000 %	0.00	299,940.28	0.00	0.00	0.00	299,940.28	0.00
2X-2	30711XUK8	02/24/2020	1.40000 %	0.00	233,286.88	0.00	0.00	0.00	233,286.88	0.00
2X-3	30711XUL6	02/24/2020	1.00000 %	0.00	166,633.49	0.00	0.00	0.00	166,633.49	0.00
2X-4	30711XUM4	02/24/2020	0.60000 %	0.00	99,980.09	0.00	0.00	0.00	99,980.09	0.00
2Y-1	30711XUN2	02/24/2020	1.80000 %	0.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00
2Y-2	30711XUP7	02/24/2020	1.40000 %	0.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00
2Y-3	30711XUQ5	02/24/2020	1.00000 %	0.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00
2Y-4	30711XUR3	02/24/2020	0.60000 %	0.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00
Totals				30,389,868,806.40	28,257,655.81	615,497,922.65	24,124.07	29,774,346,759.67	643,755,578.46	244,670.46

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	11,625,820,908.77	21,319,851.04	180,522,394.90	0.00	0.00	201,842,245.94	11,423,978,662.83	0.72019437	201,842,245.94
1M-1	156,644,000.00	1,470,754.63	155,350.38	1,315,404.25	0.00	0.00	1,470,754.63	0.00	0.00000000	1,470,754.63
1M-1H	8,245,344.00	77,416.80	8,177.25	69,239.55	0.00	0.00	77,416.80	0.00	0.00000000	77,416.80
1M-2A	93,986,000.00	93,986,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	87,818,719.14	0.93438086	6,167,280.86
1M-AH	4,947,606.00	4,947,606.00	34,292.39	290,365.28	0.00	0.00	324,657.67	4,622,948.33	0.93438086	324,657.67
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	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	275,790,719.14	0.97812695	6,167,280.86
1M-2H	14,842,818.00	14,842,818.00	34,292.39	290,365.28	0.00	0.00	324,657.67	14,518,160.33	0.97812695	324,657.67
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	82,305,021.07	0.00	0.00	0.00	0.00	0.00	82,305,021.07	0.99830613	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	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	87,818,719.14	0.93438086	6,167,280.86
1E-A2	93,986,000.00	93,986,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	87,818,719.14	0.93438086	6,167,280.86
1E-A3	93,986,000.00	93,986,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	87,818,719.14	0.93438086	6,167,280.86
1E-A4	93,986,000.00	93,986,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	87,818,719.14	0.93438086	6,167,280.86
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	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	181,804,719.14	0.96719043	6,167,280.86
1E-D2	187,972,000.00	187,972,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	181,804,719.14	0.96719043	6,167,280.86
1E-D3	187,972,000.00	187,972,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	181,804,719.14	0.96719043	6,167,280.86
1E-D4	187,972,000.00	187,972,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	181,804,719.14	0.96719043	6,167,280.86
1E-D5	187,972,000.00	187,972,000.00	651,427.10	5,515,853.76	0.00	0.00	6,167,280.86	181,804,719.14	0.96719043	6,167,280.86
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	10,598,626,336.67	18,436,832.77	211,227,651.46	0.00	0.00	229,664,484.24	10,368,961,852.44	0.69824593	229,664,484.24
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	86,039,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	75,778,154.06	0.63496635	10,261,210.90
2M-AH	6,282,140.00	4,529,095.68	43,489.03	496,659.14	0.00	0.00	540,148.17	3,988,947.50	0.63496635	540,148.17
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	327,671,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	317,410,154.06	0.87931583	10,261,210.90
2M-2H	19,000,250.00	17,247,205.68	43,489.03	496,659.14	0.00	0.00	540,148.17	16,707,057.50	0.87930725	540,148.17
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	77,464,869.54	0.00	0.00	0.00	24,124.07	24,124.07	77,440,745.47	0.99864571	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	86,039,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	75,778,154.06	0.63496635	10,261,210.90
2E-A2	119,342,000.00	86,039,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	75,778,154.06	0.63496635	10,261,210.90
2E-A3	119,342,000.00	86,039,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	75,778,154.06	0.63496635	10,261,210.90
2E-A4	119,342,000.00	86,039,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	75,778,154.06	0.63496635	10,261,210.90
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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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	206,855,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	196,594,154.06	0.81860339	10,261,210.90
2E-D2	240,158,000.00	206,855,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	196,594,154.06	0.81860339	10,261,210.90
2E-D3	240,158,000.00	206,855,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	196,594,154.06	0.81860339	10,261,210.90
2E-D4	240,158,000.00	206,855,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	196,594,154.06	0.81860339	10,261,210.90
2E-D5	240,158,000.00	206,855,364.96	826,162.45	9,435,048.44	0.00	0.00	10,261,210.90	196,594,154.06	0.81860339	10,261,210.90
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	30,389,868,806.40	56,329,259.33	559,168,663.20	0.00	24,124.07	615,522,046.72	29,774,346,759.67	0.75310865	615,497,922.65

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

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Principal Distribution 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	732.91897604	1.34405334	11.38055453	0.00000000	0.00000000	12.72460787	720.19436818	0.72019437	12.72460787
1M-1	156,644,000.00	9.38915394	0.99174166	8.39741229	0.00000000	0.00000000	9.38915394	0.00000000	0.00000000	9.38915394
1M-1H	8,245,344.00	9.38915344	0.99174152	8.39741192	0.00000000	0.00000000	9.38915344	0.00000000	0.00000000	9.38915344
1M-2A	93,986,000.00	1000.00000000	6.93110782	58.68803609	0.00000000	0.00000000	65.61914392	934.38085608	0.93438086	65.61914392
1M-AH	4,947,606.00	1000.00000000	6.93110769	58.68803619	0.00000000	0.00000000	65.61914388	934.38085612	0.93438086	65.61914388
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	2.31036927	19.56267870	0.00000000	0.00000000	21.87304797	978.12695203	0.97812695	21.87304797
1M-2H	14,842,818.00	1000.00000000	2.31036923	19.56267873	0.00000000	0.00000000	21.87304796	978.12695204	0.97812695	21.87304796
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	998.30612547	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.30612547	0.99830613	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	6.93110782	58.68803609	0.00000000	0.00000000	65.61914392	934.38085608	0.93438086	65.61914392
1E-A2	93,986,000.00	1000.00000000	6.93110782	58.68803609	0.00000000	0.00000000	65.61914392	934.38085608	0.93438086	65.61914392
1E-A3	93,986,000.00	1000.00000000	6.93110782	58.68803609	0.00000000	0.00000000	65.61914392	934.38085608	0.93438086	65.61914392
1E-A4	93,986,000.00	1000.00000000	6.93110782	58.68803609	0.00000000	0.00000000	65.61914392	934.38085608	0.93438086	65.61914392
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	3.46555391	29.34401805	0.00000000	0.00000000	32.80957196	967.19042804	0.96719043	32.80957196
1E-D2	187,972,000.00	1000.00000000	3.46555391	29.34401805	0.00000000	0.00000000	32.80957196	967.19042804	0.96719043	32.80957196
1E-D3	187,972,000.00	1000.00000000	3.46555391	29.34401805	0.00000000	0.00000000	32.80957196	967.19042804	0.96719043	32.80957196
1E-D4	187,972,000.00	1000.00000000	3.46555391	29.34401805	0.00000000	0.00000000	32.80957196	967.19042804	0.96719043	32.80957196
1E-D5	187,972,000.00	1000.00000000	3.46555391	29.34401805	0.00000000	0.00000000	32.80957196	967.19042804	0.96719043	32.80957196

**Connecticut Avenue Securities
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	713.71153683	1.24153639	14.22407083	0.00000000	0.00000000	15.46560722	698.24592961	0.69824593	15.46560722
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	720.94790568	6.92264626	79.05891002	0.00000000	0.00000000	85.98155637	634.96634932	0.63496635	85.98155637
2M-AH	6,282,140.00	720.94790629	6.92264579	79.05890986	0.00000000	0.00000000	85.98155565	634.96634905	0.63496635	85.98155565
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	907.74228881	2.28870348	26.13775075	0.00000000	0.00000000	28.42645426	879.31583455	0.87931583	28.42645426
2M-2H	19,000,250.00	907.73572348	2.28886620	26.13961079	0.00000000	0.00000000	28.42847699	879.30724596	0.87930725	28.42847699
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	998.95680364	0.00000000	0.00000000	0.00000000	0.31109462	0.31109462	998.64570902	0.99864571	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	720.94790568	6.92264626	79.05891002	0.00000000	0.00000000	85.98155637	634.96634932	0.63496635	85.98155637
2E-A2	119,342,000.00	720.94790568	6.92264626	79.05891002	0.00000000	0.00000000	85.98155637	634.96634932	0.63496635	85.98155637
2E-A3	119,342,000.00	720.94790568	6.92264626	79.05891002	0.00000000	0.00000000	85.98155637	634.96634932	0.63496635	85.98155637
2E-A4	119,342,000.00	720.94790568	6.92264626	79.05891002	0.00000000	0.00000000	85.98155637	634.96634932	0.63496635	85.98155637
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	861.33031154	3.44007882	39.28683800	0.00000000	0.00000000	42.72691686	818.60339468	0.81860339	42.72691686
2E-D2	240,158,000.00	861.33031154	3.44007882	39.28683800	0.00000000	0.00000000	42.72691686	818.60339468	0.81860339	42.72691686
2E-D3	240,158,000.00	861.33031154	3.44007882	39.28683800	0.00000000	0.00000000	42.72691686	818.60339468	0.81860339	42.72691686
2E-D4	240,158,000.00	861.33031154	3.44007882	39.28683800	0.00000000	0.00000000	42.72691686	818.60339468	0.81860339	42.72691686
2E-D5	240,158,000.00	861.33031154	3.44007882	39.28683800	0.00000000	0.00000000	42.72691686	818.60339468	0.81860339	42.72691686
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 %	11,625,820,908.77	0.00	0.00	0.00	0.00	0.00	0.00	1,423,978,662.83
1M-1	01/27/20 - 02/24/20	29	2.41088 %	1,470,754.63	2,856.35	0.00	0.00	0.00	2,856.35	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	77,416.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	01/27/20 - 02/24/20	29	4.31088 %	93,986,000.00	326,380.80	0.00	0.00	0.00	326,380.80	0.00	87,818,719.14
1M-AH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,622,948.33
1M-2B	01/27/20 - 02/24/20	29	4.31088 %	93,986,000.00	326,380.80	0.00	0.00	0.00	326,380.80	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	01/27/20 - 02/24/20	29	4.31088 %	93,986,000.00	326,380.80	0.00	0.00	0.00	326,380.80	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	01/27/20 - 02/24/20	29	4.31088 %	281,958,000.00	979,142.39	0.00	0.00	0.00	979,142.39	0.00	275,790,719.14
1M-2H	N/A	N/A	0.00000 %	14,842,818.00	0.00	0.00	0.00	0.00	0.00	0.00	14,518,160.33
1B-1	01/27/20 - 02/24/20	29	5.81088 %	78,322,000.00	366,624.24	0.00	0.00	0.00	366,624.24	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 %	82,305,021.07	0.00	0.00	0.00	0.00	0.00	0.00	82,305,021.07
1A-I1	01/27/20 - 02/24/20	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	87,818,719.14
1A-I2	01/27/20 - 02/24/20	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	87,818,719.14
1A-I3	01/27/20 - 02/24/20	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	87,818,719.14
1A-I4	01/27/20 - 02/24/20	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	87,818,719.14
1B-I1	01/27/20 - 02/24/20	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1B-I2	01/27/20 - 02/24/20	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1B-I3	01/27/20 - 02/24/20	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1B-I4	01/27/20 - 02/24/20	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1C-I1	01/27/20 - 02/24/20	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1C-I2	01/27/20 - 02/24/20	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1C-I3	01/27/20 - 02/24/20	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1C-I4	01/27/20 - 02/24/20	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1E-A1	01/27/20 - 02/24/20	29	2.51088 %	93,986,000.00	190,101.10	0.00	0.00	0.00	190,101.10	0.00	87,818,719.14
1E-A2	01/27/20 - 02/24/20	29	2.91088 %	93,986,000.00	220,385.47	0.00	0.00	0.00	220,385.47	0.00	87,818,719.14
1E-A3	01/27/20 - 02/24/20	29	3.31088 %	93,986,000.00	250,669.85	0.00	0.00	0.00	250,669.85	0.00	87,818,719.14
1E-A4	01/27/20 - 02/24/20	29	3.71088 %	93,986,000.00	280,954.23	0.00	0.00	0.00	280,954.23	0.00	87,818,719.14
1E-B1	01/27/20 - 02/24/20	29	2.51088 %	93,986,000.00	190,101.10	0.00	0.00	0.00	190,101.10	0.00	93,986,000.00
1E-B2	01/27/20 - 02/24/20	29	2.91088 %	93,986,000.00	220,385.47	0.00	0.00	0.00	220,385.47	0.00	93,986,000.00
1E-B3	01/27/20 - 02/24/20	29	3.31088 %	93,986,000.00	250,669.85	0.00	0.00	0.00	250,669.85	0.00	93,986,000.00
1E-B4	01/27/20 - 02/24/20	29	3.71088 %	93,986,000.00	280,954.23	0.00	0.00	0.00	280,954.23	0.00	93,986,000.00
1E-C1	01/27/20 - 02/24/20	29	2.51088 %	93,986,000.00	190,101.10	0.00	0.00	0.00	190,101.10	0.00	93,986,000.00
1E-C2	01/27/20 - 02/24/20	29	2.91088 %	93,986,000.00	220,385.47	0.00	0.00	0.00	220,385.47	0.00	93,986,000.00
1E-C3	01/27/20 - 02/24/20	29	3.31088 %	93,986,000.00	250,669.85	0.00	0.00	0.00	250,669.85	0.00	93,986,000.00
1E-C4	01/27/20 - 02/24/20	29	3.71088 %	93,986,000.00	280,954.23	0.00	0.00	0.00	280,954.23	0.00	93,986,000.00
1E-D1	01/27/20 - 02/24/20	29	2.51088 %	187,972,000.00	380,202.19	0.00	0.00	0.00	380,202.19	0.00	181,804,719.14
1E-D2	01/27/20 - 02/24/20	29	2.91088 %	187,972,000.00	440,770.95	0.00	0.00	0.00	440,770.95	0.00	181,804,719.14
1E-D3	01/27/20 - 02/24/20	29	3.31088 %	187,972,000.00	501,339.70	0.00	0.00	0.00	501,339.70	0.00	181,804,719.14
1E-D4	01/27/20 - 02/24/20	29	3.71088 %	187,972,000.00	561,908.46	0.00	0.00	0.00	561,908.46	0.00	181,804,719.14

**Connecticut Avenue Securities
Credit-Linked Notes
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	01/27/20 - 02/24/20	29	4.31088 %	187,972,000.00	652,761.59	0.00	0.00	0.00	652,761.59	0.00	181,804,719.14
1E-F1	01/27/20 - 02/24/20	29	2.51088 %	187,972,000.00	380,202.19	0.00	0.00	0.00	380,202.19	0.00	187,972,000.00
1E-F2	01/27/20 - 02/24/20	29	2.91088 %	187,972,000.00	440,770.95	0.00	0.00	0.00	440,770.95	0.00	187,972,000.00
1E-F3	01/27/20 - 02/24/20	29	3.31088 %	187,972,000.00	501,339.70	0.00	0.00	0.00	501,339.70	0.00	187,972,000.00
1E-F4	01/27/20 - 02/24/20	29	3.71088 %	187,972,000.00	561,908.46	0.00	0.00	0.00	561,908.46	0.00	187,972,000.00
1E-F5	01/27/20 - 02/24/20	29	4.31088 %	187,972,000.00	652,761.59	0.00	0.00	0.00	652,761.59	0.00	187,972,000.00
1X-1	01/27/20 - 02/24/20	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00	181,804,719.14
1X-2	01/27/20 - 02/24/20	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00	181,804,719.14
1X-3	01/27/20 - 02/24/20	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00	181,804,719.14
1X-4	01/27/20 - 02/24/20	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00	181,804,719.14
1Y-1	01/27/20 - 02/24/20	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1Y-2	01/27/20 - 02/24/20	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1Y-3	01/27/20 - 02/24/20	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1Y-4	01/27/20 - 02/24/20	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	10,598,626,336.67	0.00	0.00	0.00	0.00	0.00	0.00	10,368,961,852.44
2M-1	N/A	N/A	2.41088 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	01/27/20 - 02/24/20	29	4.46088 %	86,039,364.96	309,181.31	0.00	0.00	0.00	309,181.31	0.00	75,778,154.06
2M-AH	N/A	N/A	0.00000 %	4,529,095.68	0.00	0.00	0.00	0.00	0.00	0.00	3,988,947.50
2M-2B	01/27/20 - 02/24/20	29	4.46088 %	120,816,000.00	434,150.69	0.00	0.00	0.00	434,150.69	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	01/27/20 - 02/24/20	29	4.46088 %	120,816,000.00	434,150.69	0.00	0.00	0.00	434,150.69	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	01/27/20 - 02/24/20	29	4.46088 %	327,671,364.96	1,177,482.68	0.00	0.00	0.00	1,177,482.68	0.00	317,410,154.06
2M-2H	N/A	N/A	0.00000 %	17,247,205.68	0.00	0.00	0.00	0.00	0.00	0.00	16,707,057.50
2B-1	01/27/20 - 02/24/20	29	6.11088 %	73,668,000.00	362,642.03	0.00	0.00	0.00	362,642.03	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 %	77,464,869.54	0.00	0.00	0.00	0.00	0.00	0.00	77,440,745.47
2A-I1	01/27/20 - 02/24/20	29	1.80000 %	86,039,364.96	124,757.08	0.00	0.00	0.00	124,757.08	0.00	75,778,154.06
2A-I2	01/27/20 - 02/24/20	29	1.40000 %	86,039,364.96	97,033.28	0.00	0.00	0.00	97,033.28	0.00	75,778,154.06
2A-I3	01/27/20 - 02/24/20	29	1.00000 %	86,039,364.96	69,309.49	0.00	0.00	0.00	69,309.49	0.00	75,778,154.06
2A-I4	01/27/20 - 02/24/20	29	0.60000 %	86,039,364.96	41,585.69	0.00	0.00	0.00	41,585.69	0.00	75,778,154.06
2B-I1	01/27/20 - 02/24/20	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2B-I2	01/27/20 - 02/24/20	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2B-I3	01/27/20 - 02/24/20	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2B-I4	01/27/20 - 02/24/20	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2C-I1	01/27/20 - 02/24/20	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2C-I2	01/27/20 - 02/24/20	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2C-I3	01/27/20 - 02/24/20	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2C-I4	01/27/20 - 02/24/20	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2E-A1	01/27/20 - 02/24/20	29	2.66088 %	86,039,364.96	184,424.23	0.00	0.00	0.00	184,424.23	0.00	75,778,154.06
2E-A2	01/27/20 - 02/24/20	29	3.06088 %	86,039,364.96	212,148.03	0.00	0.00	0.00	212,148.03	0.00	75,778,154.06

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	01/27/20 - 02/24/20	29	3.46088 %	86,039,364.96	239,871.82	0.00	0.00	0.00	239,871.82	0.00	75,778,154.06
2E-A4	01/27/20 - 02/24/20	29	3.86088 %	86,039,364.96	267,595.62	0.00	0.00	0.00	267,595.62	0.00	75,778,154.06
2E-B1	01/27/20 - 02/24/20	29	2.66088 %	120,816,000.00	258,967.49	0.00	0.00	0.00	258,967.49	0.00	120,816,000.00
2E-B2	01/27/20 - 02/24/20	29	3.06088 %	120,816,000.00	297,897.09	0.00	0.00	0.00	297,897.09	0.00	120,816,000.00
2E-B3	01/27/20 - 02/24/20	29	3.46088 %	120,816,000.00	336,826.69	0.00	0.00	0.00	336,826.69	0.00	120,816,000.00
2E-B4	01/27/20 - 02/24/20	29	3.86088 %	120,816,000.00	375,756.29	0.00	0.00	0.00	375,756.29	0.00	120,816,000.00
2E-C1	01/27/20 - 02/24/20	29	2.66088 %	120,816,000.00	258,967.49	0.00	0.00	0.00	258,967.49	0.00	120,816,000.00
2E-C2	01/27/20 - 02/24/20	29	3.06088 %	120,816,000.00	297,897.09	0.00	0.00	0.00	297,897.09	0.00	120,816,000.00
2E-C3	01/27/20 - 02/24/20	29	3.46088 %	120,816,000.00	336,826.69	0.00	0.00	0.00	336,826.69	0.00	120,816,000.00
2E-C4	01/27/20 - 02/24/20	29	3.86088 %	120,816,000.00	375,756.29	0.00	0.00	0.00	375,756.29	0.00	120,816,000.00
2E-D1	01/27/20 - 02/24/20	29	2.66088 %	206,855,364.96	443,391.72	0.00	0.00	0.00	443,391.72	0.00	196,594,154.06
2E-D2	01/27/20 - 02/24/20	29	3.06088 %	206,855,364.96	510,045.11	0.00	0.00	0.00	510,045.11	0.00	196,594,154.06
2E-D3	01/27/20 - 02/24/20	29	3.46088 %	206,855,364.96	576,698.51	0.00	0.00	0.00	576,698.51	0.00	196,594,154.06
2E-D4	01/27/20 - 02/24/20	29	3.86088 %	206,855,364.96	643,351.90	0.00	0.00	0.00	643,351.90	0.00	196,594,154.06
2E-D5	01/27/20 - 02/24/20	29	4.46088 %	206,855,364.96	743,332.00	0.00	0.00	0.00	743,332.00	0.00	196,594,154.06
2E-F1	01/27/20 - 02/24/20	29	2.66088 %	241,632,000.00	517,934.97	0.00	0.00	0.00	517,934.97	0.00	241,632,000.00
2E-F2	01/27/20 - 02/24/20	29	3.06088 %	241,632,000.00	595,794.17	0.00	0.00	0.00	595,794.17	0.00	241,632,000.00
2E-F3	01/27/20 - 02/24/20	29	3.46088 %	241,632,000.00	673,653.37	0.00	0.00	0.00	673,653.37	0.00	241,632,000.00
2E-F4	01/27/20 - 02/24/20	29	3.86088 %	241,632,000.00	751,512.57	0.00	0.00	0.00	751,512.57	0.00	241,632,000.00
2E-F5	01/27/20 - 02/24/20	29	4.46088 %	241,632,000.00	868,301.37	0.00	0.00	0.00	868,301.37	0.00	241,632,000.00
2X-1	01/27/20 - 02/24/20	29	1.80000 %	206,855,364.96	299,940.28	0.00	0.00	0.00	299,940.28	0.00	196,594,154.06
2X-2	01/27/20 - 02/24/20	29	1.40000 %	206,855,364.96	233,286.88	0.00	0.00	0.00	233,286.88	0.00	196,594,154.06
2X-3	01/27/20 - 02/24/20	29	1.00000 %	206,855,364.96	166,633.49	0.00	0.00	0.00	166,633.49	0.00	196,594,154.06
2X-4	01/27/20 - 02/24/20	29	0.60000 %	206,855,364.96	99,980.09	0.00	0.00	0.00	99,980.09	0.00	196,594,154.06
2Y-1	01/27/20 - 02/24/20	29	1.80000 %	241,632,000.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00	241,632,000.00
2Y-2	01/27/20 - 02/24/20	29	1.40000 %	241,632,000.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00	241,632,000.00
2Y-3	01/27/20 - 02/24/20	29	1.00000 %	241,632,000.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00	241,632,000.00
2Y-4	01/27/20 - 02/24/20	29	0.60000 %	241,632,000.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00	241,632,000.00
Totals					28,257,655.81	0.00	0.00	0.00	28,257,655.81	0.00	

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

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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 %	732.91897604	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	720.19436818
1M-1	156,644,000.00	2.41088 %	9.38915394	0.01823466	0.00000000	0.00000000	0.00000000	0.01823466	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	9.38915344	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	4.31088 %	1000.00000000	3.47265337	0.00000000	0.00000000	0.00000000	3.47265337	0.00000000	934.38085608
1M-AH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	934.38085612
1M-2B	93,986,000.00	4.31088 %	1000.00000000	3.47265337	0.00000000	0.00000000	0.00000000	3.47265337	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	4.31088 %	1000.00000000	3.47265337	0.00000000	0.00000000	0.00000000	3.47265337	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	4.31088 %	1000.00000000	3.47265334	0.00000000	0.00000000	0.00000000	3.47265334	0.00000000	978.12695203
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	978.12695204
1B-1	78,322,000.00	5.81088 %	1000.00000000	4.68098670	0.00000000	0.00000000	0.00000000	4.68098670	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 %	998.30612547	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.30612547
1A-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	934.38085608
1A-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	934.38085608
1A-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	934.38085608
1A-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	934.38085608
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.51088 %	1000.00000000	2.02265337	0.00000000	0.00000000	0.00000000	2.02265337	0.00000000	934.38085608
1E-A2	93,986,000.00	2.91088 %	1000.00000000	2.34487551	0.00000000	0.00000000	0.00000000	2.34487551	0.00000000	934.38085608
1E-A3	93,986,000.00	3.31088 %	1000.00000000	2.66709776	0.00000000	0.00000000	0.00000000	2.66709776	0.00000000	934.38085608
1E-A4	93,986,000.00	3.71088 %	1000.00000000	2.98932001	0.00000000	0.00000000	0.00000000	2.98932001	0.00000000	934.38085608
1E-B1	93,986,000.00	2.51088 %	1000.00000000	2.02265337	0.00000000	0.00000000	0.00000000	2.02265337	0.00000000	1000.00000000
1E-B2	93,986,000.00	2.91088 %	1000.00000000	2.34487551	0.00000000	0.00000000	0.00000000	2.34487551	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.31088 %	1000.00000000	2.66709776	0.00000000	0.00000000	0.00000000	2.66709776	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.71088 %	1000.00000000	2.98932001	0.00000000	0.00000000	0.00000000	2.98932001	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.51088 %	1000.00000000	2.02265337	0.00000000	0.00000000	0.00000000	2.02265337	0.00000000	1000.00000000
1E-C2	93,986,000.00	2.91088 %	1000.00000000	2.34487551	0.00000000	0.00000000	0.00000000	2.34487551	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.31088 %	1000.00000000	2.66709776	0.00000000	0.00000000	0.00000000	2.66709776	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.71088 %	1000.00000000	2.98932001	0.00000000	0.00000000	0.00000000	2.98932001	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.51088 %	1000.00000000	2.02265332	0.00000000	0.00000000	0.00000000	2.02265332	0.00000000	967.19042804
1E-D2	187,972,000.00	2.91088 %	1000.00000000	2.34487557	0.00000000	0.00000000	0.00000000	2.34487557	0.00000000	967.19042804
1E-D3	187,972,000.00	3.31088 %	1000.00000000	2.66709776	0.00000000	0.00000000	0.00000000	2.66709776	0.00000000	967.19042804
1E-D4	187,972,000.00	3.71088 %	1000.00000000	2.98932001	0.00000000	0.00000000	0.00000000	2.98932001	0.00000000	967.19042804

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	187,972,000.00	4.31088 %	1000.00000000	3.47265332	0.00000000	0.00000000	0.00000000	3.47265332	0.00000000	967.19042804
1E-F1	187,972,000.00	2.51088 %	1000.00000000	2.02265332	0.00000000	0.00000000	0.00000000	2.02265332	0.00000000	1000.00000000
1E-F2	187,972,000.00	2.91088 %	1000.00000000	2.34487557	0.00000000	0.00000000	0.00000000	2.34487557	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.31088 %	1000.00000000	2.66709776	0.00000000	0.00000000	0.00000000	2.66709776	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.71088 %	1000.00000000	2.98932001	0.00000000	0.00000000	0.00000000	2.98932001	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.31088 %	1000.00000000	3.47265332	0.00000000	0.00000000	0.00000000	3.47265332	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	967.19042804
1X-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	967.19042804
1X-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	967.19042804
1X-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	967.19042804
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	713.71153683	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	698.24592961
2M-1	117,869,000.00	2.41088 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	4.46088 %	720.94790568	2.59071668	0.00000000	0.00000000	0.00000000	2.59071668	0.00000000	634.96634932
2M-AH	6,282,140.00	0.00000 %	720.94790629	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	634.96634905
2M-2B	120,816,000.00	4.46088 %	1000.00000000	3.59348671	0.00000000	0.00000000	0.00000000	3.59348671	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	4.46088 %	1000.00000000	3.59348671	0.00000000	0.00000000	0.00000000	3.59348671	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	4.46088 %	907.74228881	3.26195981	0.00000000	0.00000000	0.00000000	3.26195981	0.00000000	879.31583455
2M-2H	19,000,250.00	0.00000 %	907.73572348	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	879.30724596
2B-1	73,668,000.00	6.11088 %	1000.00000000	4.92265339	0.00000000	0.00000000	0.00000000	4.92265339	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 %	998.95680364	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.64570902
2A-I1	0.00	1.80000 %	720.94790568	1.04537447	0.00000000	0.00000000	0.00000000	1.04537447	0.00000000	634.96634932
2A-I2	0.00	1.40000 %	720.94790568	0.81306899	0.00000000	0.00000000	0.00000000	0.81306899	0.00000000	634.96634932
2A-I3	0.00	1.00000 %	720.94790568	0.58076360	0.00000000	0.00000000	0.00000000	0.58076360	0.00000000	634.96634932
2A-I4	0.00	0.60000 %	720.94790568	0.34845813	0.00000000	0.00000000	0.00000000	0.34845813	0.00000000	634.96634932
2B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.66088 %	720.94790568	1.54534221	0.00000000	0.00000000	0.00000000	1.54534221	0.00000000	634.96634932
2E-A2	119,342,000.00	3.06088 %	720.94790568	1.77764768	0.00000000	0.00000000	0.00000000	1.77764768	0.00000000	634.96634932

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Interest Distribution Factors Statement

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2E-A3	119,342,000.00	3.46088 %	720.94790568	2.00995308	0.00000000	0.00000000	0.00000000	2.00995308	0.00000000	634.96634932
2E-A4	119,342,000.00	3.86088 %	720.94790568	2.24225855	0.00000000	0.00000000	0.00000000	2.24225855	0.00000000	634.96634932
2E-B1	120,816,000.00	2.66088 %	1000.00000000	2.14348671	0.00000000	0.00000000	0.00000000	2.14348671	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.06088 %	1000.00000000	2.46570893	0.00000000	0.00000000	0.00000000	2.46570893	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.46088 %	1000.00000000	2.78793115	0.00000000	0.00000000	0.00000000	2.78793115	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.86088 %	1000.00000000	3.11015337	0.00000000	0.00000000	0.00000000	3.11015337	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.66088 %	1000.00000000	2.14348671	0.00000000	0.00000000	0.00000000	2.14348671	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.06088 %	1000.00000000	2.46570893	0.00000000	0.00000000	0.00000000	2.46570893	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.46088 %	1000.00000000	2.78793115	0.00000000	0.00000000	0.00000000	2.78793115	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.86088 %	1000.00000000	3.11015337	0.00000000	0.00000000	0.00000000	3.11015337	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.66088 %	861.33031154	1.84625005	0.00000000	0.00000000	0.00000000	1.84625005	0.00000000	818.60339468
2E-D2	240,158,000.00	3.06088 %	861.33031154	2.12378980	0.00000000	0.00000000	0.00000000	2.12378980	0.00000000	818.60339468
2E-D3	240,158,000.00	3.46088 %	861.33031154	2.40132958	0.00000000	0.00000000	0.00000000	2.40132958	0.00000000	818.60339468
2E-D4	240,158,000.00	3.86088 %	861.33031154	2.67886933	0.00000000	0.00000000	0.00000000	2.67886933	0.00000000	818.60339468
2E-D5	240,158,000.00	4.46088 %	861.33031154	3.09517901	0.00000000	0.00000000	0.00000000	3.09517901	0.00000000	818.60339468
2E-F1	241,632,000.00	2.66088 %	1000.00000000	2.14348667	0.00000000	0.00000000	0.00000000	2.14348667	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.06088 %	1000.00000000	2.46570889	0.00000000	0.00000000	0.00000000	2.46570889	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.46088 %	1000.00000000	2.78793111	0.00000000	0.00000000	0.00000000	2.78793111	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.86088 %	1000.00000000	3.11015333	0.00000000	0.00000000	0.00000000	3.11015333	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.46088 %	1000.00000000	3.59348667	0.00000000	0.00000000	0.00000000	3.59348667	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	861.33031154	1.24892896	0.00000000	0.00000000	0.00000000	1.24892896	0.00000000	818.60339468
2X-2	0.00	1.40000 %	861.33031154	0.97138917	0.00000000	0.00000000	0.00000000	0.97138917	0.00000000	818.60339468
2X-3	0.00	1.00000 %	861.33031154	0.69384942	0.00000000	0.00000000	0.00000000	0.69384942	0.00000000	818.60339468
2X-4	0.00	0.60000 %	861.33031154	0.41630964	0.00000000	0.00000000	0.00000000	0.41630964	0.00000000	818.60339468
2Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	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	20,693,099.41
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	138,185.40
Gains & Subsequent Recoveries (Realized Losses)	(24,124.07)
Total Deposits	<u>20,807,160.74</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,787,994.08
Total Withdrawals (Pool Distribution Amount)	<u>20,807,160.74</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	1.660880%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	209,882,355.90
Total Principal Reduction Cumulative	4,609,897,167.60
Scheduled Principal Current	22,169,098.16
Scheduled Principal Cumulative	698,512,574.72
Unscheduled Principal Current	187,713,257.74
Unscheduled Principal Cumulative	3,911,244,941.95
Senior Reduction Amount	201,842,245.94
Subordinate Reduction Amount	8,040,109.96
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,142.48
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
<u>Group 2</u>	
Total Principal Reduction Current	240,489,967.38
Total Principal Reduction Cumulative	4,651,087,461.52
Scheduled Principal Current	19,306,484.26
Scheduled Principal Cumulative	628,726,615.77
Unscheduled Principal Current	221,159,359.05
Unscheduled Principal Cumulative	4,022,258,396.70
Senior Reduction Amount	229,664,484.24
Subordinate Reduction Amount	10,801,359.07
Calculated Tranche Write-Down Amount	24,124.07
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	26,386.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	
<u>Group 1</u>	

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	54403
Period Reference Pool Removal Loan Count	765
Period Ending Loan Count	53638
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	11,879,037,237.06
Period PIF Loan Count Current	765
PIF Loan Count Cumulative	15666
Period PIF Loan UPB Current	181,083,146.18
PIF Loan UPB Cumulative	3,686,374,783.43
Period Partial Prepayment Amount	7,096,980.47
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,504,410.31
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	902,112.76
Total Active Modified Loan Count	243
Total Active Modified Loan UPB	54,774,660.43
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	51576
Period Reference Pool Removal Loan Count	897
Period Ending Loan Count	50679
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	10,858,065,574.76
Period PIF Loan Count Current	891
PIF Loan Count Cumulative	15737
Period PIF Loan UPB Current	216,426,022.12
PIF Loan UPB Cumulative	3,869,651,732.78
Period Partial Prepayment Amount	4,433,465.74
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	45
Repurchase Prior Credit Event UPB Curr	138,185.40
Repurchase Prior Credit Event UPB Cum	10,192,704.54
Credit Event Amount Current	697,048.13
Credit Event Amount Cumulative	4,723,735.18
Total Active Modified Loan Count	422
Total Active Modified Loan UPB	102,251,514.63
Structural Reporting	
Group 1	
Senior Percentage	96.169230%
Subordinate Percentage	3.830770%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.495547%
Subordinate Percentage	4.504453%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	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%	3.820000%	3.890000%
1M-1H	0.00	0.00	2.800000%	3.820000%	3.890000%
1M-2	0.00	0.00	1.000000%	1.360000%	1.390000%
1M-2H	0.00	0.00	1.000000%	1.360000%	1.390000%
1B-1H	0.00	0.00	0.500000%	0.680000%	0.690000%
1B-1	0.00	0.00	0.500000%	0.680000%	0.690000%
1B-2H	0.00	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%	4.500000%	4.500000%
2M-1H	0.00	0.00	3.450000%	4.500000%	4.500000%
2M-2	0.00	0.00	1.000000%	1.400000%	1.430000%
2M-2H	0.00	0.00	1.000000%	1.400000%	1.430000%
2B-1	0.00	0.00	0.500000%	0.700000%	0.710000%
2B-1H	0.00	0.00	0.500000%	0.700000%	0.710000%
2B-2H	24,124.07	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	412	86,801,518.84	0.768112%	0.730712%
60 Days	100	20,431,708.77	0.186435%	0.171998%
90 Days	36	7,029,870.06	0.067117%	0.059179%
120 Days	25	4,309,805.44	0.046609%	0.036281%
150 Days	16	3,503,902.46	0.029830%	0.029497%
180+ Days	73	15,750,862.60	0.136098%	0.132594%
	662	137,827,668.17	1.234200%	1.160260%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	575	122,351,103.37	1.134592%	1.126822%
60 Days	162	33,857,441.37	0.319659%	0.311818%
90 Days	64	13,162,110.62	0.126285%	0.121220%
120 Days	56	11,266,202.30	0.110499%	0.103759%
150 Days	43	9,892,727.66	0.084848%	0.091109%
180+ Days	125	25,822,107.61	0.246650%	0.237815%
	1025	216,351,692.93	2.022534%	1.992544%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/7/2020

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

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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	0.003%
12 Month Average	0.010%

CDR	
Current Month	0.000%
3 Month Average	0.002%
12 Month Average	0.006%

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

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**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.006%
3 Month Average	0.004%
12 Month Average	0.003%

SDA	
Current Month	0.126%
3 Month Average	0.084%
12 Month Average	0.060%

CDR	
Current Month	0.075%
3 Month Average	0.050%
12 Month Average	0.034%

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

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Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	24	5,413,993.11	3,142.48	0.058	3,142.48	0.00
2	245	60,056,995.04	26,386.18	0.044	26,386.18	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43797346	372,672.68	77.64	0.021	77.64	0.00
1	43743840	152,541.77	161.95	0.106	161.95	0.00
1	43809028	395,808.71	453.53	0.115	453.53	0.00
1	43808863	143,835.29	6.01	0.004	6.01	0.00
1	43807625	356,756.97	430.99	0.121	430.99	0.00
1	43806483	89,790.10	74.08	0.083	74.08	0.00
1	43798911	93,821.63	97.73	0.104	97.73	0.00
1	43797152	112,987.25	35.12	0.031	35.12	0.00
1	43794105	402,065.34	167.53	0.042	167.53	0.00
1	43793312	465,296.87	313.03	0.067	313.03	0.00
1	43793126	167,768.30	51.91	0.031	51.91	0.00
1	43790013	261,270.22	54.43	0.021	54.43	0.00
1	43764167	182,869.23	60.61	0.033	60.61	0.00
1	43801646	134,384.73	97.99	0.073	97.99	0.00
1	43747774	204,621.29	8.11	0.004	8.11	0.00
1	43781034	123,833.05	64.07	0.052	64.07	0.00
1	43762430	231,879.85	76.43	0.033	76.43	0.00
1	43763807	299,426.79	93.57	0.031	93.57	0.00
1	43750423	277,324.70	268.65	0.097	268.65	0.00
1	43765536	252,581.52	78.93	0.031	78.93	0.00
1	43773899	200,447.05	32.37	0.016	32.37	0.00
1	43774094	186,869.99	211.40	0.113	211.40	0.00
1	43775080	216,291.63	153.10	0.071	153.10	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
1	43780989	88,848.15	73.30	0.083	73.30	0.00
2	43830443	374,041.06	150.01	0.040	150.01	0.00
2	43830504	223,176.26	162.73	0.073	162.73	0.00
2	43830465	213,305.06	100.77	0.047	100.77	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00
2	43830458	330,702.76	152.32	0.046	152.32	0.00
2	43830677	92,062.48	47.95	0.052	47.95	0.00
2	43830697	409,498.48	179.71	0.044	179.71	0.00
2	43830892	388,483.52	69.73	0.018	69.73	0.00
2	43831199	222,062.44	142.35	0.064	142.35	0.00
2	43832066	160,408.18	97.82	0.061	97.82	0.00
2	43830309	117,591.09	64.74	0.055	64.74	0.00
2	43827268	242,421.37	27.93	0.012	27.93	0.00
2	43831472	208,035.44	198.42	0.095	198.42	0.00
2	43829899	154,263.49	26.53	0.017	26.53	0.00
2	43829795	217,516.63	313.30	0.144	313.30	0.00
2	43829370	345,404.80	60.66	0.018	60.66	0.00
2	43829022	189,352.47	105.66	0.056	105.66	0.00
2	43828910	425,724.70	313.85	0.074	313.85	0.00
2	43828856	74,269.54	27.87	0.038	27.87	0.00
2	43828742	338,626.39	114.02	0.034	114.02	0.00
2	43828322	136,633.00	56.93	0.042	56.93	0.00
2	43828096	105,094.91	89.06	0.085	89.06	0.00
2	43827637	280,284.71	29.20	0.010	29.20	0.00
2	43832276	322,740.64	100.86	0.031	100.86	0.00
2	43827505	247,198.00	45.50	0.018	45.50	0.00
2	43835145	314,415.96	116.99	0.037	116.99	0.00
2	43827520	209,805.47	76.21	0.036	76.21	0.00
2	43835181	309,936.39	193.71	0.062	193.71	0.00
2	43837183	288,889.18	78.65	0.027	78.65	0.00
2	43837149	204,100.88	108.35	0.053	108.35	0.00
2	43837118	135,817.97	64.29	0.047	64.29	0.00
2	43836588	92,460.55	56.18	0.061	56.18	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	43836552	157,095.52	32.73	0.021	32.73	0.00
2	43836517	174,209.49	52.00	0.030	52.00	0.00
2	43836349	157,432.21	65.09	0.041	65.09	0.00
2	43836143	413,927.54	528.00	0.128	528.00	0.00
2	43836131	634,191.96	517.93	0.082	517.93	0.00
2	43836090	70,516.94	45.13	0.064	45.13	0.00
2	43836074	79,224.21	117.21	0.148	117.21	0.00
2	43834924	217,633.76	169.44	0.078	169.44	0.00
2	43835530	215,321.44	44.86	0.021	44.86	0.00
2	43832303	227,845.16	142.40	0.062	142.40	0.00
2	43823460	351,986.30	183.33	0.052	183.33	0.00
2	43835128	292,634.31	120.64	0.041	120.64	0.00
2	43826648	93,209.73	40.45	0.043	40.45	0.00
2	43834864	202,964.70	150.40	0.074	150.40	0.00
2	43834183	203,597.48	169.66	0.083	169.66	0.00
2	43834160	126,214.23	27.25	0.022	27.25	0.00
2	43834118	139,691.55	57.21	0.041	57.21	0.00
2	43833703	289,385.66	132.87	0.046	132.87	0.00
2	43833686	192,221.69	80.09	0.042	80.09	0.00
2	43833611	88,293.68	45.99	0.052	45.99	0.00
2	43833586	169,627.80	109.27	0.064	109.27	0.00
2	43832708	238,921.98	99.55	0.042	99.55	0.00
2	43835927	347,730.44	181.53	0.052	181.53	0.00
2	43814923	323,270.86	23.29	0.007	23.29	0.00
2	43818991	200,514.45	74.10	0.037	74.10	0.00
2	43818784	316,611.87	155.43	0.049	155.43	0.00
2	43818725	115,361.95	38.30	0.033	38.30	0.00
2	43818673	162,717.13	16.95	0.010	16.95	0.00
2	43818584	182,979.76	93.05	0.051	93.05	0.00
2	43818443	34,534.28	18.48	0.054	18.48	0.00
2	43818151	135,567.73	64.00	0.047	64.00	0.00
2	43818038	145,690.04	52.88	0.036	52.88	0.00
2	43818031	136,255.80	27.79	0.020	27.79	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	43817462	205,146.78	62.31	0.030	62.31	0.00
2	43816926	279,447.31	107.22	0.038	107.22	0.00
2	43824052	169,797.13	64.26	0.038	64.26	0.00
2	43815407	323,725.56	101.16	0.031	101.16	0.00
2	43820337	160,863.42	70.16	0.044	70.16	0.00
2	43814648	67,523.59	48.39	0.072	48.39	0.00
2	43814490	323,631.39	59.53	0.018	59.53	0.00
2	43813964	189,952.96	19.79	0.010	19.79	0.00
2	43812860	106,943.68	1.50	0.001	1.50	0.00
2	43811815	74,279.19	71.90	0.097	71.90	0.00
2	43811806	60,199.38	30.48	0.051	30.48	0.00
2	43811403	222,992.13	56.85	0.025	56.85	0.00
2	43811359	386,320.87	168.56	0.044	168.56	0.00
2	43810652	312,043.80	3.24	0.001	3.24	0.00
2	43810281	375,646.18	255.97	0.068	255.97	0.00
2	43810156	209,675.99	87.37	0.042	87.37	0.00
2	43816083	236,478.10	108.69	0.046	108.69	0.00
2	43823305	321,552.84	125.81	0.039	125.81	0.00
2	43826571	275,036.88	286.50	0.104	286.50	0.00
2	43826535	317,470.29	159.86	0.050	159.86	0.00
2	43826301	204,341.86	52.94	0.026	52.94	0.00
2	43826271	337,438.50	92.47	0.027	92.47	0.00
2	43826233	217,326.68	50.03	0.023	50.03	0.00
2	43825510	215,558.44	89.82	0.042	89.82	0.00
2	43825485	127,773.72	15.76	0.012	15.76	0.00
2	43825279	231,397.43	23.87	0.010	23.87	0.00
2	43824656	138,074.37	86.30	0.063	86.30	0.00
2	43823780	135,470.40	13.27	0.010	13.27	0.00
2	43837876	182,272.52	5.99	0.003	5.99	0.00
2	43819333	260,076.72	138.77	0.053	138.77	0.00
2	43823409	242,477.22	154.24	0.064	154.24	0.00
2	43819757	193,678.05	171.79	0.089	171.79	0.00
2	43823119	327,934.71	239.12	0.073	239.12	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	43822741	155,156.88	43.48	0.028	43.48	0.00
2	43822458	329,247.40	28.13	0.009	28.13	0.00
2	43822161	423,709.82	88.27	0.021	88.27	0.00
2	43822060	336,624.44	114.68	0.034	114.68	0.00
2	43821855	174,788.72	18.21	0.010	18.21	0.00
2	43821562	315,199.37	84.52	0.027	84.52	0.00
2	43820718	181,687.16	56.67	0.031	56.67	0.00
2	43820684	225,182.53	163.86	0.073	163.86	0.00
2	43820673	171,268.13	97.62	0.057	97.62	0.00
2	43820601	141,769.04	94.80	0.067	94.80	0.00
2	43826576	233,776.32	144.49	0.062	144.49	0.00
2	43823412	253,166.59	111.68	0.044	111.68	0.00
2	43862302	228,626.61	166.71	0.073	166.71	0.00
2	43861739	354,295.61	58.06	0.016	58.06	0.00
2	43861777	238,533.10	179.73	0.075	179.73	0.00
2	43862024	125,017.91	65.11	0.052	65.11	0.00
2	43862035	269,068.00	168.17	0.063	168.17	0.00
2	43862041	349,006.91	10.71	0.003	10.71	0.00
2	43837415	423,171.61	111.53	0.026	111.53	0.00
2	43862164	371,360.21	234.24	0.063	234.24	0.00
2	43860503	436,545.52	204.20	0.047	204.20	0.00
2	43862402	161,905.47	86.12	0.053	86.12	0.00
2	43862745	293,289.12	198.90	0.068	198.90	0.00
2	43863440	419,102.59	241.68	0.058	241.68	0.00
2	43863485	515,483.45	128.52	0.025	128.52	0.00
2	43863569	247,146.41	88.76	0.036	88.76	0.00
2	43864325	47,530.75	1.02	0.002	1.02	0.00
2	43862125	318,973.13	203.03	0.064	203.03	0.00
2	43856237	412,456.24	13.49	0.003	13.49	0.00
2	43854594	409,955.43	155.67	0.038	155.67	0.00
2	43854633	258,776.52	80.87	0.031	80.87	0.00
2	43855005	297,369.31	32.21	0.011	32.21	0.00
2	43855199	326,737.48	170.18	0.052	170.18	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	43855514	64,938.96	33.82	0.052	33.82	0.00
2	43855655	183,465.67	40.40	0.022	40.40	0.00
2	43861008	398,678.78	202.02	0.051	202.02	0.00
2	43856088	193,668.16	142.07	0.073	142.07	0.00
2	43860712	168,845.48	93.72	0.056	93.72	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43857123	247,338.32	25.76	0.010	25.76	0.00
2	43858295	166,553.77	22.91	0.014	22.91	0.00
2	43858827	162,184.25	67.58	0.042	67.58	0.00
2	43859413	359,473.69	193.04	0.054	193.04	0.00
2	43865594	154,347.34	64.31	0.042	64.31	0.00
2	43855733	144,656.33	54.64	0.038	54.64	0.00
2	43874498	244,582.69	62.08	0.025	62.08	0.00
2	43865251	112,595.29	9.53	0.008	9.53	0.00
2	43871515	270,938.37	197.56	0.073	197.56	0.00
2	43871516	413,051.06	231.12	0.056	231.12	0.00
2	43872042	89,907.00	42.70	0.047	42.70	0.00
2	43872136	145,349.93	83.34	0.057	83.34	0.00
2	43873145	89,819.08	37.62	0.042	37.62	0.00
2	43871231	328,766.24	273.97	0.083	273.97	0.00
2	43873489	210,542.28	109.66	0.052	109.66	0.00
2	43871090	425,117.84	268.10	0.063	268.10	0.00
2	43874656	388,546.21	185.36	0.048	185.36	0.00
2	43874891	202,341.48	73.89	0.037	73.89	0.00
2	43875350	287,013.02	89.69	0.031	89.69	0.00
2	43875397	114,923.70	55.21	0.048	55.21	0.00
2	43875511	369,662.53	231.04	0.063	231.04	0.00
2	43876004	163,039.83	93.38	0.057	93.38	0.00
2	43873365	183,136.49	89.26	0.049	89.26	0.00
2	43868873	226,640.93	94.43	0.042	94.43	0.00
2	43853380	345,704.51	42.40	0.012	42.40	0.00
2	43865894	101,381.52	51.02	0.050	51.02	0.00
2	43866196	117,411.89	25.66	0.022	25.66	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	43866786	203,158.11	132.10	0.065	132.10	0.00
2	43867128	373,137.00	155.47	0.042	155.47	0.00
2	43867274	380,155.09	118.80	0.031	118.80	0.00
2	43871300	406,604.75	141.71	0.035	141.71	0.00
2	43868277	287,400.05	209.56	0.073	209.56	0.00
2	43865301	286,513.86	176.60	0.062	176.60	0.00
2	43869405	362,179.13	188.63	0.052	188.63	0.00
2	43869417	151,599.05	78.96	0.052	78.96	0.00
2	43869592	429,672.91	179.03	0.042	179.03	0.00
2	43870369	238,331.58	18.89	0.008	18.89	0.00
2	43870820	374,298.82	77.98	0.021	77.98	0.00
2	43871081	94,307.83	60.83	0.065	60.83	0.00
2	43868265	144,816.21	150.85	0.104	150.85	0.00
2	43843491	164,835.73	18.15	0.011	18.15	0.00
2	43844880	369,226.74	269.23	0.073	269.23	0.00
2	43842734	281,379.62	157.28	0.056	157.28	0.00
2	43842796	165,418.38	68.92	0.042	68.92	0.00
2	43843236	112,297.72	40.95	0.036	40.95	0.00
2	43843296	373,463.56	233.41	0.062	233.41	0.00
2	43843418	218,810.25	8.59	0.004	8.59	0.00
2	43842682	283,498.95	118.12	0.042	118.12	0.00
2	43843470	194,621.24	91.24	0.047	91.24	0.00
2	43842666	401,718.62	41.85	0.010	41.85	0.00
2	43843495	273,384.08	4.77	0.002	4.77	0.00
2	43843644	344,709.13	184.93	0.054	184.93	0.00
2	43843910	217,105.00	101.25	0.047	101.25	0.00
2	43844350	346,373.72	288.64	0.083	288.64	0.00
2	43844664	138,032.28	38.10	0.028	38.10	0.00
2	43854538	373,344.41	66.16	0.018	66.16	0.00
2	43843439	274,756.80	116.27	0.042	116.27	0.00
2	43841313	159,954.98	133.30	0.083	133.30	0.00
2	43876485	346,758.68	180.60	0.052	180.60	0.00
2	43838891	338,182.90	315.28	0.093	315.28	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/12/2020

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C06

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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8480 Stagecoach Circle
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www.ctslink.com
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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	43838945	198,786.76	256.32	0.129	256.32	0.00
2	43839771	302,018.15	85.53	0.028	85.53	0.00
2	43840199	397,081.54	232.15	0.058	232.15	0.00
2	43841037	214,627.18	94.44	0.044	94.44	0.00
2	43842691	304,775.32	160.19	0.053	160.19	0.00
2	43841176	265,623.41	87.29	0.033	87.29	0.00
2	43844901	309,445.31	145.98	0.047	145.98	0.00
2	43841361	367,603.04	50.95	0.014	50.95	0.00
2	43841387	148,004.20	66.24	0.045	66.24	0.00
2	43841681	408,201.64	207.80	0.051	207.80	0.00
2	43841754	264,144.09	153.39	0.058	153.39	0.00
2	43841995	113,544.95	15.91	0.014	15.91	0.00
2	43842399	373,683.56	113.90	0.030	113.90	0.00
2	43841064	115,375.71	53.95	0.047	53.95	0.00
2	43851263	402,323.32	113.08	0.028	113.08	0.00
2	43844687	129,779.72	97.39	0.075	97.39	0.00
2	43849330	220,978.30	46.04	0.021	46.04	0.00
2	43849415	410,674.17	95.26	0.023	95.26	0.00
2	43849696	152,814.93	45.74	0.030	45.74	0.00
2	43849854	172,000.68	167.95	0.098	167.95	0.00
2	43849990	196,926.32	17.13	0.009	17.13	0.00
2	43848927	192,173.80	47.04	0.024	47.04	0.00
2	43850765	297,367.60	153.11	0.051	153.11	0.00
2	43848608	415,374.93	187.32	0.045	187.32	0.00
2	43851792	101,828.80	76.61	0.075	76.61	0.00
2	43852243	80,476.15	43.68	0.054	43.68	0.00
2	43852439	318,179.66	265.15	0.083	265.15	0.00
2	43852465	109,412.42	67.69	0.062	67.69	0.00
2	43852701	251,238.96	183.20	0.073	183.20	0.00
2	43837815	268,581.68	223.82	0.083	223.82	0.00
2	43850738	156,459.26	81.49	0.052	81.49	0.00
2	43846610	341,115.69	213.20	0.063	213.20	0.00
2	43844996	191,243.89	72.05	0.038	72.05	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/12/2020

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43845034	246,331.34	205.28	0.083	205.28	0.00
2	43845163	233,411.69	39.39	0.017	39.39	0.00
2	43845319	278,936.03	84.34	0.030	84.34	0.00
2	43845340	254,744.55	80.83	0.032	80.83	0.00
2	43845780	225,798.79	94.08	0.042	94.08	0.00
2	43849270	240,923.40	54.25	0.023	54.25	0.00
2	43846554	117,353.52	4.45	0.004	4.45	0.00
2	43854531	369,895.34	138.81	0.038	138.81	0.00
2	43846764	420,787.39	34.05	0.008	34.05	0.00
2	43846856	104,183.19	18.43	0.018	18.43	0.00
2	43846913	182,515.86	40.63	0.022	40.63	0.00
2	43846973	312,701.25	150.45	0.048	150.45	0.00
2	43848224	320,224.26	66.71	0.021	66.71	0.00
2	43848445	249,329.11	77.92	0.031	77.92	0.00
2	43845908	587,905.33	31.75	0.005	31.75	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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2/7/2020

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	697,048.13	23,324.07	3.346

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	897,504.35	800.00	38,897.90	4.334

Realized Loss Detail**Realized Dispositions in Current Period**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43818201	107,383.96	28,523.94	26.563
43819782	185,301.51	(26,058.94)	(14.063)
43858303	72,625.77	1,864.96	2.568
43864797	176,066.71	16,684.19	9.476
43868926	155,670.18	2,309.92	1.484

Realized Loss Detail**Current Adjustments to Previous Dispositions**

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43812998	79,566.22	50.00	5,195.88	6.530
43819652	101,992.82	50.00	39,630.42	38.856
43823106	276,246.76	100.00	(11,495.22)	(4.161)
43837129	111,440.08	50.00	1,707.52	1.532
43838337	231,374.80	500.00	5,415.35	2.341
43846870	96,883.67	50.00	(1,556.05)	(1.606)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/7/2020

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37	5,625,847.94	244,670.49	4.349

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43775162	164,527.69	60,609.89	36.839
43797868	56,621.88	2,875.28	5.078
43799828	93,226.72	(3,468.18)	(3.720)
43800102	61,550.35	23,699.59	38.504
43801094	152,182.02	21,497.92	14.126
43785720	104,145.84	6,503.21	6.244
43749376	55,211.78	6,320.26	11.447
43742158	155,812.77	4,761.59	3.056
43765027	58,833.71	16,851.37	28.642
43833880	316,948.69	(2,549.26)	(0.804)
43838337	231,374.80	5,415.35	2.341
43847626	105,137.55	(7,090.12)	(6.744)
43869608	74,917.39	4,085.38	5.453
43812998	79,566.22	5,195.88	6.530
43829607	298,382.23	(13,747.14)	(4.607)
43864797	176,066.71	16,684.19	9.476
43837129	111,440.08	1,707.52	1.532
43858303	72,625.77	1,864.96	2.568
43845254	181,908.35	4,116.72	2.263
43846870	96,883.67	(1,556.05)	(1.606)
43818201	107,383.96	28,523.94	26.563
43818105	80,915.32	83,767.39	103.525
43823106	276,246.76	(11,495.22)	(4.161)
43824792	88,515.53	(13,390.19)	(15.128)
43815152	149,482.30	(41,519.79)	(27.776)
43872601	122,196.42	5,468.57	4.475

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/7/2020

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43828564	106,221.21	12,775.61	12.027
43848554	302,025.92	2,840.93	0.941
43819782	185,301.51	(26,058.94)	(14.063)
43864192	374,485.77	49,034.17	13.094
43819872	187,610.26	2,614.00	1.393
43876272	174,521.22	(55,572.03)	(31.843)
43819652	101,992.82	39,630.42	38.856
43854079	154,005.35	2,623.59	1.704
43868926	155,670.18	2,309.92	1.484
43823769	117,851.46	1,438.89	1.221
43832426	294,057.73	7,900.87	2.687

**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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	11	108,683.60	24,124.07	0.000 %	0	0.00	0.00	0.000 %	11	108,683.60	24,124.07	0.000 %
Total	11	108,683.60	24,124.07	0.000 %	0	0.00	0.00	0.000 %	11	108,683.60	24,124.07	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 2	0043812998	81,000.00	3.750 %	WI	95.00	360	9,576.86	10/31/2018	50.00	5,195.88
Group 2	0043818201	111,000.00	4.500 %	VA	89.00	360	28,523.94	01/31/2020	28,523.94	28,523.94
Group 2	0043819652	104,000.00	4.125 %	AL	84.00	360	39,692.46	02/28/2019	50.00	39,630.42
Group 2	0043819782	189,000.00	4.625 %	TX	85.00	360	(26,058.94)	01/31/2020	(26,058.94)	(26,058.94)
Group 2	0043823106	281,000.00	4.875 %	CO	97.00	360	(11,595.22)	10/31/2019	100.00	(11,495.22)
Group 2	0043837129	115,000.00	4.625 %	CA	95.00	360	2,517.52	11/30/2019	50.00	1,707.52
Group 2	0043838337	235,000.00	4.250 %	WY	93.00	360	46,773.96	04/30/2019	500.00	5,415.32
Group 2	0043846870	100,000.00	4.625 %	SC	95.00	360	(1,606.05)	11/30/2019	50.00	(1,556.05)
Group 2	0043858303	75,000.00	4.625 %	PA	95.00	360	1,864.96	01/31/2020	1,864.96	1,864.96
Group 2	0043864797	178,000.00	4.750 %	TX	85.00	360	16,684.19	01/31/2020	16,684.19	16,684.19
Group 2	0043868926	158,000.00	4.750 %	TX	97.00	360	2,309.92	01/31/2020	2,309.92	2,309.92

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**

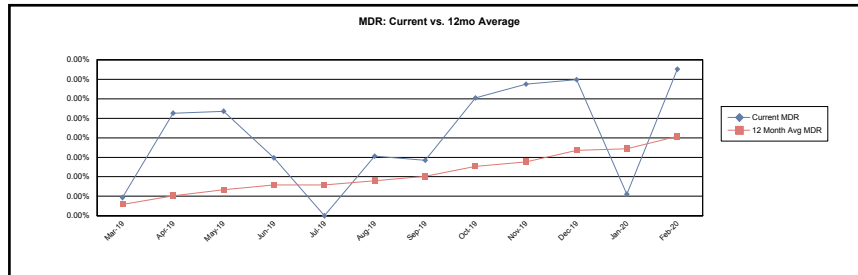
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Realized Loss Report - Collateral

Summary

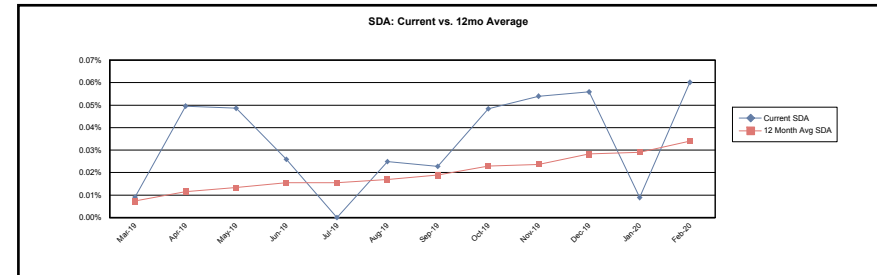
MDR

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



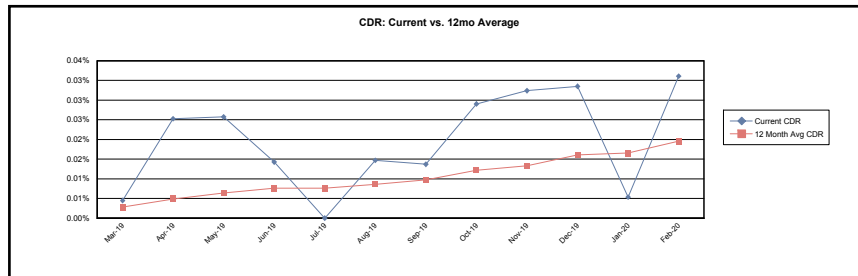
SDA

Current Month 0.060 %
3 Month Average 0.042 %
12 Month Average 0.034 %



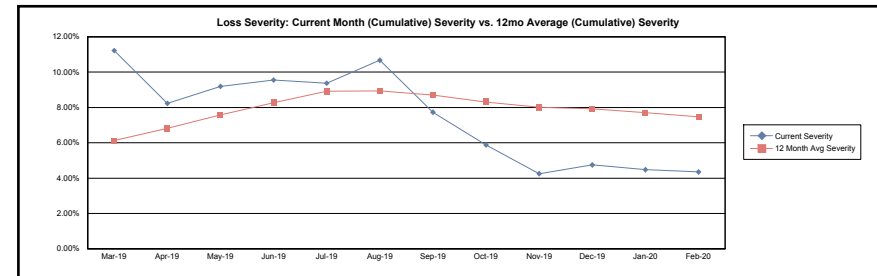
CDR

Current Month 0.036 %
3 Month Average 0.025 %
12 Month Average 0.020 %



Loss Severity

Current Month (Cumulative) 4.349 %
3 Month Average (Cumulative) 4.525 %
12 Month Average (Cumulative) 7.474 %



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

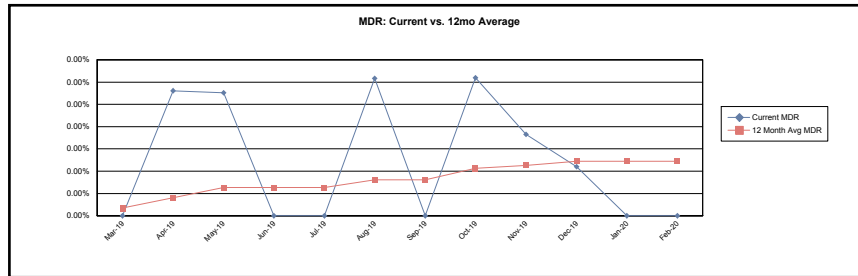
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Realized Loss Report - Collateral

Group 1

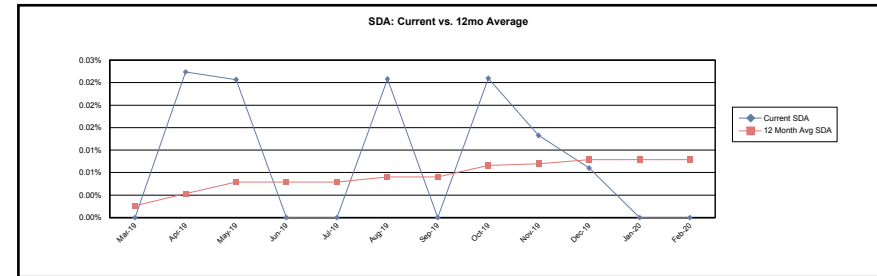
MDR

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



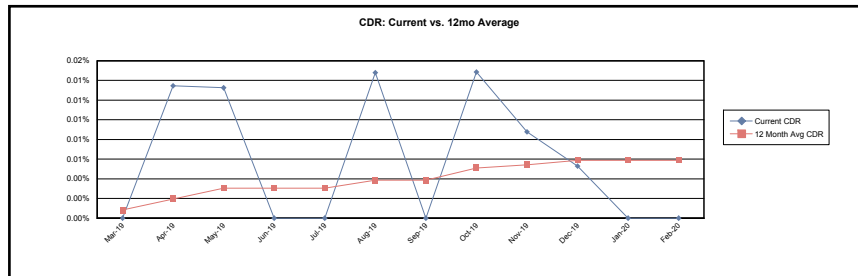
SDA

Current Month 0.000 %
3 Month Average 0.003 %
12 Month Average 0.010 %



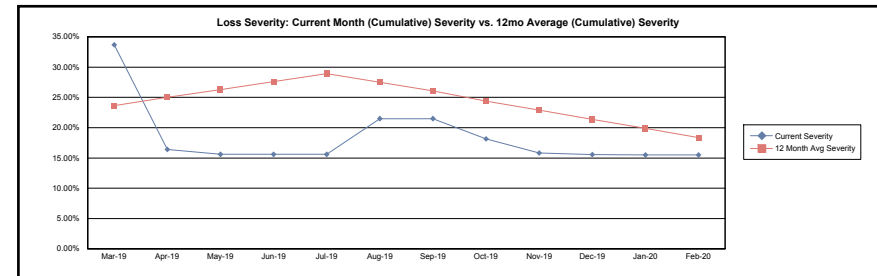
CDR

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.006 %



Loss Severity

Current Month (Cumulative) 15.480 %
3 Month Average (Cumulative) 15.503 %
12 Month Average (Cumulative) 18.361 %



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

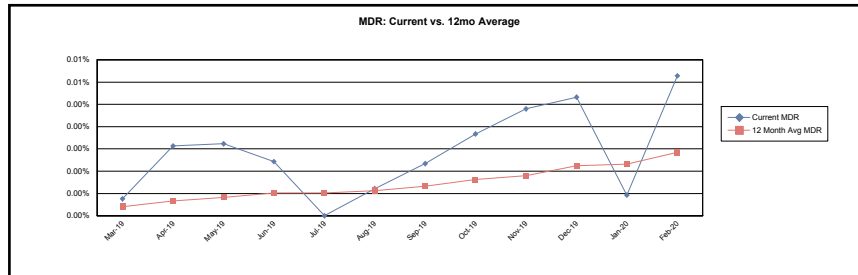
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Realized Loss Report - Collateral

Group 2

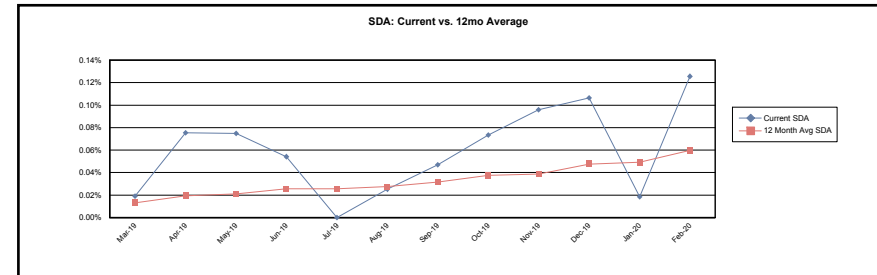
MDR

Current Month 0.006 %
3 Month Average 0.004 %
12 Month Average 0.003 %



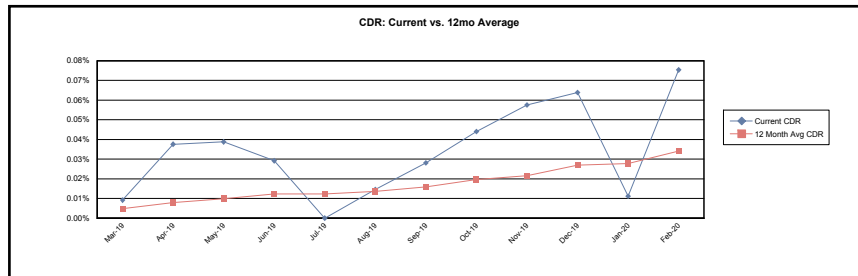
SDA

Current Month 0.126 %
3 Month Average 0.084 %
12 Month Average 0.060 %



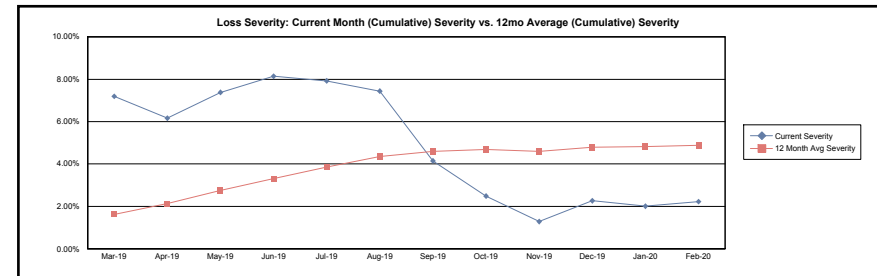
CDR

Current Month 0.075 %
3 Month Average 0.050 %
12 Month Average 0.034 %



Loss Severity

Current Month (Cumulative) 2.223 %
3 Month Average (Cumulative) 2.166 %
12 Month Average (Cumulative) 4.888 %



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 1.767 %
3 Month Average 1.891 %
12 Month Average 1.366 %

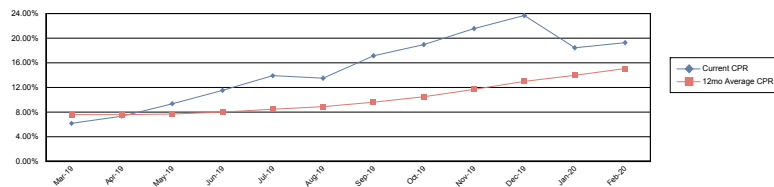
CPR

Current Month 19.256 %
3 Month Average 20.447 %
12 Month Average 15.062 %

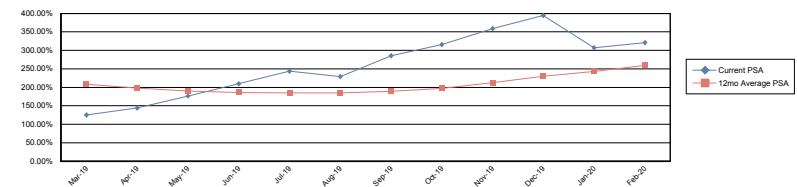
PSA

Current Month 320.933 %
3 Month Average 340.783 %
12 Month Average 259.340 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.556 %
3 Month Average 1.618 %
12 Month Average 1.182 %

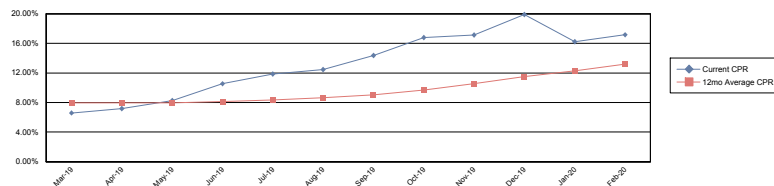
CPR

Current Month 17.150 %
3 Month Average 17.760 %
12 Month Average 13.203 %

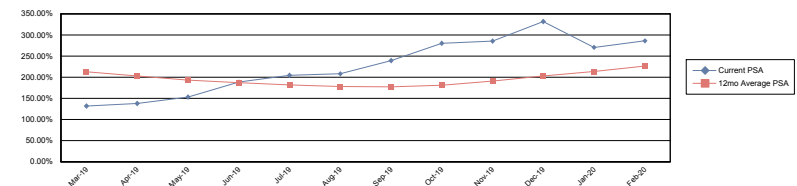
PSA

Current Month 285.838 %
3 Month Average 296.001 %
12 Month Average 226.297 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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

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

Prepayment Rates

Group 2

SMM

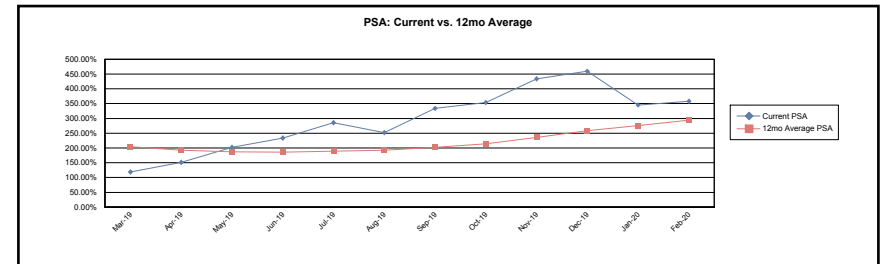
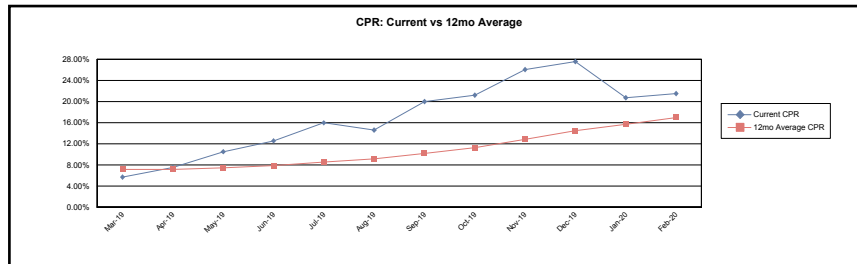
Current Month 1.996 %
3 Month Average 2.187 %
12 Month Average 1.563 %

CPR

Current Month 21.493 %
3 Month Average 23.253 %
12 Month Average 16.978 %

PSA

Current Month 358.225 %
3 Month Average 387.558 %
12 Month Average 293.883 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
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Distribution Date: 25-Feb-2020

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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
0043846717	138,185.40	0.00	0.000%	138,185.40
Totals	138,185.40	0.00		

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

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

Accrual Period

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

Record Date

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