

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
08-Jul-2021 8:38:41 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2021	0.00000 %	5,932,247,473.70	0.00	223,752,813.25	0.00	5,708,494,660.46	223,752,813.25	0.00
1M-1	30711XQS6	07/23/2021	0.84150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	07/23/2021	2.74150 %	18,000,673.25	42,494.84	623,126.00	0.00	17,377,547.25	665,620.84	0.00
1M-AH		06/30/2021	0.00000 %	947,590.48	0.00	32,802.57	0.00	914,787.92	32,802.57	0.00
1M-2B	30711XQU1	07/23/2021	2.74150 %	93,986,000.00	221,876.14	0.00	0.00	93,986,000.00	221,876.14	0.00
1M-BH		06/30/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	07/23/2021	2.74150 %	93,986,000.00	221,876.14	0.00	0.00	93,986,000.00	221,876.14	0.00
1M-CH		06/30/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	07/23/2021	2.74150 %	205,972,673.25	486,247.13	623,126.00	0.00	205,349,547.25	1,109,373.13	0.00
1M-2H		06/30/2021	0.00000 %	10,842,802.48	0.00	32,802.57	0.00	10,809,999.92	32,802.57	0.00
1B-1	30711XQW7	07/23/2021	4.24150 %	78,322,000.00	286,063.49	0.00	0.00	78,322,000.00	286,063.49	0.00
1B-1H		06/30/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		06/30/2021	0.00000 %	81,846,512.65	0.00	0.00	(24,250.87)	81,870,763.52	0.00	573,908.48
1A-I1	30711XQZ0	07/23/2021	1.80000 %	0.00	27,901.04	0.00	0.00	0.00	27,901.04	0.00
1A-I2	30711XRB2	07/23/2021	1.40000 %	0.00	21,700.81	0.00	0.00	0.00	21,700.81	0.00
1A-I3	30711XRD8	07/23/2021	1.00000 %	0.00	15,500.58	0.00	0.00	0.00	15,500.58	0.00
1A-I4	30711XRF3	07/23/2021	0.60000 %	0.00	9,300.35	0.00	0.00	0.00	9,300.35	0.00
1B-I1	30711XRH9	07/23/2021	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	07/23/2021	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	07/23/2021	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	07/23/2021	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	07/23/2021	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	07/23/2021	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	07/23/2021	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	07/23/2021	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	07/23/2021	0.94150 %	18,000,673.25	14,593.80	623,126.00	0.00	17,377,547.25	637,719.80	0.00
1E-A2	30711XRA4	07/23/2021	1.34150 %	18,000,673.25	20,794.03	623,126.00	0.00	17,377,547.25	643,920.03	0.00
1E-A3	30711XRC0	07/23/2021	1.74150 %	18,000,673.25	26,994.26	623,126.00	0.00	17,377,547.25	650,120.26	0.00
1E-A4	30711XRE6	07/23/2021	2.14150 %	18,000,673.25	33,194.49	623,126.00	0.00	17,377,547.25	656,320.49	0.00
1E-B1	30711XRG1	07/23/2021	0.94150 %	93,986,000.00	76,197.84	0.00	0.00	93,986,000.00	76,197.84	0.00

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Series 2017-C06



Distribution Date: 26-Jul-2021
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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/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	07/23/2021	1.34150 %	93,986,000.00	108,570.80	0.00	0.00	93,986,000.00	108,570.80	0.00
1E-B3	30711XRL0	07/23/2021	1.74150 %	93,986,000.00	140,943.76	0.00	0.00	93,986,000.00	140,943.76	0.00
1E-B4	30711XRN6	07/23/2021	2.14150 %	93,986,000.00	173,316.71	0.00	0.00	93,986,000.00	173,316.71	0.00
1E-C1	30711XRQ9	07/23/2021	0.94150 %	93,986,000.00	76,197.84	0.00	0.00	93,986,000.00	76,197.84	0.00
1E-C2	30711XRS5	07/23/2021	1.34150 %	93,986,000.00	108,570.80	0.00	0.00	93,986,000.00	108,570.80	0.00
1E-C3	30711XRU0	07/23/2021	1.74150 %	93,986,000.00	140,943.76	0.00	0.00	93,986,000.00	140,943.76	0.00
1E-C4	30711XRW6	07/23/2021	2.14150 %	93,986,000.00	173,316.71	0.00	0.00	93,986,000.00	173,316.71	0.00
1E-D1	30711XRY2	07/23/2021	0.94150 %	111,986,673.25	90,791.64	623,126.00	0.00	111,363,547.25	713,917.64	0.00
1E-D2	30711XRZ9	07/23/2021	1.34150 %	111,986,673.25	129,364.83	623,126.00	0.00	111,363,547.25	752,490.83	0.00
1E-D3	30711XSA3	07/23/2021	1.74150 %	111,986,673.25	167,938.01	623,126.00	0.00	111,363,547.25	791,064.01	0.00
1E-D4	30711XSB1	07/23/2021	2.14150 %	111,986,673.25	206,511.20	623,126.00	0.00	111,363,547.25	829,637.20	0.00
1E-D5	30711XSC9	07/23/2021	2.74150 %	111,986,673.25	264,370.98	623,126.00	0.00	111,363,547.25	887,496.98	0.00
1E-F1	30711XSD7	07/23/2021	0.94150 %	187,972,000.00	152,395.69	0.00	0.00	187,972,000.00	152,395.69	0.00
1E-F2	30711XSE5	07/23/2021	1.34150 %	187,972,000.00	217,141.60	0.00	0.00	187,972,000.00	217,141.60	0.00
1E-F3	30711XSF2	07/23/2021	1.74150 %	187,972,000.00	281,887.51	0.00	0.00	187,972,000.00	281,887.51	0.00
1E-F4	30711XSG0	07/23/2021	2.14150 %	187,972,000.00	346,633.42	0.00	0.00	187,972,000.00	346,633.42	0.00
1E-F5	30711XSH8	07/23/2021	2.74150 %	187,972,000.00	443,752.29	0.00	0.00	187,972,000.00	443,752.29	0.00
1X-1	30711XSJ4	07/23/2021	1.80000 %	0.00	173,579.34	0.00	0.00	0.00	173,579.34	0.00
1X-2	30711XSK1	07/23/2021	1.40000 %	0.00	135,006.16	0.00	0.00	0.00	135,006.16	0.00
1X-3	30711XSL9	07/23/2021	1.00000 %	0.00	96,432.97	0.00	0.00	0.00	96,432.97	0.00
1X-4	30711XSM7	07/23/2021	0.60000 %	0.00	57,859.78	0.00	0.00	0.00	57,859.78	0.00
1Y-1	30711XSN5	07/23/2021	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	07/23/2021	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	07/23/2021	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	07/23/2021	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		06/30/2021	0.00000 %	4,685,544,354.95	0.00	215,382,295.00	0.00	4,470,162,059.95	215,382,295.00	0.00
2M-1	30711XSS4	07/23/2021	0.84150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	07/23/2021	2.89150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	07/23/2021	2.89150 %	99,610,520.72	248,020.51	555,955.84	0.00	99,054,564.88	803,976.35	0.00

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2M-BH		06/30/2021	0.00000 %	5,242,921.30	0.00	29,262.30	0.00	5,213,659.00	29,262.30	0.00
2M-2C	30711XSV7	07/23/2021	2.89150 %	120,816,000.00	300,820.09	0.00	0.00	120,816,000.00	300,820.09	0.00
2M-CH		06/30/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	07/23/2021	2.89150 %	220,426,520.72	548,840.61	555,955.84	0.00	219,870,564.88	1,104,796.45	0.00
2M-2H		06/30/2021	0.00000 %	11,601,976.30	0.00	29,262.30	0.00	11,572,714.00	29,262.30	0.00
2B-1	30711XSW5	07/23/2021	4.54150 %	73,668,000.00	288,096.11	0.00	0.00	73,668,000.00	288,096.11	0.00
2B-1H		06/30/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		06/30/2021	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	07/23/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	07/23/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	07/23/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	07/23/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	07/23/2021	1.80000 %	0.00	154,396.31	0.00	0.00	0.00	154,396.31	0.00
2B-I2	30711XTK0	07/23/2021	1.40000 %	0.00	120,086.02	0.00	0.00	0.00	120,086.02	0.00
2B-I3	30711XTM6	07/23/2021	1.00000 %	0.00	85,775.73	0.00	0.00	0.00	85,775.73	0.00
2B-I4	30711XTP9	07/23/2021	0.60000 %	0.00	51,465.44	0.00	0.00	0.00	51,465.44	0.00
2C-I1	30711XTR5	07/23/2021	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	07/23/2021	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	07/23/2021	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	07/23/2021	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	07/23/2021	1.09150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	07/23/2021	1.49150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	07/23/2021	1.89150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	07/23/2021	2.29150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	07/23/2021	1.09150 %	99,610,520.72	93,624.21	555,955.84	0.00	99,054,564.88	649,580.05	0.00
2E-B2	30711XTJ3	07/23/2021	1.49150 %	99,610,520.72	127,934.50	555,955.84	0.00	99,054,564.88	683,890.34	0.00
2E-B3	30711XTL8	07/23/2021	1.89150 %	99,610,520.72	162,244.79	555,955.84	0.00	99,054,564.88	718,200.63	0.00
2E-B4	30711XTN4	07/23/2021	2.29150 %	99,610,520.72	196,555.08	555,955.84	0.00	99,054,564.88	752,510.92	0.00
2E-C1	30711XTQ7	07/23/2021	1.09150 %	120,816,000.00	113,555.29	0.00	0.00	120,816,000.00	113,555.29	0.00
2E-C2	30711XTS3	07/23/2021	1.49150 %	120,816,000.00	155,169.69	0.00	0.00	120,816,000.00	155,169.69	0.00
2E-C3	30711XTU8	07/23/2021	1.89150 %	120,816,000.00	196,784.09	0.00	0.00	120,816,000.00	196,784.09	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XTW4	07/23/2021	2.29150 %	120,816,000.00	238,398.49	0.00	0.00	120,816,000.00	238,398.49	0.00
2E-D1	30711XTY0	07/23/2021	1.09150 %	99,610,520.72	93,624.21	555,955.84	0.00	99,054,564.88	649,580.05	0.00
2E-D2	30711XTZ7	07/23/2021	1.49150 %	99,610,520.72	127,934.50	555,955.84	0.00	99,054,564.88	683,890.34	0.00
2E-D3	30711XUA0	07/23/2021	1.89150 %	99,610,520.72	162,244.79	555,955.84	0.00	99,054,564.88	718,200.63	0.00
2E-D4	30711XUB8	07/23/2021	2.29150 %	99,610,520.72	196,555.08	555,955.84	0.00	99,054,564.88	752,510.92	0.00
2E-D5	30711XUC6	07/23/2021	2.89150 %	99,610,520.72	248,020.51	555,955.84	0.00	99,054,564.88	803,976.35	0.00
2E-F1	30711XUD4	07/23/2021	1.09150 %	220,426,520.72	207,179.50	555,955.84	0.00	219,870,564.88	763,135.34	0.00
2E-F2	30711XUE2	07/23/2021	1.49150 %	220,426,520.72	283,104.19	555,955.84	0.00	219,870,564.88	839,060.03	0.00
2E-F3	30711XUF9	07/23/2021	1.89150 %	220,426,520.72	359,028.88	555,955.84	0.00	219,870,564.88	914,984.72	0.00
2E-F4	30711XUG7	07/23/2021	2.29150 %	220,426,520.72	434,953.57	555,955.84	0.00	219,870,564.88	990,909.41	0.00
2E-F5	30711XUH5	07/23/2021	2.89150 %	220,426,520.72	548,840.61	555,955.84	0.00	219,870,564.88	1,104,796.45	0.00
2X-1	30711XUJ1	07/23/2021	1.80000 %	0.00	154,396.31	0.00	0.00	0.00	154,396.31	0.00
2X-2	30711XUK8	07/23/2021	1.40000 %	0.00	120,086.02	0.00	0.00	0.00	120,086.02	0.00
2X-3	30711XUL6	07/23/2021	1.00000 %	0.00	85,775.73	0.00	0.00	0.00	85,775.73	0.00
2X-4	30711XUM4	07/23/2021	0.60000 %	0.00	51,465.44	0.00	0.00	0.00	51,465.44	0.00
2Y-1	30711XUN2	07/23/2021	1.80000 %	0.00	341,661.11	0.00	0.00	0.00	341,661.11	0.00
2Y-2	30711XUP7	07/23/2021	1.40000 %	0.00	265,736.42	0.00	0.00	0.00	265,736.42	0.00
2Y-3	30711XUQ5	07/23/2021	1.00000 %	0.00	189,811.73	0.00	0.00	0.00	189,811.73	0.00
2Y-4	30711XUR3	07/23/2021	0.60000 %	0.00	113,887.04	0.00	0.00	0.00	113,887.04	0.00
Totals				16,640,437,838.13	14,309,608.00	455,008,917.43	(24,250.87)	16,185,453,171.60	469,318,525.43	573,908.48

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/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	5,932,247,473.70	10,210,082.86	213,542,730.39	0.00	0.00	223,752,813.25	5,708,494,660.46	0.35987687	223,752,813.25
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	93,986,000.00	18,000,673.25	623,126.00	0.00	0.00	0.00	623,126.00	17,377,547.25	0.18489506	623,126.00
1M-AH	4,947,606.00	947,590.48	32,802.57	0.00	0.00	0.00	32,802.57	914,787.92	0.18489506	32,802.57
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	205,972,673.25	623,126.00	0.00	0.00	0.00	623,126.00	205,349,547.25	0.72829835	623,126.00
1M-2H	14,842,818.00	10,842,802.48	32,802.57	0.00	0.00	0.00	32,802.57	10,809,999.92	0.72829835	32,802.57
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	81,846,512.65	0.00	0.00	0.00	(24,250.87)	(24,250.87)	81,870,763.52	0.99303887	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	18,000,673.25	623,126.00	0.00	0.00	0.00	623,126.00	17,377,547.25	0.18489506	623,126.00
1E-A2	93,986,000.00	18,000,673.25	623,126.00	0.00	0.00	0.00	623,126.00	17,377,547.25	0.18489506	623,126.00
1E-A3	93,986,000.00	18,000,673.25	623,126.00	0.00	0.00	0.00	623,126.00	17,377,547.25	0.18489506	623,126.00
1E-A4	93,986,000.00	18,000,673.25	623,126.00	0.00	0.00	0.00	623,126.00	17,377,547.25	0.18489506	623,126.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
08-Jul-2021 8:38:41 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	111,986,673.25	623,126.00	0.00	0.00	0.00	623,126.00	111,363,547.25	0.59244753	623,126.00
1E-D2	187,972,000.00	111,986,673.25	623,126.00	0.00	0.00	0.00	623,126.00	111,363,547.25	0.59244753	623,126.00
1E-D3	187,972,000.00	111,986,673.25	623,126.00	0.00	0.00	0.00	623,126.00	111,363,547.25	0.59244753	623,126.00
1E-D4	187,972,000.00	111,986,673.25	623,126.00	0.00	0.00	0.00	623,126.00	111,363,547.25	0.59244753	623,126.00
1E-D5	187,972,000.00	111,986,673.25	623,126.00	0.00	0.00	0.00	623,126.00	111,363,547.25	0.59244753	623,126.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
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	4,685,544,354.95	7,080,589.72	208,301,705.28	0.00	0.00	215,382,295.00	4,470,162,059.95	0.30102073	215,382,295.00
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.81987953	555,955.84
2M-BH	6,359,055.00	5,242,921.30	29,262.30	0.00	0.00	0.00	29,262.30	5,213,659.00	0.81987953	29,262.30
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	220,426,520.72	555,955.84	0.00	0.00	0.00	555,955.84	219,870,564.88	0.60910361	555,955.84

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
08-Jul-2021 8:38:42 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	11,601,976.30	29,262.30	0.00	0.00	0.00	29,262.30	11,572,714.00	0.60908220	29,262.30
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	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.81987953	555,955.84
2E-B2	120,816,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.81987953	555,955.84
2E-B3	120,816,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.81987953	555,955.84
2E-B4	120,816,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.81987953	555,955.84
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	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.41245582	555,955.84
2E-D2	240,158,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.41245582	555,955.84
2E-D3	240,158,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.41245582	555,955.84
2E-D4	240,158,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.41245582	555,955.84
2E-D5	240,158,000.00	99,610,520.72	555,955.84	0.00	0.00	0.00	555,955.84	99,054,564.88	0.41245582	555,955.84

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
08-Jul-2021 8:38:42 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	220,426,520.72	555,955.84	0.00	0.00	0.00	555,955.84	219,870,564.88	0.90993976	555,955.84
2E-F2	241,632,000.00	220,426,520.72	555,955.84	0.00	0.00	0.00	555,955.84	219,870,564.88	0.90993976	555,955.84
2E-F3	241,632,000.00	220,426,520.72	555,955.84	0.00	0.00	0.00	555,955.84	219,870,564.88	0.90993976	555,955.84
2E-F4	241,632,000.00	220,426,520.72	555,955.84	0.00	0.00	0.00	555,955.84	219,870,564.88	0.90993976	555,955.84
2E-F5	241,632,000.00	220,426,520.72	555,955.84	0.00	0.00	0.00	555,955.84	219,870,564.88	0.90993976	555,955.84
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	16,640,437,838.13	33,164,481.76	421,844,435.67	0.00	(24,250.87)	454,984,666.56	16,185,453,171.60	0.40939285	455,008,917.43

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
08-Jul-2021 8:38:42 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	373.98277319	0.64366753	13.46223381	0.00000000	0.00000000	14.10590134	359.87687185	0.35987687	14.10590134
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	191.52504894	6.62998744	0.00000000	0.00000000	0.00000000	6.62998744	184.89506150	0.18489506	6.62998744
1M-AH	4,947,606.00	191.52504868	6.62998832	0.00000000	0.00000000	0.00000000	6.62998832	184.89506238	0.18489506	6.62998832
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	730.50834965	2.20999581	0.00000000	0.00000000	0.00000000	2.20999581	728.29835383	0.72829835	2.20999581
1M-2H	14,842,818.00	730.50834956	2.20999611	0.00000000	0.00000000	0.00000000	2.20999611	728.29835413	0.72829835	2.20999611
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	992.74471794	0.00000000	0.00000000	0.00000000	(0.29414721)	(0.29414721)	993.03886514	0.99303887	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	191.52504894	6.62998744	0.00000000	0.00000000	0.00000000	6.62998744	184.89506150	0.18489506	6.62998744
1E-A2	93,986,000.00	191.52504894	6.62998744	0.00000000	0.00000000	0.00000000	6.62998744	184.89506150	0.18489506	6.62998744
1E-A3	93,986,000.00	191.52504894	6.62998744	0.00000000	0.00000000	0.00000000	6.62998744	184.89506150	0.18489506	6.62998744
1E-A4	93,986,000.00	191.52504894	6.62998744	0.00000000	0.00000000	0.00000000	6.62998744	184.89506150	0.18489506	6.62998744
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	595.76252447	3.31499372	0.00000000	0.00000000	0.00000000	3.31499372	592.44753075	0.59244753	3.31499372
1E-D2	187,972,000.00	595.76252447	3.31499372	0.00000000	0.00000000	0.00000000	3.31499372	592.44753075	0.59244753	3.31499372
1E-D3	187,972,000.00	595.76252447	3.31499372	0.00000000	0.00000000	0.00000000	3.31499372	592.44753075	0.59244753	3.31499372
1E-D4	187,972,000.00	595.76252447	3.31499372	0.00000000	0.00000000	0.00000000	3.31499372	592.44753075	0.59244753	3.31499372
1E-D5	187,972,000.00	595.76252447	3.31499372	0.00000000	0.00000000	0.00000000	3.31499372	592.44753075	0.59244753	3.31499372
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	315.52457424	0.47680694	14.02703761	0.00000000	0.00000000	14.50384454	301.02072970	0.30102073	14.50384454
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	824.48120050	4.60167395	0.00000000	0.00000000	0.00000000	4.60167395	819.87952655	0.81987953	4.60167395
2M-BH	6,359,055.00	824.48120043	4.60167431	0.00000000	0.00000000	0.00000000	4.60167431	819.87952612	0.81987953	4.60167431
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	610.64376027	1.54015480	0.00000000	0.00000000	0.00000000	1.54015480	609.10360547	0.60910361	1.54015480

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Principal Distribution Factors Statement

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2M-2H	19,000,250.00	610.62229708	1.54010079	0.00000000	0.00000000	0.00000000	1.54010079	609.08219629	0.60908220	1.54010079
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	824.48120050	4.60167395	0.00000000	0.00000000	0.00000000	4.60167395	819.87952655	0.81987953	4.60167395
2E-B2	120,816,000.00	824.48120050	4.60167395	0.00000000	0.00000000	0.00000000	4.60167395	819.87952655	0.81987953	4.60167395
2E-B3	120,816,000.00	824.48120050	4.60167395	0.00000000	0.00000000	0.00000000	4.60167395	819.87952655	0.81987953	4.60167395
2E-B4	120,816,000.00	824.48120050	4.60167395	0.00000000	0.00000000	0.00000000	4.60167395	819.87952655	0.81987953	4.60167395
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	414.77077890	2.31495865	0.00000000	0.00000000	0.00000000	2.31495865	412.45582025	0.41245582	2.31495865
2E-D2	240,158,000.00	414.77077890	2.31495865	0.00000000	0.00000000	0.00000000	2.31495865	412.45582025	0.41245582	2.31495865
2E-D3	240,158,000.00	414.77077890	2.31495865	0.00000000	0.00000000	0.00000000	2.31495865	412.45582025	0.41245582	2.31495865
2E-D4	240,158,000.00	414.77077890	2.31495865	0.00000000	0.00000000	0.00000000	2.31495865	412.45582025	0.41245582	2.31495865
2E-D5	240,158,000.00	414.77077890	2.31495865	0.00000000	0.00000000	0.00000000	2.31495865	412.45582025	0.41245582	2.31495865

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	912.24060025	2.30083698	0.00000000	0.00000000	0.00000000	2.30083698	909.93976328	0.90993976	2.30083698
2E-F2	241,632,000.00	912.24060025	2.30083698	0.00000000	0.00000000	0.00000000	2.30083698	909.93976328	0.90993976	2.30083698
2E-F3	241,632,000.00	912.24060025	2.30083698	0.00000000	0.00000000	0.00000000	2.30083698	909.93976328	0.90993976	2.30083698
2E-F4	241,632,000.00	912.24060025	2.30083698	0.00000000	0.00000000	0.00000000	2.30083698	909.93976328	0.90993976	2.30083698
2E-F5	241,632,000.00	912.24060025	2.30083698	0.00000000	0.00000000	0.00000000	2.30083698	909.93976328	0.90993976	2.30083698
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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	5,932,247,473.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,708,494,660.46
1M-1	N/A	N/A	0.84150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	06/25/21 - 07/25/21	31	2.74150 %	18,000,673.25	42,494.84	0.00	0.00	0.00	0.00	42,494.84	0.00	17,377,547.25
1M-AH	N/A	N/A	0.00000 %	947,590.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	914,787.92
1M-2B	06/25/21 - 07/25/21	31	2.74150 %	93,986,000.00	221,876.14	0.00	0.00	0.00	0.00	221,876.14	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	0.00	4,947,606.00
1M-2C	06/25/21 - 07/25/21	31	2.74150 %	93,986,000.00	221,876.14	0.00	0.00	0.00	0.00	221,876.14	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	0.00	4,947,606.00
1M-2	06/25/21 - 07/25/21	31	2.74150 %	205,972,673.25	486,247.13	0.00	0.00	0.00	0.00	486,247.13	0.00	205,349,547.25
1M-2H	N/A	N/A	0.00000 %	10,842,802.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,809,999.92
1B-1	06/25/21 - 07/25/21	31	4.24150 %	78,322,000.00	286,063.49	0.00	0.00	0.00	0.00	286,063.49	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	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,846,512.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,870,763.52
1A-I1	06/25/21 - 07/25/21	31	1.80000 %	18,000,673.25	27,901.04	0.00	0.00	0.00	0.00	27,901.04	0.00	17,377,547.25
1A-I2	06/25/21 - 07/25/21	31	1.40000 %	18,000,673.25	21,700.81	0.00	0.00	0.00	0.00	21,700.81	0.00	17,377,547.25
1A-I3	06/25/21 - 07/25/21	31	1.00000 %	18,000,673.25	15,500.58	0.00	0.00	0.00	0.00	15,500.58	0.00	17,377,547.25
1A-I4	06/25/21 - 07/25/21	31	0.60000 %	18,000,673.25	9,300.35	0.00	0.00	0.00	0.00	9,300.35	0.00	17,377,547.25
1B-I1	06/25/21 - 07/25/21	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1B-I2	06/25/21 - 07/25/21	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1B-I3	06/25/21 - 07/25/21	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1B-I4	06/25/21 - 07/25/21	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1C-I1	06/25/21 - 07/25/21	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1C-I2	06/25/21 - 07/25/21	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1C-I3	06/25/21 - 07/25/21	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1C-I4	06/25/21 - 07/25/21	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1E-A1	06/25/21 - 07/25/21	31	0.94150 %	18,000,673.25	14,593.80	0.00	0.00	0.00	0.00	14,593.80	0.00	17,377,547.25
1E-A2	06/25/21 - 07/25/21	31	1.34150 %	18,000,673.25	20,794.03	0.00	0.00	0.00	0.00	20,794.03	0.00	17,377,547.25
1E-A3	06/25/21 - 07/25/21	31	1.74150 %	18,000,673.25	26,994.26	0.00	0.00	0.00	0.00	26,994.26	0.00	17,377,547.25
1E-A4	06/25/21 - 07/25/21	31	2.14150 %	18,000,673.25	33,194.49	0.00	0.00	0.00	0.00	33,194.49	0.00	17,377,547.25
1E-B1	06/25/21 - 07/25/21	31	0.94150 %	93,986,000.00	76,197.84	0.00	0.00	0.00	0.00	76,197.84	0.00	93,986,000.00
1E-B2	06/25/21 - 07/25/21	31	1.34150 %	93,986,000.00	108,570.80	0.00	0.00	0.00	0.00	108,570.80	0.00	93,986,000.00

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Series 2017-C06



Distribution Date: 26-Jul-2021
08-Jul-2021 8:38:42 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/25/21 - 07/25/21	31	1.74150 %	93,986,000.00	140,943.76	0.00	0.00	0.00	0.00	140,943.76	0.00	93,986,000.00
1E-B4	06/25/21 - 07/25/21	31	2.14150 %	93,986,000.00	173,316.71	0.00	0.00	0.00	0.00	173,316.71	0.00	93,986,000.00
1E-C1	06/25/21 - 07/25/21	31	0.94150 %	93,986,000.00	76,197.84	0.00	0.00	0.00	0.00	76,197.84	0.00	93,986,000.00
1E-C2	06/25/21 - 07/25/21	31	1.34150 %	93,986,000.00	108,570.80	0.00	0.00	0.00	0.00	108,570.80	0.00	93,986,000.00
1E-C3	06/25/21 - 07/25/21	31	1.74150 %	93,986,000.00	140,943.76	0.00	0.00	0.00	0.00	140,943.76	0.00	93,986,000.00
1E-C4	06/25/21 - 07/25/21	31	2.14150 %	93,986,000.00	173,316.71	0.00	0.00	0.00	0.00	173,316.71	0.00	93,986,000.00
1E-D1	06/25/21 - 07/25/21	31	0.94150 %	111,986,673.25	90,791.64	0.00	0.00	0.00	0.00	90,791.64	0.00	111,363,547.25
1E-D2	06/25/21 - 07/25/21	31	1.34150 %	111,986,673.25	129,364.83	0.00	0.00	0.00	0.00	129,364.83	0.00	111,363,547.25
1E-D3	06/25/21 - 07/25/21	31	1.74150 %	111,986,673.25	167,938.01	0.00	0.00	0.00	0.00	167,938.01	0.00	111,363,547.25
1E-D4	06/25/21 - 07/25/21	31	2.14150 %	111,986,673.25	206,511.20	0.00	0.00	0.00	0.00	206,511.20	0.00	111,363,547.25
1E-D5	06/25/21 - 07/25/21	31	2.74150 %	111,986,673.25	264,370.98	0.00	0.00	0.00	0.00	264,370.98	0.00	111,363,547.25
1E-F1	06/25/21 - 07/25/21	31	0.94150 %	187,972,000.00	152,395.69	0.00	0.00	0.00	0.00	152,395.69	0.00	187,972,000.00
1E-F2	06/25/21 - 07/25/21	31	1.34150 %	187,972,000.00	217,141.60	0.00	0.00	0.00	0.00	217,141.60	0.00	187,972,000.00
1E-F3	06/25/21 - 07/25/21	31	1.74150 %	187,972,000.00	281,887.51	0.00	0.00	0.00	0.00	281,887.51	0.00	187,972,000.00
1E-F4	06/25/21 - 07/25/21	31	2.14150 %	187,972,000.00	346,633.42	0.00	0.00	0.00	0.00	346,633.42	0.00	187,972,000.00
1E-F5	06/25/21 - 07/25/21	31	2.74150 %	187,972,000.00	443,752.29	0.00	0.00	0.00	0.00	443,752.29	0.00	187,972,000.00
1X-1	06/25/21 - 07/25/21	31	1.80000 %	111,986,673.25	173,579.34	0.00	0.00	0.00	0.00	173,579.34	0.00	111,363,547.25
1X-2	06/25/21 - 07/25/21	31	1.40000 %	111,986,673.25	135,006.16	0.00	0.00	0.00	0.00	135,006.16	0.00	111,363,547.25
1X-3	06/25/21 - 07/25/21	31	1.00000 %	111,986,673.25	96,432.97	0.00	0.00	0.00	0.00	96,432.97	0.00	111,363,547.25
1X-4	06/25/21 - 07/25/21	31	0.60000 %	111,986,673.25	57,859.78	0.00	0.00	0.00	0.00	57,859.78	0.00	111,363,547.25
1Y-1	06/25/21 - 07/25/21	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1Y-2	06/25/21 - 07/25/21	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1Y-3	06/25/21 - 07/25/21	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1Y-4	06/25/21 - 07/25/21	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	4,685,544,354.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,470,162,059.95
2M-1	N/A	N/A	0.84150 %	0.00	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	0.00
2M-2A	N/A	N/A	2.89150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	06/25/21 - 07/25/21	31	2.89150 %	99,610,520.72	248,020.51	0.00	0.00	0.00	0.00	248,020.51	0.00	99,054,564.88
2M-BH	N/A	N/A	0.00000 %	5,242,921.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,213,659.00
2M-2C	06/25/21 - 07/25/21	31	2.89150 %	120,816,000.00	300,820.09	0.00	0.00	0.00	0.00	300,820.09	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	06/25/21 - 07/25/21	31	2.89150 %	220,426,520.72	548,840.61	0.00	0.00	0.00	0.00	548,840.61	0.00	219,870,564.88
2M-2H	N/A	N/A	0.00000 %	11,601,976.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,572,714.00
2B-1	06/25/21 - 07/25/21	31	4.54150 %	73,668,000.00	288,096.11	0.00	0.00	0.00	0.00	288,096.11	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	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	06/25/21 - 07/25/21	31	1.80000 %	99,610,520.72	154,396.31	0.00	0.00	0.00	0.00	154,396.31	0.00	99,054,564.88
2B-I2	06/25/21 - 07/25/21	31	1.40000 %	99,610,520.72	120,086.02	0.00	0.00	0.00	0.00	120,086.02	0.00	99,054,564.88
2B-I3	06/25/21 - 07/25/21	31	1.00000 %	99,610,520.72	85,775.73	0.00	0.00	0.00	0.00	85,775.73	0.00	99,054,564.88
2B-I4	06/25/21 - 07/25/21	31	0.60000 %	99,610,520.72	51,465.44	0.00	0.00	0.00	0.00	51,465.44	0.00	99,054,564.88
2C-I1	06/25/21 - 07/25/21	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	06/25/21 - 07/25/21	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	06/25/21 - 07/25/21	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	06/25/21 - 07/25/21	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	N/A	N/A	1.09150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.49150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.89150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.29150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/25/21 - 07/25/21	31	1.09150 %	99,610,520.72	93,624.21	0.00	0.00	0.00	0.00	93,624.21	0.00	99,054,564.88
2E-B2	06/25/21 - 07/25/21	31	1.49150 %	99,610,520.72	127,934.50	0.00	0.00	0.00	0.00	127,934.50	0.00	99,054,564.88
2E-B3	06/25/21 - 07/25/21	31	1.89150 %	99,610,520.72	162,244.79	0.00	0.00	0.00	0.00	162,244.79	0.00	99,054,564.88
2E-B4	06/25/21 - 07/25/21	31	2.29150 %	99,610,520.72	196,555.08	0.00	0.00	0.00	0.00	196,555.08	0.00	99,054,564.88
2E-C1	06/25/21 - 07/25/21	31	1.09150 %	120,816,000.00	113,555.29	0.00	0.00	0.00	0.00	113,555.29	0.00	120,816,000.00
2E-C2	06/25/21 - 07/25/21	31	1.49150 %	120,816,000.00	155,169.69	0.00	0.00	0.00	0.00	155,169.69	0.00	120,816,000.00
2E-C3	06/25/21 - 07/25/21	31	1.89150 %	120,816,000.00	196,784.09	0.00	0.00	0.00	0.00	196,784.09	0.00	120,816,000.00
2E-C4	06/25/21 - 07/25/21	31	2.29150 %	120,816,000.00	238,398.49	0.00	0.00	0.00	0.00	238,398.49	0.00	120,816,000.00
2E-D1	06/25/21 - 07/25/21	31	1.09150 %	99,610,520.72	93,624.21	0.00	0.00	0.00	0.00	93,624.21	0.00	99,054,564.88
2E-D2	06/25/21 - 07/25/21	31	1.49150 %	99,610,520.72	127,934.50	0.00	0.00	0.00	0.00	127,934.50	0.00	99,054,564.88

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	06/25/21 - 07/25/21	31	1.89150 %	99,610,520.72	162,244.79	0.00	0.00	0.00	0.00	162,244.79	0.00	99,054,564.88
2E-D4	06/25/21 - 07/25/21	31	2.29150 %	99,610,520.72	196,555.08	0.00	0.00	0.00	0.00	196,555.08	0.00	99,054,564.88
2E-D5	06/25/21 - 07/25/21	31	2.89150 %	99,610,520.72	248,020.51	0.00	0.00	0.00	0.00	248,020.51	0.00	99,054,564.88
2E-F1	06/25/21 - 07/25/21	31	1.09150 %	220,426,520.72	207,179.50	0.00	0.00	0.00	0.00	207,179.50	0.00	219,870,564.88
2E-F2	06/25/21 - 07/25/21	31	1.49150 %	220,426,520.72	283,104.19	0.00	0.00	0.00	0.00	283,104.19	0.00	219,870,564.88
2E-F3	06/25/21 - 07/25/21	31	1.89150 %	220,426,520.72	359,028.88	0.00	0.00	0.00	0.00	359,028.88	0.00	219,870,564.88
2E-F4	06/25/21 - 07/25/21	31	2.29150 %	220,426,520.72	434,953.57	0.00	0.00	0.00	0.00	434,953.57	0.00	219,870,564.88
2E-F5	06/25/21 - 07/25/21	31	2.89150 %	220,426,520.72	548,840.61	0.00	0.00	0.00	0.00	548,840.61	0.00	219,870,564.88
2X-1	06/25/21 - 07/25/21	31	1.80000 %	99,610,520.72	154,396.31	0.00	0.00	0.00	0.00	154,396.31	0.00	99,054,564.88
2X-2	06/25/21 - 07/25/21	31	1.40000 %	99,610,520.72	120,086.02	0.00	0.00	0.00	0.00	120,086.02	0.00	99,054,564.88
2X-3	06/25/21 - 07/25/21	31	1.00000 %	99,610,520.72	85,775.73	0.00	0.00	0.00	0.00	85,775.73	0.00	99,054,564.88
2X-4	06/25/21 - 07/25/21	31	0.60000 %	99,610,520.72	51,465.44	0.00	0.00	0.00	0.00	51,465.44	0.00	99,054,564.88
2Y-1	06/25/21 - 07/25/21	31	1.80000 %	220,426,520.72	341,661.11	0.00	0.00	0.00	0.00	341,661.11	0.00	219,870,564.88
2Y-2	06/25/21 - 07/25/21	31	1.40000 %	220,426,520.72	265,736.42	0.00	0.00	0.00	0.00	265,736.42	0.00	219,870,564.88
2Y-3	06/25/21 - 07/25/21	31	1.00000 %	220,426,520.72	189,811.73	0.00	0.00	0.00	0.00	189,811.73	0.00	219,870,564.88
2Y-4	06/25/21 - 07/25/21	31	0.60000 %	220,426,520.72	113,887.04	0.00	0.00	0.00	0.00	113,887.04	0.00	219,870,564.88
Totals					14,309,608.00	0.00	0.00	0.00	0.00	14,309,608.00	0.00	

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

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Distribution Date: 26-Jul-2021
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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)	Basis Risk Shortfall	Interest Shortfall	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 %	373.98277319	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	359.87687185
1M-1	156,644,000.00	0.84150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	2.74150 %	191.52504894	0.45214011	0.00000000	0.00000000	0.00000000	0.00000000	0.45214011	0.00000000	184.89506150
1M-AH	4,947,606.00	0.00000 %	191.52504868	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	184.89506238
1M-2B	93,986,000.00	2.74150 %	1000.00000000	2.36073607	0.00000000	0.00000000	0.00000000	0.00000000	2.36073607	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	0.00000000	1000.00000000
1M-2C	93,986,000.00	2.74150 %	1000.00000000	2.36073607	0.00000000	0.00000000	0.00000000	0.00000000	2.36073607	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	0.00000000	1000.00000000
1M-2	281,958,000.00	2.74150 %	730.50834965	1.72453745	0.00000000	0.00000000	0.00000000	0.00000000	1.72453745	0.00000000	728.29835383
1M-2H	14,842,818.00	0.00000 %	730.50834956	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	728.29835413
1B-1	78,322,000.00	4.24150 %	1000.00000000	3.65240277	0.00000000	0.00000000	0.00000000	0.00000000	3.65240277	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	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	992.74471794	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.03886514
1A-I1	0.00	1.80000 %	191.52504894	0.29686379	0.00000000	0.00000000	0.00000000	0.00000000	0.29686379	0.00000000	184.89506150
1A-I2	0.00	1.40000 %	191.52504894	0.23089407	0.00000000	0.00000000	0.00000000	0.00000000	0.23089407	0.00000000	184.89506150
1A-I3	0.00	1.00000 %	191.52504894	0.16492435	0.00000000	0.00000000	0.00000000	0.00000000	0.16492435	0.00000000	184.89506150
1A-I4	0.00	0.60000 %	191.52504894	0.09895463	0.00000000	0.00000000	0.00000000	0.00000000	0.09895463	0.00000000	184.89506150
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	0.94150 %	191.52504894	0.15527632	0.00000000	0.00000000	0.00000000	0.00000000	0.15527632	0.00000000	184.89506150
1E-A2	93,986,000.00	1.34150 %	191.52504894	0.22124604	0.00000000	0.00000000	0.00000000	0.00000000	0.22124604	0.00000000	184.89506150
1E-A3	93,986,000.00	1.74150 %	191.52504894	0.28721576	0.00000000	0.00000000	0.00000000	0.00000000	0.28721576	0.00000000	184.89506150

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 26-Jul-2021
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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.14150 %	191.52504894	0.35318547	0.00000000	0.00000000	0.00000000	0.00000000	0.35318547	0.00000000	184.89506150
1E-B1	93,986,000.00	0.94150 %	1000.00000000	0.81073607	0.00000000	0.00000000	0.00000000	0.00000000	0.81073607	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.34150 %	1000.00000000	1.15518056	0.00000000	0.00000000	0.00000000	0.00000000	1.15518056	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.74150 %	1000.00000000	1.49962505	0.00000000	0.00000000	0.00000000	0.00000000	1.49962505	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.14150 %	1000.00000000	1.84406944	0.00000000	0.00000000	0.00000000	0.00000000	1.84406944	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.94150 %	1000.00000000	0.81073607	0.00000000	0.00000000	0.00000000	0.00000000	0.81073607	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.34150 %	1000.00000000	1.15518056	0.00000000	0.00000000	0.00000000	0.00000000	1.15518056	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.74150 %	1000.00000000	1.49962505	0.00000000	0.00000000	0.00000000	0.00000000	1.49962505	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.14150 %	1000.00000000	1.84406944	0.00000000	0.00000000	0.00000000	0.00000000	1.84406944	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.94150 %	595.76252447	0.48300619	0.00000000	0.00000000	0.00000000	0.00000000	0.48300619	0.00000000	592.44753075
1E-D2	187,972,000.00	1.34150 %	595.76252447	0.68821330	0.00000000	0.00000000	0.00000000	0.00000000	0.68821330	0.00000000	592.44753075
1E-D3	187,972,000.00	1.74150 %	595.76252447	0.89342035	0.00000000	0.00000000	0.00000000	0.00000000	0.89342035	0.00000000	592.44753075
1E-D4	187,972,000.00	2.14150 %	595.76252447	1.09862746	0.00000000	0.00000000	0.00000000	0.00000000	1.09862746	0.00000000	592.44753075
1E-D5	187,972,000.00	2.74150 %	595.76252447	1.40643809	0.00000000	0.00000000	0.00000000	0.00000000	1.40643809	0.00000000	592.44753075
1E-F1	187,972,000.00	0.94150 %	1000.00000000	0.81073612	0.00000000	0.00000000	0.00000000	0.00000000	0.81073612	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.34150 %	1000.00000000	1.15518056	0.00000000	0.00000000	0.00000000	0.00000000	1.15518056	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.74150 %	1000.00000000	1.49962500	0.00000000	0.00000000	0.00000000	0.00000000	1.49962500	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.14150 %	1000.00000000	1.84406944	0.00000000	0.00000000	0.00000000	0.00000000	1.84406944	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.74150 %	1000.00000000	2.36073612	0.00000000	0.00000000	0.00000000	0.00000000	2.36073612	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	595.76252447	0.92343189	0.00000000	0.00000000	0.00000000	0.00000000	0.92343189	0.00000000	592.44753075
1X-2	0.00	1.40000 %	595.76252447	0.71822484	0.00000000	0.00000000	0.00000000	0.00000000	0.71822484	0.00000000	592.44753075
1X-3	0.00	1.00000 %	595.76252447	0.51301774	0.00000000	0.00000000	0.00000000	0.00000000	0.51301774	0.00000000	592.44753075
1X-4	0.00	0.60000 %	595.76252447	0.30781063	0.00000000	0.00000000	0.00000000	0.00000000	0.30781063	0.00000000	592.44753075
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	315.52457424	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	301.02072970
2M-1	117,869,000.00	0.84150 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.8915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.8915 %	824.48120050	2.05287801	0.00000000	0.00000000	0.00000000	0.00000000	2.05287801	0.00000000	819.87952655
2M-BH	6,359,055.00	0.0000 %	824.48120043	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	819.87952612
2M-2C	120,816,000.00	2.8915 %	1000.00000000	2.48990274	0.00000000	0.00000000	0.00000000	0.00000000	2.48990274	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.8915 %	610.64376027	1.52044361	0.00000000	0.00000000	0.00000000	0.00000000	1.52044361	0.00000000	609.10360547
2M-2H	19,000,250.00	0.0000 %	610.62229708	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	609.08219629
2B-1	73,668,000.00	4.5415 %	1000.00000000	3.91073614	0.00000000	0.00000000	0.00000000	0.00000000	3.91073614	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	824.48120050	1.27794588	0.00000000	0.00000000	0.00000000	0.00000000	1.27794588	0.00000000	819.87952655
2B-I2	0.00	1.4000 %	824.48120050	0.99395792	0.00000000	0.00000000	0.00000000	0.00000000	0.99395792	0.00000000	819.87952655
2B-I3	0.00	1.0000 %	824.48120050	0.70996995	0.00000000	0.00000000	0.00000000	0.00000000	0.70996995	0.00000000	819.87952655
2B-I4	0.00	0.6000 %	824.48120050	0.42598199	0.00000000	0.00000000	0.00000000	0.00000000	0.42598199	0.00000000	819.87952655
2C-I1	0.00	1.8000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.0915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.4915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.8915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.2915 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.0915 %	824.48120050	0.77493221	0.00000000	0.00000000	0.00000000	0.00000000	0.77493221	0.00000000	819.87952655

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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.49150 %	824.48120050	1.05892018	0.00000000	0.00000000	0.00000000	0.00000000	1.05892018	0.00000000	819.87952655
2E-B3	120,816,000.00	1.89150 %	824.48120050	1.34290814	0.00000000	0.00000000	0.00000000	0.00000000	1.34290814	0.00000000	819.87952655
2E-B4	120,816,000.00	2.29150 %	824.48120050	1.62689611	0.00000000	0.00000000	0.00000000	0.00000000	1.62689611	0.00000000	819.87952655
2E-C1	120,816,000.00	1.09150 %	1000.00000000	0.93990274	0.00000000	0.00000000	0.00000000	0.00000000	0.93990274	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.49150 %	1000.00000000	1.28434719	0.00000000	0.00000000	0.00000000	0.00000000	1.28434719	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.89150 %	1000.00000000	1.62879163	0.00000000	0.00000000	0.00000000	0.00000000	1.62879163	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.29150 %	1000.00000000	1.97323608	0.00000000	0.00000000	0.00000000	0.00000000	1.97323608	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.09150 %	414.77077890	0.38984423	0.00000000	0.00000000	0.00000000	0.00000000	0.38984423	0.00000000	412.45582025
2E-D2	240,158,000.00	1.49150 %	414.77077890	0.53270972	0.00000000	0.00000000	0.00000000	0.00000000	0.53270972	0.00000000	412.45582025
2E-D3	240,158,000.00	1.89150 %	414.77077890	0.67557520	0.00000000	0.00000000	0.00000000	0.00000000	0.67557520	0.00000000	412.45582025
2E-D4	240,158,000.00	2.29150 %	414.77077890	0.81844069	0.00000000	0.00000000	0.00000000	0.00000000	0.81844069	0.00000000	412.45582025
2E-D5	240,158,000.00	2.89150 %	414.77077890	1.03273891	0.00000000	0.00000000	0.00000000	0.00000000	1.03273891	0.00000000	412.45582025
2E-F1	241,632,000.00	1.09150 %	912.24060025	0.85741748	0.00000000	0.00000000	0.00000000	0.00000000	0.85741748	0.00000000	909.93976328
2E-F2	241,632,000.00	1.49150 %	912.24060025	1.17163368	0.00000000	0.00000000	0.00000000	0.00000000	1.17163368	0.00000000	909.93976328
2E-F3	241,632,000.00	1.89150 %	912.24060025	1.48584989	0.00000000	0.00000000	0.00000000	0.00000000	1.48584989	0.00000000	909.93976328
2E-F4	241,632,000.00	2.29150 %	912.24060025	1.80006609	0.00000000	0.00000000	0.00000000	0.00000000	1.80006609	0.00000000	909.93976328
2E-F5	241,632,000.00	2.89150 %	912.24060025	2.27139042	0.00000000	0.00000000	0.00000000	0.00000000	2.27139042	0.00000000	909.93976328
2X-1	0.00	1.80000 %	414.77077890	0.64289472	0.00000000	0.00000000	0.00000000	0.00000000	0.64289472	0.00000000	412.45582025
2X-2	0.00	1.40000 %	414.77077890	0.50002923	0.00000000	0.00000000	0.00000000	0.00000000	0.50002923	0.00000000	412.45582025
2X-3	0.00	1.00000 %	414.77077890	0.35716374	0.00000000	0.00000000	0.00000000	0.00000000	0.35716374	0.00000000	412.45582025
2X-4	0.00	0.60000 %	414.77077890	0.21429825	0.00000000	0.00000000	0.00000000	0.00000000	0.21429825	0.00000000	412.45582025
2Y-1	0.00	1.80000 %	912.24060025	1.41397294	0.00000000	0.00000000	0.00000000	0.00000000	1.41397294	0.00000000	909.93976328
2Y-2	0.00	1.40000 %	912.24060025	1.09975674	0.00000000	0.00000000	0.00000000	0.00000000	1.09975674	0.00000000	909.93976328
2Y-3	0.00	1.00000 %	912.24060025	0.78554053	0.00000000	0.00000000	0.00000000	0.00000000	0.78554053	0.00000000	909.93976328
2Y-4	0.00	0.60000 %	912.24060025	0.47132433	0.00000000	0.00000000	0.00000000	0.00000000	0.47132433	0.00000000	909.93976328

(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	2,783,244.97
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	24,250.87
Total Deposits	2,807,495.84
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,788,329.18
Total Withdrawals (Pool Distribution Amount)	2,807,495.84
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.091500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	224,384,490.95
Total Principal Reduction Cumulative	10,399,964,759.86
Scheduled Principal Current	10,866,011.43
Scheduled Principal Cumulative	978,838,005.59
Unscheduled Principal Current	213,542,730.39
Unscheduled Principal Cumulative	9,420,552,845.79
Senior Reduction Amount	223,752,813.25
Subordinate Reduction Amount	655,928.57
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	24,250.87
Modification Loss Amount	5,133.85
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	36,175.58
Group 2	
Total Principal Reduction Current	215,967,513.14
Total Principal Reduction Cumulative	10,652,311,058.49
Scheduled Principal Current	7,665,807.86
Scheduled Principal Cumulative	851,267,541.20
Unscheduled Principal Current	208,301,705.28
Unscheduled Principal Cumulative	9,801,191,196.48
Senior Reduction Amount	215,382,295.00
Subordinate Reduction Amount	585,218.14
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	36,438.88
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	32261
Period Reference Pool Removal Loan Count	964
Period Ending Loan Count	31297
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	6,088,969,644.80
Period PIF Loan Count Current	964
PIF Loan Count Cumulative	37946
Period PIF Loan UPB Current	208,570,943.30
PIF Loan UPB Cumulative	9,101,598,614.65
Period Partial Prepayment Amount	5,550,733.10
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	3,013,562.09
Total Active Modified Loan Count	274
Total Active Modified Loan UPB	62,345,071.63
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	27158
Period Reference Pool Removal Loan Count	1002
Period Ending Loan Count	26156
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	4,856,841,977.79
Period PIF Loan Count Current	1002
PIF Loan Count Cumulative	40189
Period PIF Loan UPB Current	206,510,771.62
PIF Loan UPB Cumulative	9,593,025,371.12
Period Partial Prepayment Amount	2,367,097.11
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	11,052,549.63
Total Active Modified Loan Count	503
Total Active Modified Loan UPB	117,611,158.91
Structural Reporting	
Group 1	
Senior Percentage	93.963484%
Subordinate Percentage	6.036516%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	1.67
Group 2	
Senior Percentage	92.365865%
Subordinate Percentage	7.634135%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	145,108.96

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	6.040000 %	6.250000 %
1M-1	0.00	0.00	2.800000 %	6.040000 %	6.250000 %
1M-1H	0.00	0.00	2.800000 %	6.040000 %	6.250000 %
1M-2A	0.00	0.00	2.200000 %	5.740000 %	5.950000 %
1M-2B	0.00	0.00	1.600000 %	4.170000 %	4.320000 %
1M-2C	0.00	0.00	1.000000 %	2.600000 %	2.700000 %
1M-2	0.00	0.00	1.000000 %	2.600000 %	2.700000 %
1M-2H	0.00	0.00	1.000000 %	2.600000 %	2.700000 %
1B-1	0.00	0.00	0.500000 %	1.300000 %	1.340000 %
1B-1H	0.00	0.00	0.500000 %	1.300000 %	1.340000 %
1B-2H	0.00	24,250.87	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	7.630000 %	7.960000 %
2M-1	0.00	0.00	3.450000 %	7.630000 %	7.960000 %
2M-1H	0.00	0.00	3.450000 %	7.630000 %	7.960000 %
2M-2A	0.00	0.00	2.640000 %	7.630000 %	7.960000 %
2M-2B	0.00	0.00	1.820000 %	5.560000 %	5.810000 %
2M-2C	0.00	0.00	1.000000 %	3.060000 %	3.190000 %
2M-2	0.00	0.00	1.000000 %	3.060000 %	3.190000 %
2M-2H	0.00	0.00	1.000000 %	3.060000 %	3.190000 %
2B-1	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
2B-1H	0.00	0.00	0.500000 %	1.530000 %	1.600000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	578	112,470,863.34	1.006040 %	1.027524 %
60 Days	165	33,779,237.60	0.287191 %	0.308604 %
90 Days	128	28,081,473.52	0.222791 %	0.256550 %
120 Days	109	25,025,528.88	0.189720 %	0.228631 %
150 Days	110	24,642,733.21	0.191461 %	0.225134 %
180+ Days	1938	459,157,375.57	3.373192 %	4.194823 %
Totals	3028	683,157,212.12	5.270395 %	6.241266 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	255	50,295,830.90	0.814775 %	0.826015 %
60 Days	69	15,253,659.72	0.220468 %	0.250513 %
90 Days	59	13,857,339.75	0.188516 %	0.227581 %
120 Days	48	12,071,549.39	0.153369 %	0.198253 %
150 Days	61	15,123,677.37	0.194907 %	0.248378 %
180+ Days	898	219,720,663.26	2.869285 %	3.608503 %
Totals	1390	326,322,720.39	4.441320 %	5.359244 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	323	62,175,032.44	1.234898 %	1.280153 %
60 Days	96	18,525,577.88	0.367029 %	0.381433 %
90 Days	69	14,224,133.77	0.263802 %	0.292868 %
120 Days	61	12,953,979.49	0.233216 %	0.266716 %
150 Days	49	9,519,055.84	0.187338 %	0.195993 %
180+ Days	1040	239,436,712.31	3.976143 %	4.929885 %
Totals	1638	356,834,491.73	6.262425 %	7.347048 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	29	7,850,898.05	5,133.85	0.065392
Group 2	266	65,174,942.40	36,438.88	0.055909

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043744717	323,702.51	236.03	0.072916
Group 1	0043747774	198,938.51	8.11	0.004077
Group 1	0043750423	273,583.11	266.31	0.097342
Group 1	0043750574	484,657.11	505.46	0.104292
Group 1	0043762430	235,296.58	76.43	0.032482
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	180,049.26	60.02	0.033335
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	473,414.39	253.82	0.053615
Group 1	0043773055	282,944.19	232.21	0.082069
Group 1	0043773899	197,468.80	32.37	0.016392
Group 1	0043774094	184,594.37	318.51	0.172546
Group 1	0043775080	213,411.35	151.30	0.070896
Group 1	0043780989	87,420.36	72.12	0.082498
Group 1	0043781034	120,309.73	62.60	0.052032
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	609,036.36	583.22	0.095761
Group 1	0043793126	163,747.79	51.07	0.031188
Group 1	0043793300	231,849.80	120.76	0.052085
Group 1	0043793312	470,527.80	315.21	0.066991
Group 1	0043794105	420,658.30	175.27	0.041666
Group 1	0043797144	70,398.92	178.74	0.253896
Group 1	0043797346	362,346.03	75.49	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043801646	129,246.12	94.24	0.072915
Group 1	0043806483	86,240.64	71.15	0.082502
Group 1	0043807625	353,445.53	430.65	0.121843
Group 1	0043808863	142,583.94	6.01	0.004215
Group 1	0043809028	391,548.45	448.65	0.114584
Group 2	0043810281	382,547.64	260.28	0.068039
Group 2	0043810574	326,977.05	136.24	0.041667
Group 2	0043810627	405,755.57	142.89	0.035216
Group 2	0043810652	307,211.47	3.24	0.001055
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	58,813.78	30.19	0.051332
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812134	174,114.73	181.37	0.104167
Group 2	0043812212	201,534.14	27.32	0.013556
Group 2	0043812860	103,455.03	1.50	0.001450
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	318,686.71	59.53	0.018680
Group 2	0043814648	66,506.39	48.39	0.072760
Group 2	0043814923	317,616.41	23.29	0.007333
Group 2	0043815407	312,214.14	97.57	0.031251
Group 2	0043815617	279,762.48	259.95	0.092918
Group 2	0043816083	233,406.09	108.37	0.046430
Group 2	0043816866	103,747.69	108.07	0.104166
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	298,294.12	331.49	0.111129
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	216,234.28	203.40	0.094065
Group 2	0043818443	34,091.93	18.48	0.054206
Group 2	0043818584	200,655.36	96.74	0.048212

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818673	173,774.23	18.10	0.010416
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	256,355.91	137.60	0.053675
Group 2	0043819360	117,932.83	135.13	0.114582
Group 2	0043819757	190,036.99	168.75	0.088799
Group 2	0043820331	159,878.60	83.27	0.052083
Group 2	0043820337	158,553.95	69.68	0.043947
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	228,900.41	165.41	0.072263
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821580	215,902.36	224.90	0.104167
Group 2	0043821855	186,003.98	19.38	0.010419
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	333,563.11	61.91	0.018560
Group 2	0043822741	166,909.73	43.48	0.026050
Group 2	0043823119	330,213.54	466.80	0.141363
Group 2	0043823305	312,700.49	125.81	0.040233
Group 2	0043823409	240,144.53	154.24	0.064228
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	339,012.01	176.57	0.052084
Group 2	0043823780	133,561.85	13.27	0.009935
Group 2	0043824039	158,253.25	197.82	0.125002
Group 2	0043824656	135,427.82	84.64	0.062498
Group 2	0043825279	227,593.09	23.87	0.010488
Group 2	0043825287	348,798.22	83.42	0.023916
Group 2	0043825485	123,934.79	15.76	0.012716
Group 2	0043825510	209,154.06	87.15	0.041668
Group 2	0043825634	203,156.67	48.80	0.024021
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	224,060.46	50.03	0.022329
Group 2	0043826271	335,179.31	92.47	0.027588
Group 2	0043826301	203,163.72	52.94	0.026058

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826576	231,046.08	143.64	0.062169
Group 2	0043826648	96,507.98	99.98	0.103598
Group 2	0043827209	464,324.89	136.75	0.029451
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	243,772.36	45.50	0.018665
Group 2	0043827520	207,712.74	76.21	0.036690
Group 2	0043827637	272,081.78	28.34	0.010416
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	131,922.73	54.97	0.041668
Group 2	0043828742	333,314.70	114.02	0.034208
Group 2	0043828910	420,721.47	312.33	0.074237
Group 2	0043829795	232,055.23	331.47	0.142841
Group 2	0043829899	152,168.47	26.53	0.017435
Group 2	0043830309	120,781.94	65.74	0.054429
Group 2	0043830477	275,512.36	402.04	0.145924
Group 2	0043830677	89,178.04	46.45	0.052087
Group 2	0043830697	408,152.95	179.43	0.043961
Group 2	0043831199	218,975.84	140.74	0.064272
Group 2	0043831210	222,838.86	21.33	0.009572
Group 2	0043831472	217,021.57	198.42	0.091429
Group 2	0043831606	358,434.64	93.65	0.026127
Group 2	0043832066	158,088.41	96.61	0.061111
Group 2	0043832276	341,669.17	391.50	0.114585
Group 2	0043832303	224,575.27	140.36	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	216,248.65	157.68	0.072916
Group 2	0043832708	234,871.75	97.86	0.041665
Group 2	0043833586	167,809.80	108.89	0.064889
Group 2	0043833611	85,449.16	44.50	0.052078
Group 2	0043833703	285,416.47	131.22	0.045975
Group 2	0043834118	138,000.53	57.04	0.041333
Group 2	0043834123	153,065.64	159.44	0.104164
Group 2	0043834160	124,635.22	27.25	0.021864

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	199,265.64	148.09	0.074318
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	289,415.40	120.64	0.041684
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	305,465.20	190.92	0.062501
Group 2	0043835927	345,014.11	180.40	0.052288
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,544.39	44.53	0.064031
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	134,348.90	111.96	0.083335
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,353.91	194.11	0.133543
Group 2	0043837149	207,957.29	109.56	0.052684
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	265,536.11	221.28	0.083333
Group 2	0043837876	179,171.44	5.99	0.003343
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	195,972.70	253.68	0.129447
Group 2	0043839538	239,725.23	174.80	0.072917
Group 2	0043839771	298,406.89	85.53	0.028662
Group 2	0043840171	360,886.36	149.88	0.041531
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	303,973.24	221.65	0.072918
Group 2	0043840843	183,317.86	151.44	0.082611
Group 2	0043840986	306,924.08	383.66	0.125002
Group 2	0043841361	362,613.44	50.95	0.014051
Group 2	0043841424	375,716.62	94.60	0.025179
Group 2	0043841923	142,691.58	89.18	0.062498

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841961	141,401.88	103.11	0.072920
Group 2	0043841995	112,609.55	15.91	0.014128
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	397,293.68	41.38	0.010415
Group 2	0043842682	281,760.59	117.40	0.041667
Group 2	0043842691	300,071.89	157.74	0.052567
Group 2	0043842714	138,325.48	115.27	0.083332
Group 2	0043842734	277,672.58	155.35	0.055947
Group 2	0043842784	250,974.95	376.83	0.150146
Group 2	0043842906	204,937.84	277.52	0.135417
Group 2	0043843236	110,927.76	40.57	0.036573
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	229,536.77	158.82	0.069192
Group 2	0043843470	191,809.59	90.36	0.047109
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844351	376,715.21	470.89	0.124999
Group 2	0043844621	370,943.96	270.48	0.072917
Group 2	0043844664	139,853.49	38.10	0.027243
Group 2	0043844687	128,162.50	96.55	0.075334
Group 2	0043844901	304,113.70	144.31	0.047453
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845034	243,648.60	297.78	0.122217
Group 2	0043845163	230,143.14	39.39	0.017115
Group 2	0043845191	379,448.80	513.84	0.135417
Group 2	0043845908	580,719.58	31.75	0.005467
Group 2	0043846042	241,383.82	49.84	0.020648
Group 2	0043846554	114,614.77	4.45	0.003883
Group 2	0043846610	322,618.84	201.64	0.062501
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	101,772.49	18.43	0.018109
Group 2	0043846913	186,186.06	40.63	0.021822
Group 2	0043846973	309,055.09	150.45	0.048681
Group 2	0043847345	168,236.06	80.82	0.048040

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Modification Loss Detail

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Group 2	0043847434	205,577.53	93.03	0.045253
Group 2	0043848445	241,219.86	75.38	0.031249
Group 2	0043848608	409,427.72	184.84	0.045146
Group 2	0043848927	189,288.52	47.04	0.024851
Group 2	0043848946	295,118.58	215.19	0.072916
Group 2	0043849270	237,159.97	54.25	0.022875
Group 2	0043849330	214,844.19	44.76	0.020834
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	150,188.32	45.74	0.030455
Group 2	0043849854	169,616.07	166.71	0.098287
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	193,769.46	17.13	0.008840
Group 2	0043850625	149,283.03	108.85	0.072915
Group 2	0043850738	151,490.73	78.90	0.052082
Group 2	0043850765	293,236.50	152.68	0.052067
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	107,523.95	78.98	0.073453
Group 2	0043852465	112,034.39	68.51	0.061151
Group 2	0043852701	243,372.62	177.46	0.072917
Group 2	0043853072	370,400.60	253.22	0.068364
Group 2	0043853250	141,525.78	206.39	0.145832
Group 2	0043853380	341,185.00	42.40	0.012427
Group 2	0043854538	371,924.05	66.16	0.017789
Group 2	0043854594	406,774.14	155.67	0.038269
Group 2	0043854633	251,250.46	78.52	0.031252
Group 2	0043855005	294,689.29	32.21	0.010930
Group 2	0043855199	321,921.24	167.67	0.052084
Group 2	0043855514	63,627.34	33.14	0.052085
Group 2	0043855655	179,900.97	40.40	0.022457
Group 2	0043855733	142,926.99	54.64	0.038229
Group 2	0043855776	292,210.17	243.51	0.083334
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	355,343.26	113.99	0.032079

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043857123	244,706.89	25.49	0.010417
Group 2	0043857612	126,184.44	144.59	0.114586
Group 2	0043858295	172,886.66	23.57	0.013633
Group 2	0043858379	252,172.46	257.92	0.102279
Group 2	0043859091	362,284.29	528.33	0.145833
Group 2	0043859262	299,573.13	4.67	0.001559
Group 2	0043859413	354,621.35	191.01	0.053863
Group 2	0043859895	208,007.14	238.34	0.114583
Group 2	0043860139	328,852.22	313.62	0.095368
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	167,249.01	93.72	0.056036
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	393,803.62	201.00	0.051041
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	254,327.16	186.31	0.073256
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	315,766.13	203.03	0.064298
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	230,203.71	239.80	0.104169
Group 2	0043862332	176,388.70	183.74	0.104168
Group 2	0043862402	159,542.67	86.12	0.053979
Group 2	0043862745	288,593.20	195.96	0.067902
Group 2	0043863009	396,961.85	165.40	0.041666
Group 2	0043863219	405,616.11	464.77	0.114584
Group 2	0043863440	453,483.67	256.00	0.056452
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	244,106.43	88.76	0.036361
Group 2	0043864325	47,112.52	20.53	0.043577
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	324,336.77	135.14	0.041667
Group 2	0043865091	174,410.57	145.34	0.083332
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	282,085.51	174.29	0.061786
Group 2	0043865594	149,160.25	62.15	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043865894	99,889.78	50.55	0.050606
Group 2	0043866196	115,378.27	25.66	0.022240
Group 2	0043866415	248,643.80	256.93	0.103333
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043867128	360,758.50	150.32	0.041668
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	138,958.04	144.75	0.104168
Group 2	0043868595	185,209.17	243.49	0.131468
Group 2	0043868873	219,234.70	91.35	0.041668
Group 2	0043869417	146,134.99	76.11	0.052082
Group 2	0043870369	235,044.90	18.89	0.008037
Group 2	0043870820	355,213.26	74.00	0.020833
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	401,059.38	140.55	0.035045
Group 2	0043871323	271,932.80	254.94	0.093751
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,686.36	42.70	0.048147
Group 2	0043872136	143,593.23	82.79	0.057656
Group 2	0043872770	67,551.53	105.55	0.156251
Group 2	0043872834	601,515.83	438.61	0.072917
Group 2	0043873126	205,782.99	150.05	0.072917
Group 2	0043873145	88,732.25	37.62	0.042397
Group 2	0043873365	182,337.08	89.01	0.048816
Group 2	0043873542	335,488.21	126.10	0.037587
Group 2	0043874656	383,782.89	184.37	0.048040
Group 2	0043874891	199,622.66	73.60	0.036870
Group 2	0043874901	308,216.81	292.34	0.094849
Group 2	0043875397	119,683.21	56.70	0.047375
Group 2	0043875453	383,641.45	639.40	0.166666
Group 2	0043875511	387,810.17	242.38	0.062500
Group 2	0043876004	160,955.60	92.73	0.057612
Group 2	0043876485	335,274.65	174.62	0.052083

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	276,978.05	(24,250.87)	22,880.23	8.261

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043780618	93,354.75	(70.00)	24,763.29	26.526
0043808127	183,623.30	(24,180.87)	(1,883.06)	(1.026)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
87	14,066,111.72	428,799.80	3.048

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043763585	270,612.35	106,537.04	39.369
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	61,336.31	37.280
0043780618	93,354.75	24,763.29	26.526
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043806687	152,162.34	64,238.12	42.217
0043806937	190,963.35	(5,364.37)	(2.809)
0043808127	183,623.30	(1,883.06)	(1.026)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,299.17	2.841
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,622.79	48.307
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,190.26)	(9.556)
0043829607	298,382.23	(13,747.14)	(4.607)
0043832277	387,247.82	24,576.39	6.346
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,414.63)	(29.309)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,335.67	3.477
0043867141	54,746.89	22,344.35	40.814
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043870336	34,512.70	2,340.80	6.782
0043870841	365,641.22	(28,859.07)	(7.893)
0043872601	122,196.42	5,468.57	4.475
0043872893	209,924.02	(44,854.58)	(21.367)
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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Distribution Date: 26-Jul-2021
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	276,978.05	(24,250.87)	(0.000 %)	0	0.00	0.00	0.000 %	2	276,978.05	(24,250.87)	(0.000 %)
Total	2	276,978.05	(24,250.87)	(0.000 %)	0	0.00	0.00	0.000 %	2	276,978.05	(24,250.87)	(0.000 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043780618	96,000.00	4.500 %	DE	72.00	360	93,354.75	02/28/2021	(70.00)	24,763.29
Group 1	0043808127	192,000.00	4.625 %	KY	64.00	360	183,623.30	05/31/2021	(24,180.87)	(1,883.06)

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



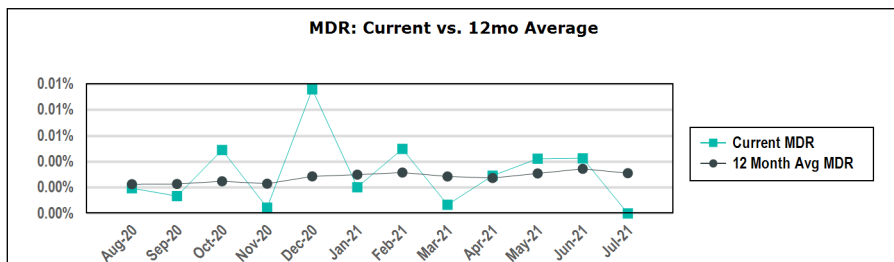
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Summary

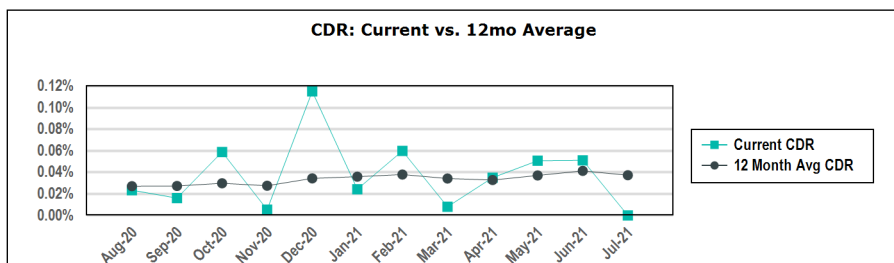
MDR

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



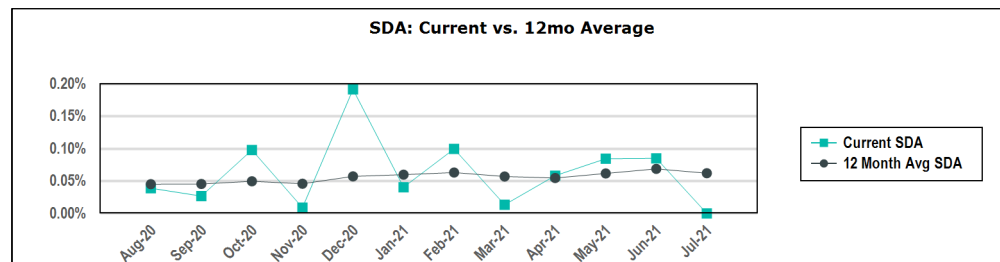
CDR

Current Month 0.000 %
3 Month Average 0.034 %
12 Month Average 0.037 %



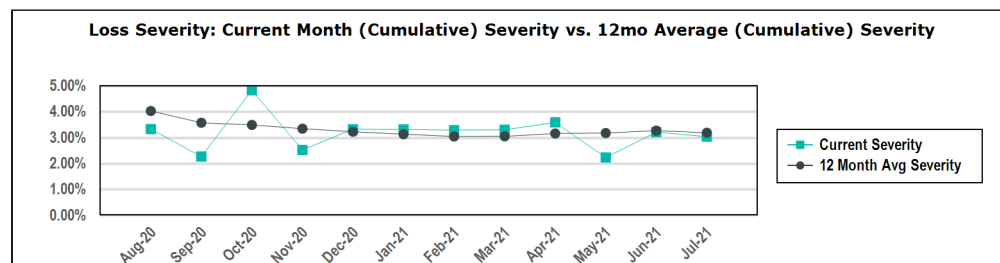
SDA

Current Month 0.000 %
3 Month Average 0.057 %
12 Month Average 0.062 %



Loss Severity

Current Month (Cumulative) 3.048 %
3 Month Average (Cumulative) 2.836 %
12 Month Average (Cumulative) 3.197 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



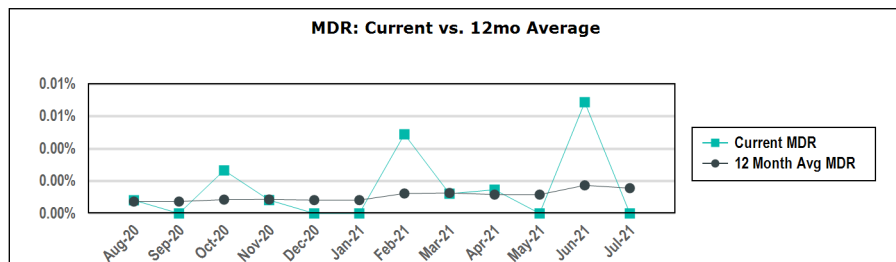
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Group 1

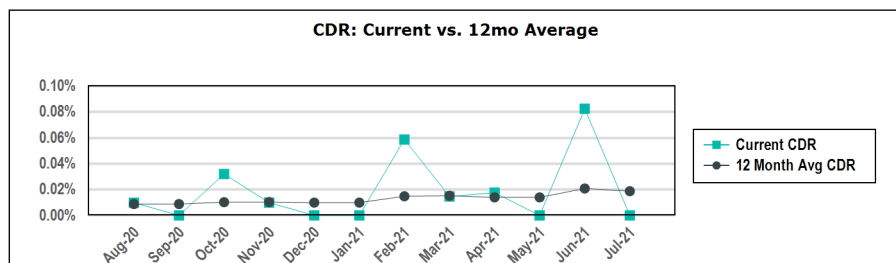
MDR

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



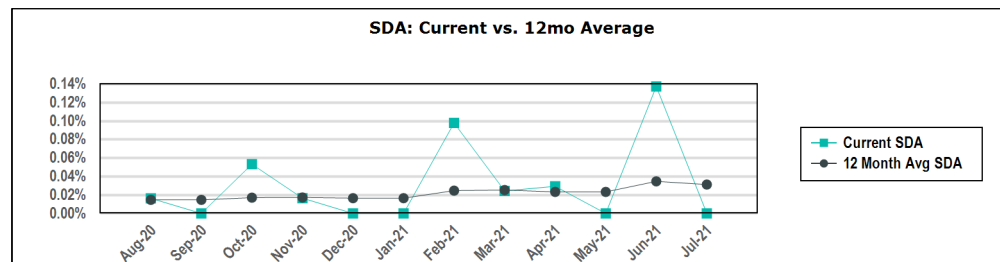
CDR

Current Month 0.000 %
3 Month Average 0.027 %
12 Month Average 0.019 %



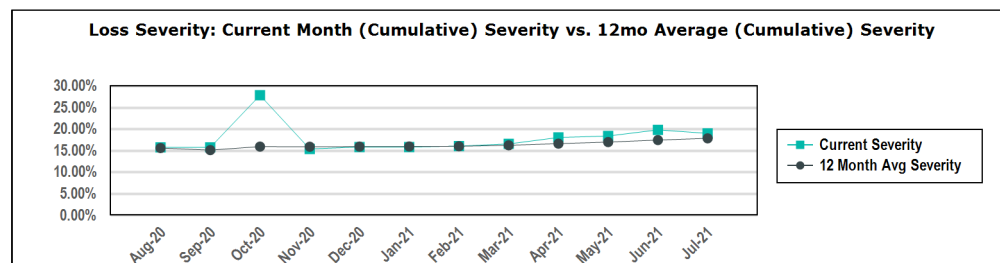
SDA

Current Month 0.000 %
3 Month Average 0.046 %
12 Month Average 0.031 %



Loss Severity

Current Month (Cumulative) 19.044 %
3 Month Average (Cumulative) 19.106 %
12 Month Average (Cumulative) 17.889 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



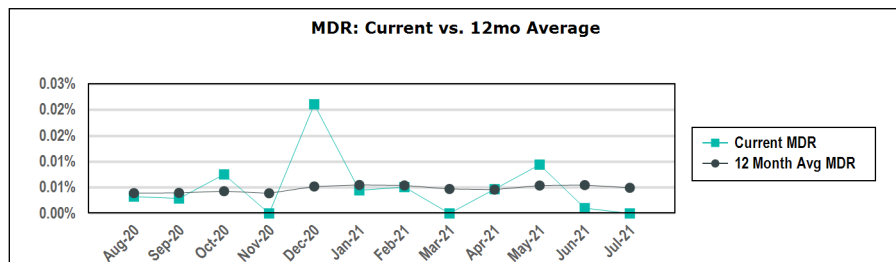
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Group 2

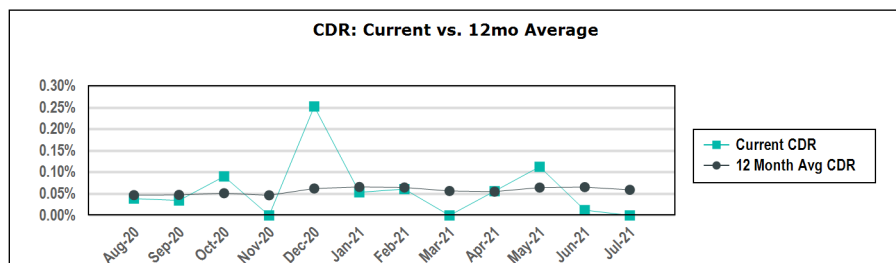
MDR

Current Month 0.000 %
3 Month Average 0.003 %
12 Month Average 0.005 %



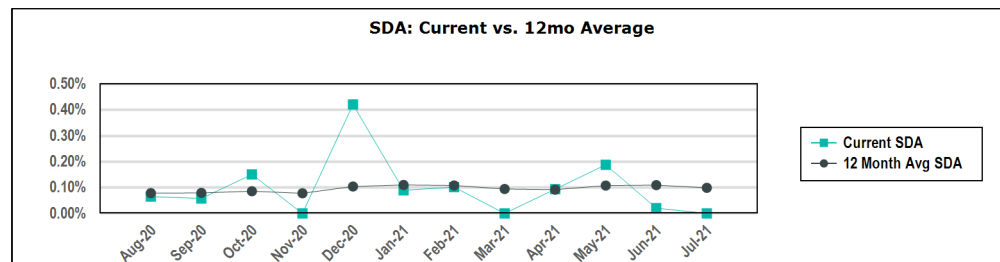
CDR

Current Month 0.000 %
3 Month Average 0.042 %
12 Month Average 0.059 %



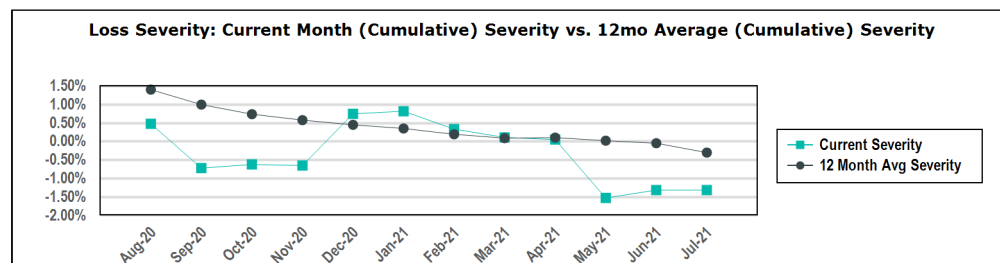
SDA

Current Month 0.000 %
3 Month Average 0.070 %
12 Month Average 0.099 %



Loss Severity

Current Month (Cumulative) (1.313) %
3 Month Average (Cumulative) (1.384) %
12 Month Average (Cumulative) (0.299) %



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.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month 3.711 %
3 Month Average 4.597 %
12 Month Average 4.635 %

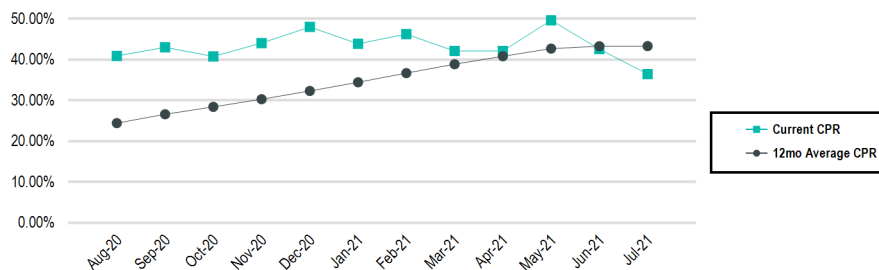
CPR

Current Month 36.476 %
3 Month Average 42.913 %
12 Month Average 43.332 %

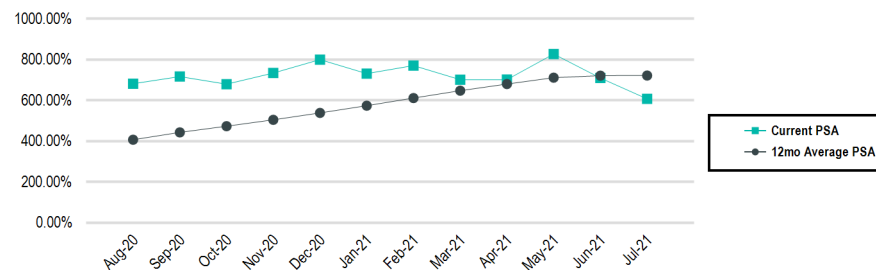
PSA

Current Month 607.939 %
3 Month Average 715.220 %
12 Month Average 722.196 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.388 %
3 Month Average 4.268 %
12 Month Average 4.303 %

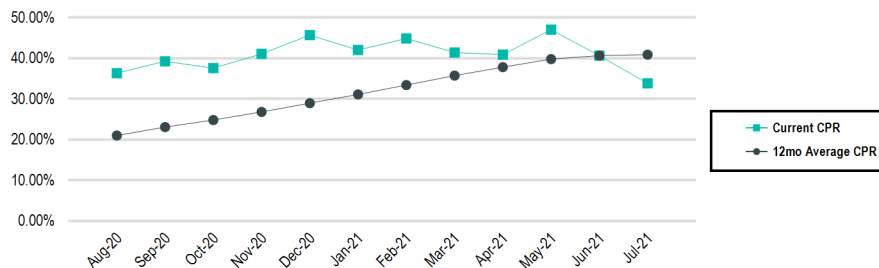
CPR

Current Month 33.873 %
3 Month Average 40.526 %
12 Month Average 40.907 %

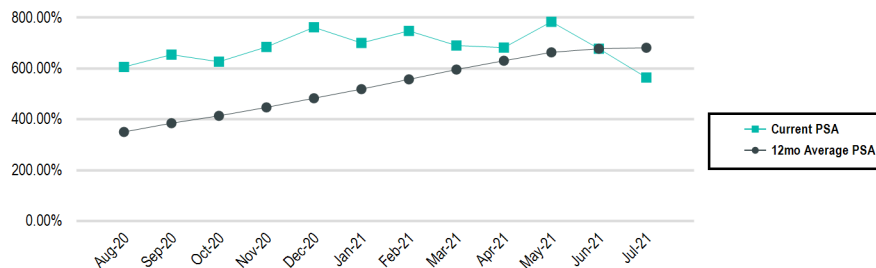
PSA

Current Month 564.544 %
3 Month Average 675.432 %
12 Month Average 681.789 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

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Prepayment Rates

Group 2

SMM

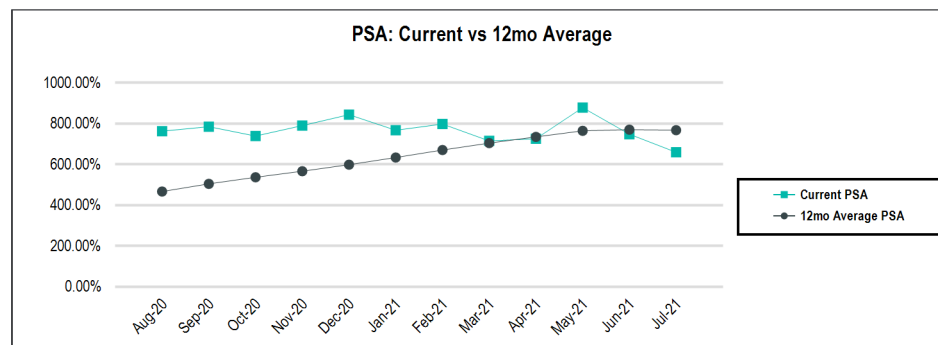
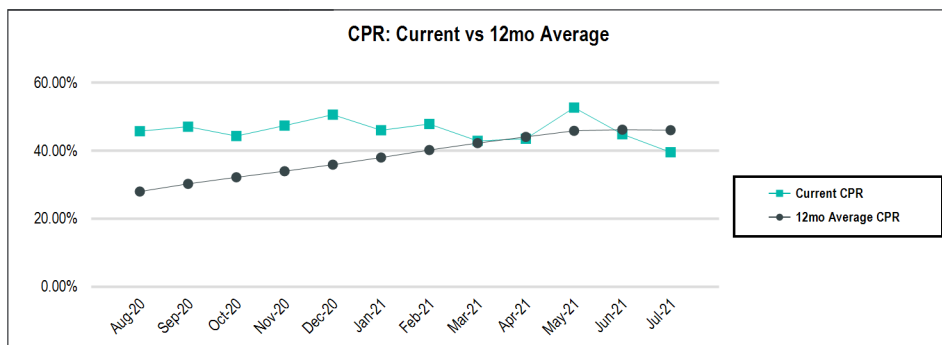
Current Month	4.112 %
3 Month Average	5.004 %
12 Month Average	5.032 %

CPR

Current Month	39.585 %
3 Month Average	45.738 %
12 Month Average	46.086 %

PSA

Current Month	659.746 %
3 Month Average	762.294 %
12 Month Average	768.098 %



Calculation Methodology:

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

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

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

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

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
181	33,974,826.84

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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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.