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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
10-Apr-2020 2:39:37 PM

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		03/31/2020	0.00000 %	11,264,646,249.65	0.00	181,815,829.37	0.00	11,082,830,420.28	181,815,829.37	0.00
1M-1	30711XQS6	04/24/2020	1.69663 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	04/24/2020	3.59663 %	81,793,115.95	269,664.61	6,869,903.60	0.00	74,923,212.35	7,139,568.21	0.00
1M-AH		03/31/2020	0.00000 %	4,305,748.85	0.00	361,645.10	0.00	3,944,103.75	361,645.10	0.00
1M-2B	30711XQU1	04/24/2020	3.59663 %	93,986,000.00	309,863.46	0.00	0.00	93,986,000.00	309,863.46	0.00
1M-BH		03/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	04/24/2020	3.59663 %	93,986,000.00	309,863.46	0.00	0.00	93,986,000.00	309,863.46	0.00
1M-CH		03/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	04/24/2020	3.59663 %	269,765,115.95	889,391.53	6,869,903.60	0.00	262,895,212.35	7,759,295.13	0.00
1M-2H		03/31/2020	0.00000 %	14,200,960.85	0.00	361,645.10	0.00	13,839,315.75	361,645.10	0.00
1B-1	30711XQW7	04/24/2020	5.09663 %	78,322,000.00	365,913.40	0.00	0.00	78,322,000.00	365,913.40	0.00
1B-1H		03/31/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		03/31/2020	0.00000 %	82,306,520.87	0.00	0.00	40,708.39	82,265,812.48	0.00	178,859.52
1A-I1	30711XQZ0	04/24/2020	1.80000 %	0.00	134,958.64	0.00	0.00	0.00	134,958.64	0.00
1A-I2	30711XRB2	04/24/2020	1.40000 %	0.00	104,967.83	0.00	0.00	0.00	104,967.83	0.00
1A-I3	30711XRD8	04/24/2020	1.00000 %	0.00	74,977.02	0.00	0.00	0.00	74,977.02	0.00
1A-I4	30711XRF3	04/24/2020	0.60000 %	0.00	44,986.21	0.00	0.00	0.00	44,986.21	0.00
1B-I1	30711XRH9	04/24/2020	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1B-I2	30711XRK2	04/24/2020	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1B-I3	30711XRM8	04/24/2020	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1B-I4	30711XRP1	04/24/2020	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1C-I1	30711XRR7	04/24/2020	1.80000 %	0.00	155,076.90	0.00	0.00	0.00	155,076.90	0.00
1C-I2	30711XRT3	04/24/2020	1.40000 %	0.00	120,615.37	0.00	0.00	0.00	120,615.37	0.00
1C-I3	30711XRV8	04/24/2020	1.00000 %	0.00	86,153.83	0.00	0.00	0.00	86,153.83	0.00
1C-I4	30711XRX4	04/24/2020	0.60000 %	0.00	51,692.30	0.00	0.00	0.00	51,692.30	0.00
1E-A1	30711XQY3	04/24/2020	1.79663 %	81,793,115.95	134,705.97	6,869,903.60	0.00	74,923,212.35	7,004,609.57	0.00
1E-A2	30711XRA4	04/24/2020	2.19663 %	81,793,115.95	164,696.78	6,869,903.60	0.00	74,923,212.35	7,034,600.38	0.00
1E-A3	30711XRC0	04/24/2020	2.59663 %	81,793,115.95	194,687.59	6,869,903.60	0.00	74,923,212.35	7,064,591.19	0.00
1E-A4	30711XRE6	04/24/2020	2.99663 %	81,793,115.95	224,678.40	6,869,903.60	0.00	74,923,212.35	7,094,582.00	0.00
1E-B1	30711XRG1	04/24/2020	1.79663 %	93,986,000.00	154,786.56	0.00	0.00	93,986,000.00	154,786.56	0.00

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Series 2017-C06



Distribution Date: 27-Apr-2020
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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	04/24/2020	2.19663 %	93,986,000.00	189,248.09	0.00	0.00	93,986,000.00	189,248.09	0.00
1E-B3	30711XRL0	04/24/2020	2.59663 %	93,986,000.00	223,709.63	0.00	0.00	93,986,000.00	223,709.63	0.00
1E-B4	30711XRN6	04/24/2020	2.99663 %	93,986,000.00	258,171.16	0.00	0.00	93,986,000.00	258,171.16	0.00
1E-C1	30711XRQ9	04/24/2020	1.79663 %	93,986,000.00	154,786.56	0.00	0.00	93,986,000.00	154,786.56	0.00
1E-C2	30711XRS5	04/24/2020	2.19663 %	93,986,000.00	189,248.09	0.00	0.00	93,986,000.00	189,248.09	0.00
1E-C3	30711XRU0	04/24/2020	2.59663 %	93,986,000.00	223,709.63	0.00	0.00	93,986,000.00	223,709.63	0.00
1E-C4	30711XRW6	04/24/2020	2.99663 %	93,986,000.00	258,171.16	0.00	0.00	93,986,000.00	258,171.16	0.00
1E-D1	30711XRY2	04/24/2020	1.79663 %	175,779,115.95	289,492.53	6,869,903.60	0.00	168,909,212.35	7,159,396.13	0.00
1E-D2	30711XRZ9	04/24/2020	2.19663 %	175,779,115.95	353,944.87	6,869,903.60	0.00	168,909,212.35	7,223,848.47	0.00
1E-D3	30711XSA3	04/24/2020	2.59663 %	175,779,115.95	418,397.22	6,869,903.60	0.00	168,909,212.35	7,288,300.82	0.00
1E-D4	30711XSB1	04/24/2020	2.99663 %	175,779,115.95	482,849.56	6,869,903.60	0.00	168,909,212.35	7,352,753.16	0.00
1E-D5	30711XSC9	04/24/2020	3.59663 %	175,779,115.95	579,528.07	6,869,903.60	0.00	168,909,212.35	7,449,431.67	0.00
1E-F1	30711XSD7	04/24/2020	1.79663 %	187,972,000.00	309,573.12	0.00	0.00	187,972,000.00	309,573.12	0.00
1E-F2	30711XSE5	04/24/2020	2.19663 %	187,972,000.00	378,496.19	0.00	0.00	187,972,000.00	378,496.19	0.00
1E-F3	30711XSF2	04/24/2020	2.59663 %	187,972,000.00	447,419.26	0.00	0.00	187,972,000.00	447,419.26	0.00
1E-F4	30711XSG0	04/24/2020	2.99663 %	187,972,000.00	516,342.32	0.00	0.00	187,972,000.00	516,342.32	0.00
1E-F5	30711XSH8	04/24/2020	3.59663 %	187,972,000.00	619,726.92	0.00	0.00	187,972,000.00	619,726.92	0.00
1X-1	30711XSJ4	04/24/2020	1.80000 %	0.00	290,035.54	0.00	0.00	0.00	290,035.54	0.00
1X-2	30711XSK1	04/24/2020	1.40000 %	0.00	225,583.20	0.00	0.00	0.00	225,583.20	0.00
1X-3	30711XSL9	04/24/2020	1.00000 %	0.00	161,130.86	0.00	0.00	0.00	161,130.86	0.00
1X-4	30711XSM7	04/24/2020	0.60000 %	0.00	96,678.51	0.00	0.00	0.00	96,678.51	0.00
1Y-1	30711XSN5	04/24/2020	1.80000 %	0.00	310,153.80	0.00	0.00	0.00	310,153.80	0.00
1Y-2	30711XSP0	04/24/2020	1.40000 %	0.00	241,230.73	0.00	0.00	0.00	241,230.73	0.00
1Y-3	30711XSQ8	04/24/2020	1.00000 %	0.00	172,307.67	0.00	0.00	0.00	172,307.67	0.00
1Y-4	30711XSR6	04/24/2020	0.60000 %	0.00	103,384.60	0.00	0.00	0.00	103,384.60	0.00
2A-H		03/31/2020	0.00000 %	10,176,301,144.25	0.00	221,295,202.78	0.00	9,955,005,941.47	221,295,202.78	0.00
2M-1	30711XSS4	04/24/2020	1.69663 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	04/24/2020	3.74663 %	67,185,882.71	230,743.92	9,884,927.85	0.00	57,300,954.86	10,115,671.77	0.00
2M-AH		03/31/2020	0.00000 %	3,536,651.98	0.00	520,340.71	0.00	3,016,311.28	520,340.71	0.00
2M-2B	30711XSU9	04/24/2020	3.74663 %	120,816,000.00	414,931.78	0.00	0.00	120,816,000.00	414,931.78	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		03/31/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	04/24/2020	3.74663 %	120,816,000.00	414,931.78	0.00	0.00	120,816,000.00	414,931.78	0.00
2M-CH		03/31/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	04/24/2020	3.74663 %	308,817,882.71	1,060,607.48	9,884,927.85	0.00	298,932,954.86	10,945,535.33	0.00
2M-2H		03/31/2020	0.00000 %	16,254,761.98	0.00	520,340.71	0.00	15,734,421.28	520,340.71	0.00
2B-1	30711XSW5	04/24/2020	5.39663 %	73,668,000.00	364,429.03	0.00	0.00	73,668,000.00	364,429.03	0.00
2B-1H		03/31/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		03/31/2020	0.00000 %	77,469,147.77	0.00	0.00	(76,617.23)	77,545,765.00	0.00	0.00
2A-11	30711XSZ8	04/24/2020	1.80000 %	0.00	110,856.71	0.00	0.00	0.00	110,856.71	0.00
2A-12	30711XTB0	04/24/2020	1.40000 %	0.00	86,221.88	0.00	0.00	0.00	86,221.88	0.00
2A-13	30711XTD6	04/24/2020	1.00000 %	0.00	61,587.06	0.00	0.00	0.00	61,587.06	0.00
2A-14	30711XTF1	04/24/2020	0.60000 %	0.00	36,952.24	0.00	0.00	0.00	36,952.24	0.00
2B-11	30711XTH7	04/24/2020	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2B-12	30711XTK0	04/24/2020	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2B-13	30711XTM6	04/24/2020	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2B-14	30711XTP9	04/24/2020	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2C-11	30711XTR5	04/24/2020	1.80000 %	0.00	199,346.40	0.00	0.00	0.00	199,346.40	0.00
2C-12	30711XTT1	04/24/2020	1.40000 %	0.00	155,047.20	0.00	0.00	0.00	155,047.20	0.00
2C-13	30711XTV6	04/24/2020	1.00000 %	0.00	110,748.00	0.00	0.00	0.00	110,748.00	0.00
2C-14	30711XTX2	04/24/2020	0.60000 %	0.00	66,448.80	0.00	0.00	0.00	66,448.80	0.00
2E-A1	30711XSY1	04/24/2020	1.94663 %	67,185,882.71	119,887.22	9,884,927.85	0.00	57,300,954.86	10,004,815.07	0.00
2E-A2	30711XTA2	04/24/2020	2.34663 %	67,185,882.71	144,522.04	9,884,927.85	0.00	57,300,954.86	10,029,449.89	0.00
2E-A3	30711XTC8	04/24/2020	2.74663 %	67,185,882.71	169,156.86	9,884,927.85	0.00	57,300,954.86	10,054,084.71	0.00
2E-A4	30711XTE4	04/24/2020	3.14663 %	67,185,882.71	193,791.69	9,884,927.85	0.00	57,300,954.86	10,078,719.54	0.00
2E-B1	30711XTG9	04/24/2020	1.94663 %	120,816,000.00	215,585.38	0.00	0.00	120,816,000.00	215,585.38	0.00
2E-B2	30711XTJ3	04/24/2020	2.34663 %	120,816,000.00	259,884.58	0.00	0.00	120,816,000.00	259,884.58	0.00
2E-B3	30711XTL8	04/24/2020	2.74663 %	120,816,000.00	304,183.78	0.00	0.00	120,816,000.00	304,183.78	0.00
2E-B4	30711XTN4	04/24/2020	3.14663 %	120,816,000.00	348,482.98	0.00	0.00	120,816,000.00	348,482.98	0.00
2E-C1	30711XTQ7	04/24/2020	1.94663 %	120,816,000.00	215,585.38	0.00	0.00	120,816,000.00	215,585.38	0.00
2E-C2	30711XTS3	04/24/2020	2.34663 %	120,816,000.00	259,884.58	0.00	0.00	120,816,000.00	259,884.58	0.00
2E-C3	30711XTU8	04/24/2020	2.74663 %	120,816,000.00	304,183.78	0.00	0.00	120,816,000.00	304,183.78	0.00

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Series 2017-C06



Distribution Date: 27-Apr-2020
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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
2E-C4	30711XTW4	04/24/2020	3.14663 %	120,816,000.00	348,482.98	0.00	0.00	120,816,000.00	348,482.98	0.00
2E-D1	30711XTY0	04/24/2020	1.94663 %	188,001,882.71	335,472.60	9,884,927.85	0.00	178,116,954.86	10,220,400.45	0.00
2E-D2	30711XTZ7	04/24/2020	2.34663 %	188,001,882.71	404,406.62	9,884,927.85	0.00	178,116,954.86	10,289,334.47	0.00
2E-D3	30711XUA0	04/24/2020	2.74663 %	188,001,882.71	473,340.64	9,884,927.85	0.00	178,116,954.86	10,358,268.49	0.00
2E-D4	30711XUB8	04/24/2020	3.14663 %	188,001,882.71	542,274.67	9,884,927.85	0.00	178,116,954.86	10,427,202.52	0.00
2E-D5	30711XUC6	04/24/2020	3.74663 %	188,001,882.71	645,675.70	9,884,927.85	0.00	178,116,954.86	10,530,603.55	0.00
2E-F1	30711XUD4	04/24/2020	1.94663 %	241,632,000.00	431,170.76	0.00	0.00	241,632,000.00	431,170.76	0.00
2E-F2	30711XUE2	04/24/2020	2.34663 %	241,632,000.00	519,769.16	0.00	0.00	241,632,000.00	519,769.16	0.00
2E-F3	30711XUF9	04/24/2020	2.74663 %	241,632,000.00	608,367.56	0.00	0.00	241,632,000.00	608,367.56	0.00
2E-F4	30711XUG7	04/24/2020	3.14663 %	241,632,000.00	696,965.96	0.00	0.00	241,632,000.00	696,965.96	0.00
2E-F5	30711XUH5	04/24/2020	3.74663 %	241,632,000.00	829,863.56	0.00	0.00	241,632,000.00	829,863.56	0.00
2X-1	30711XUJ1	04/24/2020	1.80000 %	0.00	310,203.11	0.00	0.00	0.00	310,203.11	0.00
2X-2	30711XUK8	04/24/2020	1.40000 %	0.00	241,269.08	0.00	0.00	0.00	241,269.08	0.00
2X-3	30711XUL6	04/24/2020	1.00000 %	0.00	172,335.06	0.00	0.00	0.00	172,335.06	0.00
2X-4	30711XUM4	04/24/2020	0.60000 %	0.00	103,401.04	0.00	0.00	0.00	103,401.04	0.00
2Y-1	30711XUN2	04/24/2020	1.80000 %	0.00	398,692.80	0.00	0.00	0.00	398,692.80	0.00
2Y-2	30711XUP7	04/24/2020	1.40000 %	0.00	310,094.40	0.00	0.00	0.00	310,094.40	0.00
2Y-3	30711XUQ5	04/24/2020	1.00000 %	0.00	221,496.00	0.00	0.00	0.00	221,496.00	0.00
2Y-4	30711XUR3	04/24/2020	0.60000 %	0.00	132,897.60	0.00	0.00	0.00	132,897.60	0.00
Totals				29,260,047,930.46	25,804,307.80	589,178,149.72	(35,908.84)	28,670,905,689.60	614,982,457.52	178,859.52

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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Series 2017-C06



Distribution Date: 27-Apr-2020
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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	11,264,646,249.65	19,733,709.92	162,082,119.45	0.00	0.00	181,815,829.37	11,082,830,420.28	0.69868758	181,815,829.37
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	81,793,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	74,923,212.35	0.79717418	6,869,903.60
1M-AH	4,947,606.00	4,305,748.85	39,311.10	322,334.00	0.00	0.00	361,645.10	3,944,103.75	0.79717418	361,645.10
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	269,765,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	262,895,212.35	0.93239139	6,869,903.60
1M-2H	14,842,818.00	14,200,960.85	39,311.10	322,334.00	0.00	0.00	361,645.10	13,839,315.75	0.93239139	361,645.10
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,306,520.87	0.00	0.00	0.00	40,708.39	40,708.39	82,265,812.48	0.99783055	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	81,793,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	74,923,212.35	0.79717418	6,869,903.60
1E-A2	93,986,000.00	81,793,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	74,923,212.35	0.79717418	6,869,903.60
1E-A3	93,986,000.00	81,793,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	74,923,212.35	0.79717418	6,869,903.60
1E-A4	93,986,000.00	81,793,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	74,923,212.35	0.79717418	6,869,903.60
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: 27-Apr-2020
10-Apr-2020 2:39:38 PM

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	175,779,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	168,909,212.35	0.89858709	6,869,903.60
1E-D2	187,972,000.00	175,779,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	168,909,212.35	0.89858709	6,869,903.60
1E-D3	187,972,000.00	175,779,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	168,909,212.35	0.89858709	6,869,903.60
1E-D4	187,972,000.00	175,779,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	168,909,212.35	0.89858709	6,869,903.60
1E-D5	187,972,000.00	175,779,115.95	746,763.87	6,123,139.74	0.00	0.00	6,869,903.60	168,909,212.35	0.89858709	6,869,903.60
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	10,176,301,144.25	16,854,789.57	204,440,413.21	0.00	0.00	221,295,202.78	9,955,005,941.47	0.67037014	221,295,202.78
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	67,185,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	57,300,954.86	0.48014073	9,884,927.85
2M-AH	6,282,140.00	3,536,651.98	39,763.84	480,576.86	0.00	0.00	520,340.71	3,016,311.28	0.48014073	520,340.71
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	308,817,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	298,932,954.86	0.82812877	9,884,927.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
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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
2M-2H	19,000,250.00	16,254,761.98	39,763.84	480,576.86	0.00	0.00	520,340.71	15,734,421.28	0.82811654	520,340.71
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	77,469,147.77	0.00	0.00	0.00	(76,617.23)	(76,617.23)	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	67,185,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	57,300,954.86	0.48014073	9,884,927.85
2E-A2	119,342,000.00	67,185,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	57,300,954.86	0.48014073	9,884,927.85
2E-A3	119,342,000.00	67,185,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	57,300,954.86	0.48014073	9,884,927.85
2E-A4	119,342,000.00	67,185,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	57,300,954.86	0.48014073	9,884,927.85
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	188,001,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	178,116,954.86	0.74166572	9,884,927.85
2E-D2	240,158,000.00	188,001,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	178,116,954.86	0.74166572	9,884,927.85
2E-D3	240,158,000.00	188,001,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	178,116,954.86	0.74166572	9,884,927.85
2E-D4	240,158,000.00	188,001,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	178,116,954.86	0.74166572	9,884,927.85
2E-D5	240,158,000.00	188,001,882.71	755,394.89	9,129,532.95	0.00	0.00	9,884,927.85	178,116,954.86	0.74166572	9,884,927.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
10-Apr-2020 2:39:38 PM

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	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	29,260,047,930.46	53,270,395.73	535,907,753.97	0.00	(35,908.84)	589,142,240.88	28,670,905,689.60	0.72519835	589,178,149.72

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
10-Apr-2020 2:39:38 PM

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	710.14967972	1.24405929	10.21803638	0.00000000	0.00000000	11.46209567	698.68758405	0.69868758	11.46209567
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	870.26914594	7.94547986	65.14948758	0.00000000	0.00000000	73.09496734	797.17417860	0.79717418	73.09496734
1M-AH	4,947,606.00	870.26914633	7.94547909	65.14948846	0.00000000	0.00000000	73.09496755	797.17417878	0.79717418	73.09496755
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	956.75638198	2.64849329	21.71649586	0.00000000	0.00000000	24.36498911	932.39139287	0.93239139	24.36498911
1M-2H	14,842,818.00	956.75638211	2.64849303	21.71649615	0.00000000	0.00000000	24.36498918	932.39139293	0.93239139	24.36498918
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	998.32431706	0.00000000	0.00000000	0.00000000	0.49376617	0.49376617	997.83055089	0.99783055	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	870.26914594	7.94547986	65.14948758	0.00000000	0.00000000	73.09496734	797.17417860	0.79717418	73.09496734
1E-A2	93,986,000.00	870.26914594	7.94547986	65.14948758	0.00000000	0.00000000	73.09496734	797.17417860	0.79717418	73.09496734
1E-A3	93,986,000.00	870.26914594	7.94547986	65.14948758	0.00000000	0.00000000	73.09496734	797.17417860	0.79717418	73.09496734
1E-A4	93,986,000.00	870.26914594	7.94547986	65.14948758	0.00000000	0.00000000	73.09496734	797.17417860	0.79717418	73.09496734
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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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	935.13457297	3.97273993	32.57474379	0.00000000	0.00000000	36.54748367	898.58708930	0.89858709	36.54748367
1E-D2	187,972,000.00	935.13457297	3.97273993	32.57474379	0.00000000	0.00000000	36.54748367	898.58708930	0.89858709	36.54748367
1E-D3	187,972,000.00	935.13457297	3.97273993	32.57474379	0.00000000	0.00000000	36.54748367	898.58708930	0.89858709	36.54748367
1E-D4	187,972,000.00	935.13457297	3.97273993	32.57474379	0.00000000	0.00000000	36.54748367	898.58708930	0.89858709	36.54748367
1E-D5	187,972,000.00	935.13457297	3.97273993	32.57474379	0.00000000	0.00000000	36.54748367	898.58708930	0.89858709	36.54748367
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	685.27215680	1.13500159	13.76701818	0.00000000	0.00000000	14.90201978	670.37013703	0.67037014	14.90201978
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	562.96930427	6.32966508	76.49891027	0.00000000	0.00000000	82.82857544	480.14072883	0.48014073	82.82857544
2M-AH	6,282,140.00	562.96930345	6.32966473	76.49890961	0.00000000	0.00000000	82.82857593	480.14072911	0.48014073	82.82857593
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	855.51281452	2.09265734	25.29138650	0.00000000	0.00000000	27.38404386	828.12877066	0.82812877	27.38404386

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Connecticut Avenue Securities

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Distribution Date: 27-Apr-2020
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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
2M-2H	19,000,250.00	855.50253181	2.09280615	25.29318614	0.00000000	0.00000000	27.38599282	828.11653952	0.82811654	27.38599282
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	999.01197403	0.00000000	0.00000000	0.00000000	-0.98802597	-0.98802597	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	562.96930427	6.32966508	76.49891027	0.00000000	0.00000000	82.82857544	480.14072883	0.48014073	82.82857544
2E-A2	119,342,000.00	562.96930427	6.32966508	76.49891027	0.00000000	0.00000000	82.82857544	480.14072883	0.48014073	82.82857544
2E-A3	119,342,000.00	562.96930427	6.32966508	76.49891027	0.00000000	0.00000000	82.82857544	480.14072883	0.48014073	82.82857544
2E-A4	119,342,000.00	562.96930427	6.32966508	76.49891027	0.00000000	0.00000000	82.82857544	480.14072883	0.48014073	82.82857544
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	782.82581763	3.14540798	38.01469428	0.00000000	0.00000000	41.16010231	741.66571532	0.74166572	41.16010231
2E-D2	240,158,000.00	782.82581763	3.14540798	38.01469428	0.00000000	0.00000000	41.16010231	741.66571532	0.74166572	41.16010231
2E-D3	240,158,000.00	782.82581763	3.14540798	38.01469428	0.00000000	0.00000000	41.16010231	741.66571532	0.74166572	41.16010231
2E-D4	240,158,000.00	782.82581763	3.14540798	38.01469428	0.00000000	0.00000000	41.16010231	741.66571532	0.74166572	41.16010231
2E-D5	240,158,000.00	782.82581763	3.14540798	38.01469428	0.00000000	0.00000000	41.16010231	741.66571532	0.74166572	41.16010231

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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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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 %	11,264,646,249.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,082,830,420.28
1M-1	N/A	N/A	1.69663 %	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	03/25/20 - 04/26/20	33	3.59663 %	81,793,115.95	269,664.61	0.00	0.00	0.00	0.00	269,664.61	0.00	74,923,212.35
1M-AH	N/A	N/A	0.00000 %	4,305,748.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,944,103.75
1M-2B	03/25/20 - 04/26/20	33	3.59663 %	93,986,000.00	309,863.46	0.00	0.00	0.00	0.00	309,863.46	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	03/25/20 - 04/26/20	33	3.59663 %	93,986,000.00	309,863.46	0.00	0.00	0.00	0.00	309,863.46	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	03/25/20 - 04/26/20	33	3.59663 %	269,765,115.95	889,391.53	0.00	0.00	0.00	0.00	889,391.53	0.00	262,895,212.35
1M-2H	N/A	N/A	0.00000 %	14,200,960.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,839,315.75
1B-1	03/25/20 - 04/26/20	33	5.09663 %	78,322,000.00	365,913.40	0.00	0.00	0.00	0.00	365,913.40	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 %	82,306,520.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,265,812.48
1A-11	03/25/20 - 04/26/20	33	1.80000 %	81,793,115.95	134,958.64	0.00	0.00	0.00	0.00	134,958.64	0.00	74,923,212.35
1A-12	03/25/20 - 04/26/20	33	1.40000 %	81,793,115.95	104,967.83	0.00	0.00	0.00	0.00	104,967.83	0.00	74,923,212.35
1A-13	03/25/20 - 04/26/20	33	1.00000 %	81,793,115.95	74,977.02	0.00	0.00	0.00	0.00	74,977.02	0.00	74,923,212.35
1A-14	03/25/20 - 04/26/20	33	0.60000 %	81,793,115.95	44,986.21	0.00	0.00	0.00	0.00	44,986.21	0.00	74,923,212.35
1B-11	03/25/20 - 04/26/20	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1B-12	03/25/20 - 04/26/20	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1B-13	03/25/20 - 04/26/20	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1B-14	03/25/20 - 04/26/20	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1C-11	03/25/20 - 04/26/20	33	1.80000 %	93,986,000.00	155,076.90	0.00	0.00	0.00	0.00	155,076.90	0.00	93,986,000.00
1C-12	03/25/20 - 04/26/20	33	1.40000 %	93,986,000.00	120,615.37	0.00	0.00	0.00	0.00	120,615.37	0.00	93,986,000.00
1C-13	03/25/20 - 04/26/20	33	1.00000 %	93,986,000.00	86,153.83	0.00	0.00	0.00	0.00	86,153.83	0.00	93,986,000.00
1C-14	03/25/20 - 04/26/20	33	0.60000 %	93,986,000.00	51,692.30	0.00	0.00	0.00	0.00	51,692.30	0.00	93,986,000.00
1E-A1	03/25/20 - 04/26/20	33	1.79663 %	81,793,115.95	134,705.97	0.00	0.00	0.00	0.00	134,705.97	0.00	74,923,212.35
1E-A2	03/25/20 - 04/26/20	33	2.19663 %	81,793,115.95	164,696.78	0.00	0.00	0.00	0.00	164,696.78	0.00	74,923,212.35
1E-A3	03/25/20 - 04/26/20	33	2.59663 %	81,793,115.95	194,687.59	0.00	0.00	0.00	0.00	194,687.59	0.00	74,923,212.35
1E-A4	03/25/20 - 04/26/20	33	2.99663 %	81,793,115.95	224,678.40	0.00	0.00	0.00	0.00	224,678.40	0.00	74,923,212.35
1E-B1	03/25/20 - 04/26/20	33	1.79663 %	93,986,000.00	154,786.56	0.00	0.00	0.00	0.00	154,786.56	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
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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
1E-B2	03/25/20 - 04/26/20	33	2.19663 %	93,986,000.00	189,248.09	0.00	0.00	0.00	0.00	189,248.09	0.00	93,986,000.00
1E-B3	03/25/20 - 04/26/20	33	2.59663 %	93,986,000.00	223,709.63	0.00	0.00	0.00	0.00	223,709.63	0.00	93,986,000.00
1E-B4	03/25/20 - 04/26/20	33	2.99663 %	93,986,000.00	258,171.16	0.00	0.00	0.00	0.00	258,171.16	0.00	93,986,000.00
1E-C1	03/25/20 - 04/26/20	33	1.79663 %	93,986,000.00	154,786.56	0.00	0.00	0.00	0.00	154,786.56	0.00	93,986,000.00
1E-C2	03/25/20 - 04/26/20	33	2.19663 %	93,986,000.00	189,248.09	0.00	0.00	0.00	0.00	189,248.09	0.00	93,986,000.00
1E-C3	03/25/20 - 04/26/20	33	2.59663 %	93,986,000.00	223,709.63	0.00	0.00	0.00	0.00	223,709.63	0.00	93,986,000.00
1E-C4	03/25/20 - 04/26/20	33	2.99663 %	93,986,000.00	258,171.16	0.00	0.00	0.00	0.00	258,171.16	0.00	93,986,000.00
1E-D1	03/25/20 - 04/26/20	33	1.79663 %	175,779,115.95	289,492.53	0.00	0.00	0.00	0.00	289,492.53	0.00	168,909,212.35
1E-D2	03/25/20 - 04/26/20	33	2.19663 %	175,779,115.95	353,944.87	0.00	0.00	0.00	0.00	353,944.87	0.00	168,909,212.35
1E-D3	03/25/20 - 04/26/20	33	2.59663 %	175,779,115.95	418,397.22	0.00	0.00	0.00	0.00	418,397.22	0.00	168,909,212.35
1E-D4	03/25/20 - 04/26/20	33	2.99663 %	175,779,115.95	482,849.56	0.00	0.00	0.00	0.00	482,849.56	0.00	168,909,212.35
1E-D5	03/25/20 - 04/26/20	33	3.59663 %	175,779,115.95	579,528.07	0.00	0.00	0.00	0.00	579,528.07	0.00	168,909,212.35
1E-F1	03/25/20 - 04/26/20	33	1.79663 %	187,972,000.00	309,573.12	0.00	0.00	0.00	0.00	309,573.12	0.00	187,972,000.00
1E-F2	03/25/20 - 04/26/20	33	2.19663 %	187,972,000.00	378,496.19	0.00	0.00	0.00	0.00	378,496.19	0.00	187,972,000.00
1E-F3	03/25/20 - 04/26/20	33	2.59663 %	187,972,000.00	447,419.26	0.00	0.00	0.00	0.00	447,419.26	0.00	187,972,000.00
1E-F4	03/25/20 - 04/26/20	33	2.99663 %	187,972,000.00	516,342.32	0.00	0.00	0.00	0.00	516,342.32	0.00	187,972,000.00
1E-F5	03/25/20 - 04/26/20	33	3.59663 %	187,972,000.00	619,726.92	0.00	0.00	0.00	0.00	619,726.92	0.00	187,972,000.00
1X-1	03/25/20 - 04/26/20	33	1.80000 %	175,779,115.95	290,035.54	0.00	0.00	0.00	0.00	290,035.54	0.00	168,909,212.35
1X-2	03/25/20 - 04/26/20	33	1.40000 %	175,779,115.95	225,583.20	0.00	0.00	0.00	0.00	225,583.20	0.00	168,909,212.35
1X-3	03/25/20 - 04/26/20	33	1.00000 %	175,779,115.95	161,130.86	0.00	0.00	0.00	0.00	161,130.86	0.00	168,909,212.35
1X-4	03/25/20 - 04/26/20	33	0.60000 %	175,779,115.95	96,678.51	0.00	0.00	0.00	0.00	96,678.51	0.00	168,909,212.35
1Y-1	03/25/20 - 04/26/20	33	1.80000 %	187,972,000.00	310,153.80	0.00	0.00	0.00	0.00	310,153.80	0.00	187,972,000.00
1Y-2	03/25/20 - 04/26/20	33	1.40000 %	187,972,000.00	241,230.73	0.00	0.00	0.00	0.00	241,230.73	0.00	187,972,000.00
1Y-3	03/25/20 - 04/26/20	33	1.00000 %	187,972,000.00	172,307.67	0.00	0.00	0.00	0.00	172,307.67	0.00	187,972,000.00
1Y-4	03/25/20 - 04/26/20	33	0.60000 %	187,972,000.00	103,384.60	0.00	0.00	0.00	0.00	103,384.60	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	10,176,301,144.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,955,005,941.47
2M-1	N/A	N/A	1.69663 %	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	03/25/20 - 04/26/20	33	3.74663 %	67,185,882.71	230,743.92	0.00	0.00	0.00	0.00	230,743.92	0.00	57,300,954.86
2M-AH	N/A	N/A	0.00000 %	3,536,651.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,016,311.28
2M-2B	03/25/20 - 04/26/20	33	3.74663 %	120,816,000.00	414,931.78	0.00	0.00	0.00	0.00	414,931.78	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
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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-BH	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-2C	03/25/20 - 04/26/20	33	3.74663 %	120,816,000.00	414,931.78	0.00	0.00	0.00	0.00	414,931.78	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	03/25/20 - 04/26/20	33	3.74663 %	308,817,882.71	1,060,607.48	0.00	0.00	0.00	0.00	1,060,607.48	0.00	298,932,954.86
2M-2H	N/A	N/A	0.00000 %	16,254,761.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,734,421.28
2B-1	03/25/20 - 04/26/20	33	5.39663 %	73,668,000.00	364,429.03	0.00	0.00	0.00	0.00	364,429.03	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,469,147.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-11	03/25/20 - 04/26/20	33	1.80000 %	67,185,882.71	110,856.71	0.00	0.00	0.00	0.00	110,856.71	0.00	57,300,954.86
2A-12	03/25/20 - 04/26/20	33	1.40000 %	67,185,882.71	86,221.88	0.00	0.00	0.00	0.00	86,221.88	0.00	57,300,954.86
2A-13	03/25/20 - 04/26/20	33	1.00000 %	67,185,882.71	61,587.06	0.00	0.00	0.00	0.00	61,587.06	0.00	57,300,954.86
2A-14	03/25/20 - 04/26/20	33	0.60000 %	67,185,882.71	36,952.24	0.00	0.00	0.00	0.00	36,952.24	0.00	57,300,954.86
2B-11	03/25/20 - 04/26/20	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2B-12	03/25/20 - 04/26/20	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2B-13	03/25/20 - 04/26/20	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2B-14	03/25/20 - 04/26/20	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2C-11	03/25/20 - 04/26/20	33	1.80000 %	120,816,000.00	199,346.40	0.00	0.00	0.00	0.00	199,346.40	0.00	120,816,000.00
2C-12	03/25/20 - 04/26/20	33	1.40000 %	120,816,000.00	155,047.20	0.00	0.00	0.00	0.00	155,047.20	0.00	120,816,000.00
2C-13	03/25/20 - 04/26/20	33	1.00000 %	120,816,000.00	110,748.00	0.00	0.00	0.00	0.00	110,748.00	0.00	120,816,000.00
2C-14	03/25/20 - 04/26/20	33	0.60000 %	120,816,000.00	66,448.80	0.00	0.00	0.00	0.00	66,448.80	0.00	120,816,000.00
2E-A1	03/25/20 - 04/26/20	33	1.94663 %	67,185,882.71	119,887.22	0.00	0.00	0.00	0.00	119,887.22	0.00	57,300,954.86
2E-A2	03/25/20 - 04/26/20	33	2.34663 %	67,185,882.71	144,522.04	0.00	0.00	0.00	0.00	144,522.04	0.00	57,300,954.86
2E-A3	03/25/20 - 04/26/20	33	2.74663 %	67,185,882.71	169,156.86	0.00	0.00	0.00	0.00	169,156.86	0.00	57,300,954.86
2E-A4	03/25/20 - 04/26/20	33	3.14663 %	67,185,882.71	193,791.69	0.00	0.00	0.00	0.00	193,791.69	0.00	57,300,954.86
2E-B1	03/25/20 - 04/26/20	33	1.94663 %	120,816,000.00	215,585.38	0.00	0.00	0.00	0.00	215,585.38	0.00	120,816,000.00
2E-B2	03/25/20 - 04/26/20	33	2.34663 %	120,816,000.00	259,884.58	0.00	0.00	0.00	0.00	259,884.58	0.00	120,816,000.00
2E-B3	03/25/20 - 04/26/20	33	2.74663 %	120,816,000.00	304,183.78	0.00	0.00	0.00	0.00	304,183.78	0.00	120,816,000.00
2E-B4	03/25/20 - 04/26/20	33	3.14663 %	120,816,000.00	348,482.98	0.00	0.00	0.00	0.00	348,482.98	0.00	120,816,000.00
2E-C1	03/25/20 - 04/26/20	33	1.94663 %	120,816,000.00	215,585.38	0.00	0.00	0.00	0.00	215,585.38	0.00	120,816,000.00
2E-C2	03/25/20 - 04/26/20	33	2.34663 %	120,816,000.00	259,884.58	0.00	0.00	0.00	0.00	259,884.58	0.00	120,816,000.00
2E-C3	03/25/20 - 04/26/20	33	2.74663 %	120,816,000.00	304,183.78	0.00	0.00	0.00	0.00	304,183.78	0.00	120,816,000.00

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Distribution Date: 27-Apr-2020
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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-C4	03/25/20 - 04/26/20	33	3.14663 %	120,816,000.00	348,482.98	0.00	0.00	0.00	0.00	348,482.98	0.00	120,816,000.00
2E-D1	03/25/20 - 04/26/20	33	1.94663 %	188,001,882.71	335,472.60	0.00	0.00	0.00	0.00	335,472.60	0.00	178,116,954.86
2E-D2	03/25/20 - 04/26/20	33	2.34663 %	188,001,882.71	404,406.62	0.00	0.00	0.00	0.00	404,406.62	0.00	178,116,954.86
2E-D3	03/25/20 - 04/26/20	33	2.74663 %	188,001,882.71	473,340.64	0.00	0.00	0.00	0.00	473,340.64	0.00	178,116,954.86
2E-D4	03/25/20 - 04/26/20	33	3.14663 %	188,001,882.71	542,274.67	0.00	0.00	0.00	0.00	542,274.67	0.00	178,116,954.86
2E-D5	03/25/20 - 04/26/20	33	3.74663 %	188,001,882.71	645,675.70	0.00	0.00	0.00	0.00	645,675.70	0.00	178,116,954.86
2E-F1	03/25/20 - 04/26/20	33	1.94663 %	241,632,000.00	431,170.76	0.00	0.00	0.00	0.00	431,170.76	0.00	241,632,000.00
2E-F2	03/25/20 - 04/26/20	33	2.34663 %	241,632,000.00	519,769.16	0.00	0.00	0.00	0.00	519,769.16	0.00	241,632,000.00
2E-F3	03/25/20 - 04/26/20	33	2.74663 %	241,632,000.00	608,367.56	0.00	0.00	0.00	0.00	608,367.56	0.00	241,632,000.00
2E-F4	03/25/20 - 04/26/20	33	3.14663 %	241,632,000.00	696,965.96	0.00	0.00	0.00	0.00	696,965.96	0.00	241,632,000.00
2E-F5	03/25/20 - 04/26/20	33	3.74663 %	241,632,000.00	829,863.56	0.00	0.00	0.00	0.00	829,863.56	0.00	241,632,000.00
2X-1	03/25/20 - 04/26/20	33	1.80000 %	188,001,882.71	310,203.11	0.00	0.00	0.00	0.00	310,203.11	0.00	178,116,954.86
2X-2	03/25/20 - 04/26/20	33	1.40000 %	188,001,882.71	241,269.08	0.00	0.00	0.00	0.00	241,269.08	0.00	178,116,954.86
2X-3	03/25/20 - 04/26/20	33	1.00000 %	188,001,882.71	172,335.06	0.00	0.00	0.00	0.00	172,335.06	0.00	178,116,954.86
2X-4	03/25/20 - 04/26/20	33	0.60000 %	188,001,882.71	103,401.04	0.00	0.00	0.00	0.00	103,401.04	0.00	178,116,954.86
2Y-1	03/25/20 - 04/26/20	33	1.80000 %	241,632,000.00	398,692.80	0.00	0.00	0.00	0.00	398,692.80	0.00	241,632,000.00
2Y-2	03/25/20 - 04/26/20	33	1.40000 %	241,632,000.00	310,094.40	0.00	0.00	0.00	0.00	310,094.40	0.00	241,632,000.00
2Y-3	03/25/20 - 04/26/20	33	1.00000 %	241,632,000.00	221,496.00	0.00	0.00	0.00	0.00	221,496.00	0.00	241,632,000.00
2Y-4	03/25/20 - 04/26/20	33	0.60000 %	241,632,000.00	132,897.60	0.00	0.00	0.00	0.00	132,897.60	0.00	241,632,000.00
Totals					25,804,307.80	0.00	0.00	0.00	0.00	25,804,307.80	0.00	

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

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Distribution Date: 27-Apr-2020
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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 %	710.14967972	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	698.68758405
1M-1	156,644,000.00	1.69663 %	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	3.59663 %	870.26914594	2.86919977	0.00000000	0.00000000	0.00000000	0.00000000	2.86919977	0.00000000	797.17417860
1M-AH	4,947,606.00	0.00000 %	870.26914633	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	797.17417878
1M-2B	93,986,000.00	3.59663 %	1,000.00000000	3.29691082	0.00000000	0.00000000	0.00000000	0.00000000	3.29691082	0.00000000	1,000.00000000
1M-BH	4,947,606.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	93,986,000.00	3.59663 %	1,000.00000000	3.29691082	0.00000000	0.00000000	0.00000000	0.00000000	3.29691082	0.00000000	1,000.00000000
1M-CH	4,947,606.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	281,958,000.00	3.59663 %	956.75638198	3.15434047	0.00000000	0.00000000	0.00000000	0.00000000	3.15434047	0.00000000	932.39139287
1M-2H	14,842,818.00	0.00000 %	956.75638211	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	932.39139293
1B-1	78,322,000.00	5.09663 %	1,000.00000000	4.67191083	0.00000000	0.00000000	0.00000000	0.00000000	4.67191083	0.00000000	1,000.00000000
1B-1H	4,122,672.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	82,444,672.00	0.00000 %	998.32431706	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.83055089
1A-I1	0.00	1.80000 %	870.26914594	1.43594408	0.00000000	0.00000000	0.00000000	0.00000000	1.43594408	0.00000000	797.17417860
1A-I2	0.00	1.40000 %	870.26914594	1.11684538	0.00000000	0.00000000	0.00000000	0.00000000	1.11684538	0.00000000	797.17417860
1A-I3	0.00	1.00000 %	870.26914594	0.79774669	0.00000000	0.00000000	0.00000000	0.00000000	0.79774669	0.00000000	797.17417860
1A-I4	0.00	0.60000 %	870.26914594	0.47864799	0.00000000	0.00000000	0.00000000	0.00000000	0.47864799	0.00000000	797.17417860
1B-I1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1B-I2	0.00	1.40000 %	1,000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1,000.00000000
1B-I3	0.00	1.00000 %	1,000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1,000.00000000
1B-I4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1C-I1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1C-I2	0.00	1.40000 %	1,000.00000000	1.28333337	0.00000000	0.00000000	0.00000000	0.00000000	1.28333337	0.00000000	1,000.00000000
1C-I3	0.00	1.00000 %	1,000.00000000	0.91666663	0.00000000	0.00000000	0.00000000	0.00000000	0.91666663	0.00000000	1,000.00000000
1C-I4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1E-A1	93,986,000.00	1.79663 %	870.26914594	1.43325570	0.00000000	0.00000000	0.00000000	0.00000000	1.43325570	0.00000000	797.17417860
1E-A2	93,986,000.00	2.19663 %	870.26914594	1.75235439	0.00000000	0.00000000	0.00000000	0.00000000	1.75235439	0.00000000	797.17417860
1E-A3	93,986,000.00	2.59663 %	870.26914594	2.07145309	0.00000000	0.00000000	0.00000000	0.00000000	2.07145309	0.00000000	797.17417860
1E-A4	93,986,000.00	2.99663 %	870.26914594	2.39055178	0.00000000	0.00000000	0.00000000	0.00000000	2.39055178	0.00000000	797.17417860
1E-B1	93,986,000.00	1.79663 %	1,000.00000000	1.64691082	0.00000000	0.00000000	0.00000000	0.00000000	1.64691082	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
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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-B2	93,986,000.00	2.19663 %	1,000.00000000	2.01357745	0.00000000	0.00000000	0.00000000	0.00000000	2.01357745	0.00000000	1,000.00000000
1E-B3	93,986,000.00	2.59663 %	1,000.00000000	2.38024419	0.00000000	0.00000000	0.00000000	0.00000000	2.38024419	0.00000000	1,000.00000000
1E-B4	93,986,000.00	2.99663 %	1,000.00000000	2.74691082	0.00000000	0.00000000	0.00000000	0.00000000	2.74691082	0.00000000	1,000.00000000
1E-C1	93,986,000.00	1.79663 %	1,000.00000000	1.64691082	0.00000000	0.00000000	0.00000000	0.00000000	1.64691082	0.00000000	1,000.00000000
1E-C2	93,986,000.00	2.19663 %	1,000.00000000	2.01357745	0.00000000	0.00000000	0.00000000	0.00000000	2.01357745	0.00000000	1,000.00000000
1E-C3	93,986,000.00	2.59663 %	1,000.00000000	2.38024419	0.00000000	0.00000000	0.00000000	0.00000000	2.38024419	0.00000000	1,000.00000000
1E-C4	93,986,000.00	2.99663 %	1,000.00000000	2.74691082	0.00000000	0.00000000	0.00000000	0.00000000	2.74691082	0.00000000	1,000.00000000
1E-D1	187,972,000.00	1.79663 %	935.13457297	1.54008326	0.00000000	0.00000000	0.00000000	0.00000000	1.54008326	0.00000000	898.58708930
1E-D2	187,972,000.00	2.19663 %	935.13457297	1.88296592	0.00000000	0.00000000	0.00000000	0.00000000	1.88296592	0.00000000	898.58708930
1E-D3	187,972,000.00	2.59663 %	935.13457297	2.22584864	0.00000000	0.00000000	0.00000000	0.00000000	2.22584864	0.00000000	898.58708930
1E-D4	187,972,000.00	2.99663 %	935.13457297	2.56873130	0.00000000	0.00000000	0.00000000	0.00000000	2.56873130	0.00000000	898.58708930
1E-D5	187,972,000.00	3.59663 %	935.13457297	3.08305530	0.00000000	0.00000000	0.00000000	0.00000000	3.08305530	0.00000000	898.58708930
1E-F1	187,972,000.00	1.79663 %	1,000.00000000	1.64691082	0.00000000	0.00000000	0.00000000	0.00000000	1.64691082	0.00000000	1,000.00000000
1E-F2	187,972,000.00	2.19663 %	1,000.00000000	2.01357750	0.00000000	0.00000000	0.00000000	0.00000000	2.01357750	0.00000000	1,000.00000000
1E-F3	187,972,000.00	2.59663 %	1,000.00000000	2.38024419	0.00000000	0.00000000	0.00000000	0.00000000	2.38024419	0.00000000	1,000.00000000
1E-F4	187,972,000.00	2.99663 %	1,000.00000000	2.74691082	0.00000000	0.00000000	0.00000000	0.00000000	2.74691082	0.00000000	1,000.00000000
1E-F5	187,972,000.00	3.59663 %	1,000.00000000	3.29691082	0.00000000	0.00000000	0.00000000	0.00000000	3.29691082	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	935.13457297	1.54297204	0.00000000	0.00000000	0.00000000	0.00000000	1.54297204	0.00000000	898.58708930
1X-2	0.00	1.40000 %	935.13457297	1.20008938	0.00000000	0.00000000	0.00000000	0.00000000	1.20008938	0.00000000	898.58708930
1X-3	0.00	1.00000 %	935.13457297	0.85720671	0.00000000	0.00000000	0.00000000	0.00000000	0.85720671	0.00000000	898.58708930
1X-4	0.00	0.60000 %	935.13457297	0.51432400	0.00000000	0.00000000	0.00000000	0.00000000	0.51432400	0.00000000	898.58708930
1Y-1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
2A-H	14,850,014,032.00	0.00000 %	685.27215680	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	670.37013703
2M-1	117,869,000.00	1.69663 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	3.74663 %	562.96930427	1.93346785	0.00000000	0.00000000	0.00000000	0.00000000	1.93346785	0.00000000	480.14072883
2M-AH	6,282,140.00	0.00000 %	562.96930345	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	480.14072911
2M-2B	120,816,000.00	3.74663 %	1,000.00000000	3.43441084	0.00000000	0.00000000	0.00000000	0.00000000	3.43441084	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
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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-BH	6,359,055.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	120,816,000.00	3.74663 %	1,000.00000000	3.43441084	0.00000000	0.00000000	0.00000000	0.00000000	3.43441084	0.00000000	1,000.00000000
2M-CH	6,359,055.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	360,974,000.00	3.74663 %	855.51281452	2.93818247	0.00000000	0.00000000	0.00000000	0.00000000	2.93818247	0.00000000	828.12877066
2M-2H	19,000,250.00	0.0000 %	855.50253181	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	828.11653952
2B-1	73,668,000.00	5.39663 %	1,000.00000000	4.94691087	0.00000000	0.00000000	0.00000000	0.00000000	4.94691087	0.00000000	1,000.00000000
2B-1H	3,877,765.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	77,545,765.00	0.0000 %	999.01197403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2A-I1	0.00	1.80000 %	562.96930427	0.92889938	0.00000000	0.00000000	0.00000000	0.00000000	0.92889938	0.00000000	480.14072883
2A-I2	0.00	1.40000 %	562.96930427	0.72247725	0.00000000	0.00000000	0.00000000	0.00000000	0.72247725	0.00000000	480.14072883
2A-I3	0.00	1.00000 %	562.96930427	0.51605520	0.00000000	0.00000000	0.00000000	0.00000000	0.51605520	0.00000000	480.14072883
2A-I4	0.00	0.60000 %	562.96930427	0.30963316	0.00000000	0.00000000	0.00000000	0.00000000	0.30963316	0.00000000	480.14072883
2B-I1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2B-I2	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
2B-I3	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
2B-I4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
2C-I1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2C-I2	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
2C-I3	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
2C-I4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
2E-A1	119,342,000.00	1.94663 %	562.96930427	1.00456855	0.00000000	0.00000000	0.00000000	0.00000000	1.00456855	0.00000000	480.14072883
2E-A2	119,342,000.00	2.34663 %	562.96930427	1.21099060	0.00000000	0.00000000	0.00000000	0.00000000	1.21099060	0.00000000	480.14072883
2E-A3	119,342,000.00	2.74663 %	562.96930427	1.41741265	0.00000000	0.00000000	0.00000000	0.00000000	1.41741265	0.00000000	480.14072883
2E-A4	119,342,000.00	3.14663 %	562.96930427	1.62383478	0.00000000	0.00000000	0.00000000	0.00000000	1.62383478	0.00000000	480.14072883
2E-B1	120,816,000.00	1.94663 %	1,000.00000000	1.78441084	0.00000000	0.00000000	0.00000000	0.00000000	1.78441084	0.00000000	1,000.00000000
2E-B2	120,816,000.00	2.34663 %	1,000.00000000	2.15107751	0.00000000	0.00000000	0.00000000	0.00000000	2.15107751	0.00000000	1,000.00000000
2E-B3	120,816,000.00	2.74663 %	1,000.00000000	2.51774417	0.00000000	0.00000000	0.00000000	0.00000000	2.51774417	0.00000000	1,000.00000000
2E-B4	120,816,000.00	3.14663 %	1,000.00000000	2.88441084	0.00000000	0.00000000	0.00000000	0.00000000	2.88441084	0.00000000	1,000.00000000
2E-C1	120,816,000.00	1.94663 %	1,000.00000000	1.78441084	0.00000000	0.00000000	0.00000000	0.00000000	1.78441084	0.00000000	1,000.00000000
2E-C2	120,816,000.00	2.34663 %	1,000.00000000	2.15107751	0.00000000	0.00000000	0.00000000	0.00000000	2.15107751	0.00000000	1,000.00000000
2E-C3	120,816,000.00	2.74663 %	1,000.00000000	2.51774417	0.00000000	0.00000000	0.00000000	0.00000000	2.51774417	0.00000000	1,000.00000000

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Distribution Date: 27-Apr-2020
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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-C4	120,816,000.00	3.14663 %	1,000.00000000	2.88441084	0.00000000	0.00000000	0.00000000	0.00000000	2.88441084	0.00000000	1,000.00000000
2E-D1	240,158,000.00	1.94663 %	782.82581763	1.39688289	0.00000000	0.00000000	0.00000000	0.00000000	1.39688289	0.00000000	741.66571532
2E-D2	240,158,000.00	2.34663 %	782.82581763	1.68391900	0.00000000	0.00000000	0.00000000	0.00000000	1.68391900	0.00000000	741.66571532
2E-D3	240,158,000.00	2.74663 %	782.82581763	1.97095512	0.00000000	0.00000000	0.00000000	0.00000000	1.97095512	0.00000000	741.66571532
2E-D4	240,158,000.00	3.14663 %	782.82581763	2.25799128	0.00000000	0.00000000	0.00000000	0.00000000	2.25799128	0.00000000	741.66571532
2E-D5	240,158,000.00	3.74663 %	782.82581763	2.68854546	0.00000000	0.00000000	0.00000000	0.00000000	2.68854546	0.00000000	741.66571532
2E-F1	241,632,000.00	1.94663 %	1,000.00000000	1.78441084	0.00000000	0.00000000	0.00000000	0.00000000	1.78441084	0.00000000	1,000.00000000
2E-F2	241,632,000.00	2.34663 %	1,000.00000000	2.15107751	0.00000000	0.00000000	0.00000000	0.00000000	2.15107751	0.00000000	1,000.00000000
2E-F3	241,632,000.00	2.74663 %	1,000.00000000	2.51774417	0.00000000	0.00000000	0.00000000	0.00000000	2.51774417	0.00000000	1,000.00000000
2E-F4	241,632,000.00	3.14663 %	1,000.00000000	2.88441084	0.00000000	0.00000000	0.00000000	0.00000000	2.88441084	0.00000000	1,000.00000000
2E-F5	241,632,000.00	3.74663 %	1,000.00000000	3.43441084	0.00000000	0.00000000	0.00000000	0.00000000	3.43441084	0.00000000	1,000.00000000
2X-1	0.00	1.80000 %	782.82581763	1.29166261	0.00000000	0.00000000	0.00000000	0.00000000	1.29166261	0.00000000	741.66571532
2X-2	0.00	1.40000 %	782.82581763	1.00462645	0.00000000	0.00000000	0.00000000	0.00000000	1.00462645	0.00000000	741.66571532
2X-3	0.00	1.00000 %	782.82581763	0.71759034	0.00000000	0.00000000	0.00000000	0.00000000	0.71759034	0.00000000	741.66571532
2X-4	0.00	0.60000 %	782.82581763	0.43055422	0.00000000	0.00000000	0.00000000	0.00000000	0.43055422	0.00000000	741.66571532
2Y-1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
2Y-2	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
2Y-3	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
2Y-4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	19,411,341.82
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	42,997.73
Total Deposits	19,454,339.55
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,435,172.89
Total Withdrawals (Pool Distribution Amount)	19,454,339.55
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	0.946630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
Total Principal Reduction Current	189,088,086.46
Total Principal Reduction Cumulative	4,964,658,970.11
Scheduled Principal Current	20,519,784.89
Scheduled Principal Cumulative	740,336,899.85
Unscheduled Principal Current	168,527,593.18
Unscheduled Principal Cumulative	4,224,143,210.74
Senior Reduction Amount	181,815,829.37
Subordinate Reduction Amount	7,231,548.70
Calculated Tranche Write-Down Amount	40,708.39
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,634.26
Group 2	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Total Principal Reduction Current	231,616,765.22
Total Principal Reduction Cumulative	5,084,381,099.50
Scheduled Principal Current	17,649,948.31
Scheduled Principal Cumulative	664,889,420.26
Unscheduled Principal Current	214,050,523.03
Unscheduled Principal Cumulative	4,419,501,338.61
Senior Reduction Amount	221,295,202.78
Subordinate Reduction Amount	10,405,268.56
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	76,617.23

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Additional Reporting - Group Level

Cash Reporting	
Group 2	
Modification Loss Amount	27,569.76
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	53037
Period Reference Pool Removal Loan Count	659
Period Ending Loan Count	52378
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	11,524,275,434.55
Period PIF Loan Count Current	656
PIF Loan Count Cumulative	16922
Period PIF Loan UPB Current	162,388,582.00
PIF Loan UPB Cumulative	3,985,727,930.08
Period Partial Prepayment Amount	6,296,760.30
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,504,410.31
Credit Event Amount Current	314,967.63
Credit Event Amount Cumulative	1,315,652.10
Total Active Modified Loan Count	249
Total Active Modified Loan UPB	55,822,166.89
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	49955
Period Reference Pool Removal Loan Count	864
Period Ending Loan Count	49092
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	10,424,771,936.78
Period PIF Loan Count Current	859
PIF Loan Count Cumulative	17314

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan UPB Current	210,150,791.41
PIF Loan UPB Cumulative	4,257,802,809.94
Period Partial Prepayment Amount	3,725,524.75
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	45
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	10,192,704.54
Credit Event Amount Current	653,507.62
Credit Event Amount Cumulative	6,184,501.13
Total Active Modified Loan Count	443
Total Active Modified Loan UPB	106,913,562.05
Structural Reporting	
Group 1	
Senior Percentage	96.169185%
Subordinate Percentage	3.830815%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.494838%
Subordinate Percentage	4.505162%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	7,088.89

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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 %	3.830000 %	3.830000 %
1M-1	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-1H	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-2A	0.00	0.00	2.200000 %	3.100000 %	3.150000 %
1M-2B	0.00	0.00	1.600000 %	2.250000 %	2.290000 %
1M-2C	0.00	0.00	1.000000 %	1.410000 %	1.430000 %
1M-2	0.00	0.00	1.000000 %	1.410000 %	1.430000 %
1M-2H	0.00	0.00	1.000000 %	1.410000 %	1.430000 %
1B-1	0.00	0.00	0.500000 %	0.700000 %	0.710000 %
1B-1H	0.00	0.00	0.500000 %	0.700000 %	0.710000 %
1B-2H	40,708.39	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.510000 %	4.510000 %
2M-1	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-1H	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-2A	0.00	0.00	2.640000 %	3.840000 %	3.930000 %
2M-2B	0.00	0.00	1.820000 %	2.650000 %	2.710000 %
2M-2C	0.00	0.00	1.000000 %	1.450000 %	1.490000 %
2M-2	0.00	0.00	1.000000 %	1.450000 %	1.490000 %
2M-2H	0.00	0.00	1.000000 %	1.450000 %	1.490000 %
2B-1	0.00	0.00	0.500000 %	0.730000 %	0.740000 %
2B-1H	0.00	0.00	0.500000 %	0.730000 %	0.740000 %
2B-2H	0.00	76,617.23	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	973	211,691,469.62	0.958904 %	0.964468 %
60 Days	223	47,268,673.25	0.219769 %	0.215356 %
90 Days	97	19,314,481.39	0.095595 %	0.087997 %
120 Days	63	13,394,363.51	0.062087 %	0.061025 %
150 Days	68	14,029,455.47	0.067015 %	0.063918 %
180+ Days	227	46,755,440.81	0.223711 %	0.213018 %
Totals	1651	352,453,884.05	1.627082 %	1.605782 %

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Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	402	84,803,099.90	0.767498 %	0.735865 %
60 Days	88	18,545,037.68	0.168009 %	0.160922 %
90 Days	43	8,463,067.77	0.082096 %	0.073437 %
120 Days	21	3,855,611.17	0.040093 %	0.033456 %
150 Days	23	4,684,916.50	0.043912 %	0.040653 %
180+ Days	81	17,617,242.30	0.154645 %	0.152871 %
Totals	658	137,968,975.32	1.256253 %	1.197203 %

DELINQUENCY 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	571	126,888,369.72	1.163122 %	1.217181 %
60 Days	135	28,723,635.57	0.274994 %	0.275533 %
90 Days	54	10,851,413.62	0.109998 %	0.104093 %
120 Days	42	9,538,752.34	0.085554 %	0.091501 %
150 Days	45	9,344,538.97	0.091665 %	0.089638 %
180+ Days	146	29,138,198.51	0.297401 %	0.279509 %
Totals	993	214,484,908.73	2.022733 %	2.057454 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	26	6,082,918.72	3,634.26	0.059745
Group 2	254	62,688,285.60	27,569.76	0.043979

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043743840	152,541.77	161.95	0.106168
Group 1	0043747774	204,009.64	8.11	0.003975
Group 1	0043750423	277,096.28	268.51	0.096901
Group 1	0043762430	231,520.54	76.43	0.033012
Group 1	0043763807	299,192.19	93.50	0.031251
Group 1	0043764167	182,545.69	60.54	0.033164
Group 1	0043765536	251,318.17	78.54	0.031251
Group 1	0043766893	481,258.34	255.46	0.053082
Group 1	0043773899	200,104.81	32.37	0.016177
Group 1	0043774094	186,641.27	320.21	0.171564
Group 1	0043775080	215,961.95	152.89	0.070795
Group 1	0043780989	88,684.34	73.16	0.082495
Group 1	0043781034	123,395.88	63.89	0.051776
Group 1	0043784458	201,287.25	133.88	0.066512
Group 1	0043790013	260,338.07	54.24	0.020834
Group 1	0043793126	167,396.70	51.83	0.030962
Group 1	0043793312	464,611.20	312.75	0.067314
Group 1	0043794105	400,522.63	166.88	0.041666
Group 1	0043797152	112,912.20	35.12	0.031104
Group 1	0043797346	371,449.11	77.39	0.020835
Group 1	0043798911	93,370.32	97.26	0.104166
Group 1	0043801646	133,498.91	97.34	0.072914
Group 1	0043806483	89,382.86	73.74	0.082499
Group 1	0043807625	356,395.98	430.96	0.120922

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043808863	143,617.70	6.01	0.004185
Group 1	0043809028	393,864.92	451.30	0.114582
Group 2	0043810156	208,858.97	87.02	0.041664
Group 2	0043810281	375,079.00	255.61	0.068148
Group 2	0043810652	311,749.03	3.24	0.001039
Group 2	0043811359	386,320.87	168.56	0.043632
Group 2	0043811403	222,992.13	56.85	0.025494
Group 2	0043811806	59,927.94	30.42	0.050761
Group 2	0043811815	74,170.92	71.81	0.096817
Group 2	0043812860	106,548.55	1.50	0.001408
Group 2	0043813964	188,984.36	19.69	0.010419
Group 2	0043814490	323,063.18	59.53	0.018427
Group 2	0043814648	67,429.43	48.39	0.071764
Group 2	0043814923	322,365.34	23.29	0.007225
Group 2	0043815407	322,463.39	100.77	0.031250
Group 2	0043816083	236,126.48	108.65	0.046013
Group 2	0043816926	279,235.46	107.22	0.038398
Group 2	0043817462	204,817.16	62.31	0.030422
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,439.17	52.84	0.036331
Group 2	0043818151	135,380.75	64.00	0.047274
Group 2	0043818443	34,444.02	18.48	0.053652
Group 2	0043818584	181,697.17	92.79	0.051068
Group 2	0043818673	162,241.80	16.90	0.010417
Group 2	0043818725	115,210.05	38.30	0.033244
Group 2	0043818784	316,158.65	155.39	0.049149
Group 2	0043819333	259,650.45	138.63	0.053391
Group 2	0043819757	193,258.66	171.44	0.088710
Group 2	0043820337	160,598.66	70.10	0.043649
Group 2	0043820601	141,155.30	94.48	0.066933
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	224,864.33	163.73	0.072813
Group 2	0043820718	181,374.80	56.67	0.031245
Group 2	0043821562	314,419.77	84.52	0.026881

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043821855	174,513.12	18.18	0.010418
Group 2	0043822060	336,333.85	114.68	0.034097
Group 2	0043822161	423,709.82	88.27	0.020833
Group 2	0043822458	328,687.90	61.40	0.018680
Group 2	0043822741	154,902.62	43.48	0.028069
Group 2	0043823119	327,332.54	238.68	0.072917
Group 2	0043823305	321,014.54	125.81	0.039191
Group 2	0043823409	242,175.47	154.24	0.063689
Group 2	0043823412	252,774.47	111.55	0.044130
Group 2	0043823460	351,052.91	182.84	0.052083
Group 2	0043823780	135,207.13	13.27	0.009815
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	137,600.36	86.00	0.062500
Group 2	0043825279	230,793.35	23.87	0.010343
Group 2	0043825287	353,582.33	48.88	0.013824
Group 2	0043825485	127,416.46	15.76	0.012369
Group 2	0043825510	214,823.66	89.51	0.041667
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043826233	217,141.48	50.03	0.023040
Group 2	0043826271	336,879.33	92.47	0.027449
Group 2	0043826301	204,007.96	52.94	0.025950
Group 2	0043826535	316,962.83	159.70	0.050384
Group 2	0043826571	274,794.34	286.24	0.104165
Group 2	0043826576	233,464.79	144.39	0.061847
Group 2	0043826648	92,972.69	40.40	0.043454
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	246,823.80	45.50	0.018434
Group 2	0043827520	209,366.09	76.21	0.036400
Group 2	0043827637	279,343.57	29.10	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	136,093.01	56.71	0.041670
Group 2	0043828742	338,150.08	114.02	0.033719
Group 2	0043828856	74,101.30	27.84	0.037570
Group 2	0043828910	425,152.92	313.67	0.073778

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043829022	188,845.14	105.45	0.055839
Group 2	0043829370	345,138.35	60.66	0.017576
Group 2	0043829795	217,166.67	312.86	0.144064
Group 2	0043829899	154,023.50	26.53	0.017225
Group 2	0043830309	117,505.50	64.72	0.055078
Group 2	0043830443	373,397.51	149.88	0.040140
Group 2	0043830458	330,120.23	152.13	0.046083
Group 2	0043830465	212,991.51	100.70	0.047279
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830504	222,415.50	162.18	0.072918
Group 2	0043830677	92,062.48	47.95	0.052084
Group 2	0043830697	409,163.83	179.64	0.043904
Group 2	0043830892	387,739.78	69.73	0.017984
Group 2	0043831199	221,708.59	142.16	0.064120
Group 2	0043831210	224,672.95	21.33	0.009494
Group 2	0043831472	207,771.74	198.42	0.095499
Group 2	0043831606	362,541.19	93.65	0.025832
Group 2	0043832066	160,031.73	97.62	0.061000
Group 2	0043832276	322,740.64	100.86	0.031251
Group 2	0043832303	226,929.91	141.83	0.062499
Group 2	0043832708	238,452.92	99.36	0.041669
Group 2	0043833586	169,509.58	109.25	0.064451
Group 2	0043833611	87,967.58	45.82	0.052087
Group 2	0043833686	191,769.32	79.90	0.041665
Group 2	0043833703	288,703.77	132.59	0.045926
Group 2	0043834118	139,401.33	57.18	0.041018
Group 2	0043834160	126,021.71	27.25	0.021623
Group 2	0043834183	203,261.60	169.38	0.083331
Group 2	0043834864	202,964.70	150.40	0.074102
Group 2	0043834924	217,280.30	169.18	0.077863
Group 2	0043835128	292,267.03	120.64	0.041277
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	309,663.65	193.54	0.062500
Group 2	0043835530	214,587.96	44.71	0.020835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043835927	346,655.42	181.08	0.052236
Group 2	0043836074	79,140.01	117.18	0.148067
Group 2	0043836090	70,405.71	45.06	0.064000
Group 2	0043836131	633,760.50	517.62	0.081674
Group 2	0043836143	413,927.54	528.00	0.127559
Group 2	0043836349	157,307.26	65.05	0.041352
Group 2	0043836517	173,958.46	52.00	0.029892
Group 2	0043836552	156,562.70	32.62	0.020835
Group 2	0043836588	92,388.42	56.14	0.060765
Group 2	0043837118	135,619.37	64.27	0.047390
Group 2	0043837149	203,795.19	108.26	0.053122
Group 2	0043837183	288,445.24	78.65	0.027267
Group 2	0043837415	422,090.47	111.53	0.026423
Group 2	0043837815	268,082.49	223.40	0.083333
Group 2	0043837876	181,685.36	5.99	0.003297
Group 2	0043838891	337,476.09	314.83	0.093290
Group 2	0043838945	198,463.90	256.02	0.129001
Group 2	0043839771	301,765.40	85.53	0.028343
Group 2	0043840171	365,653.06	151.37	0.041397
Group 2	0043840199	396,486.94	231.84	0.058474
Group 2	0043841064	115,298.17	53.95	0.046792
Group 2	0043841176	265,162.80	87.24	0.032901
Group 2	0043841313	159,409.72	132.84	0.083332
Group 2	0043841361	367,031.92	50.95	0.013882
Group 2	0043841387	147,753.85	66.19	0.044797
Group 2	0043841681	407,240.41	207.40	0.050928
Group 2	0043841754	263,666.65	153.14	0.058081
Group 2	0043841995	113,461.50	15.91	0.014022
Group 2	0043842399	373,065.21	113.90	0.030531
Group 2	0043842666	400,500.44	41.72	0.010417
Group 2	0043842682	282,542.23	117.73	0.041668
Group 2	0043842691	304,238.93	159.91	0.052561
Group 2	0043842734	280,955.97	157.06	0.055902
Group 2	0043842796	164,799.37	68.67	0.041669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043843236	112,214.48	40.93	0.036475
Group 2	0043843296	373,136.26	233.21	0.062500
Group 2	0043843418	218,810.25	8.59	0.003926
Group 2	0043843439	274,328.42	116.19	0.042354
Group 2	0043843470	194,277.91	91.13	0.046907
Group 2	0043843491	164,580.61	18.15	0.011028
Group 2	0043843495	272,518.37	4.77	0.001750
Group 2	0043843644	344,185.59	184.83	0.053701
Group 2	0043843910	216,767.74	101.11	0.046644
Group 2	0043844350	345,426.32	287.86	0.083335
Group 2	0043844621	376,021.17	274.18	0.072916
Group 2	0043844664	137,689.28	38.10	0.027671
Group 2	0043844687	129,578.65	97.29	0.075082
Group 2	0043844880	368,017.44	268.35	0.072918
Group 2	0043844901	308,629.48	145.72	0.047215
Group 2	0043844996	190,981.14	72.05	0.037726
Group 2	0043845034	245,852.94	204.88	0.083334
Group 2	0043845163	233,037.27	39.39	0.016903
Group 2	0043845319	278,535.44	84.34	0.030280
Group 2	0043845340	254,744.55	80.83	0.031730
Group 2	0043845780	224,626.39	93.59	0.041665
Group 2	0043845908	587,031.11	31.75	0.005409
Group 2	0043846042	244,376.74	50.15	0.020522
Group 2	0043846554	116,997.42	4.45	0.003804
Group 2	0043846610	339,698.67	212.31	0.062500
Group 2	0043846764	420,148.03	34.05	0.008104
Group 2	0043846856	104,035.26	18.43	0.017715
Group 2	0043846913	182,384.68	40.63	0.022277
Group 2	0043846973	312,284.57	150.45	0.048177
Group 2	0043847434	208,302.89	93.60	0.044935
Group 2	0043848224	319,021.76	66.46	0.020832
Group 2	0043848445	248,406.95	77.63	0.031251
Group 2	0043848608	414,694.21	187.03	0.045101
Group 2	0043848927	192,008.14	47.04	0.024499

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 27-Apr-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849270	240,490.59	54.25	0.022558
Group 2	0043849330	220,276.18	45.89	0.020833
Group 2	0043849415	409,733.78	95.26	0.023249
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	171,729.47	167.81	0.097718
Group 2	0043849990	196,563.27	17.13	0.008715
Group 2	0043850625	151,045.26	110.14	0.072919
Group 2	0043850738	155,852.81	81.17	0.052081
Group 2	0043850765	296,933.46	153.06	0.051547
Group 2	0043851263	402,323.32	113.08	0.028107
Group 2	0043851792	101,756.34	76.58	0.075258
Group 2	0043852243	80,421.06	43.68	0.054314
Group 2	0043852439	317,486.73	264.57	0.083333
Group 2	0043852465	109,232.34	67.63	0.061914
Group 2	0043852701	250,382.56	182.57	0.072916
Group 2	0043853380	345,704.51	42.40	0.012265
Group 2	0043854531	369,386.90	138.81	0.037578
Group 2	0043854538	372,779.36	66.16	0.017748
Group 2	0043854594	409,174.55	155.67	0.038045
Group 2	0043854633	258,317.79	80.72	0.031248
Group 2	0043855005	296,889.53	32.21	0.010849
Group 2	0043855199	325,955.91	169.77	0.052084
Group 2	0043855514	64,708.28	33.70	0.052080
Group 2	0043855655	183,138.78	40.40	0.022060
Group 2	0043855733	144,458.54	54.64	0.037824
Group 2	0043856088	193,377.79	141.95	0.073406
Group 2	0043856237	412,136.13	13.49	0.003273
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043857123	246,455.89	25.67	0.010416
Group 2	0043858295	166,296.06	22.88	0.013759
Group 2	0043858827	161,581.31	67.33	0.041669
Group 2	0043859413	358,917.85	192.80	0.053717
Group 2	0043860139	332,920.03	317.44	0.095350
Group 2	0043860503	436,545.52	204.20	0.046776

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043860712	168,638.05	93.72	0.055575
Group 2	0043861008	398,121.64	201.90	0.050713
Group 2	0043861739	353,749.20	58.06	0.016413
Group 2	0043861777	238,188.90	179.59	0.075398
Group 2	0043862024	124,545.84	64.87	0.052085
Group 2	0043862035	267,950.10	167.47	0.062500
Group 2	0043862041	348,505.87	10.71	0.003073
Group 2	0043862125	318,583.82	203.03	0.063729
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	228,152.93	166.36	0.072916
Group 2	0043862402	161,189.88	86.12	0.053428
Group 2	0043862745	292,011.50	198.10	0.067840
Group 2	0043863440	418,349.73	241.36	0.057693
Group 2	0043863485	514,709.20	128.52	0.024969
Group 2	0043863569	246,979.18	88.76	0.035938
Group 2	0043864325	47,448.18	20.67	0.043563
Group 2	0043865251	112,437.49	9.53	0.008476
Group 2	0043865301	286,260.25	176.47	0.061647
Group 2	0043865594	153,752.21	64.06	0.041664
Group 2	0043865894	101,233.66	50.97	0.050349
Group 2	0043866196	117,126.11	25.66	0.021908
Group 2	0043866786	202,845.69	131.94	0.065045
Group 2	0043867128	371,728.02	154.89	0.041668
Group 2	0043867274	379,025.74	118.45	0.031251
Group 2	0043868265	144,480.71	150.50	0.104166
Group 2	0043868277	286,173.03	208.67	0.072917
Group 2	0043868873	225,791.87	94.08	0.041667
Group 2	0043869405	360,767.69	187.90	0.052083
Group 2	0043869417	150,710.95	78.50	0.052086
Group 2	0043869592	428,314.83	178.46	0.041666
Group 2	0043870369	237,966.13	18.89	0.007938
Group 2	0043870820	372,566.63	77.62	0.020834
Group 2	0043871081	94,176.70	60.81	0.064570
Group 2	0043871090	424,472.33	267.76	0.063081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043871231	327,227.60	272.69	0.083333
Group 2	0043871300	405,977.30	141.58	0.034874
Group 2	0043871515	269,781.92	196.72	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,789.00	42.70	0.047556
Group 2	0043872136	145,136.05	83.27	0.057374
Group 2	0043873145	89,694.60	37.62	0.041942
Group 2	0043873365	182,872.01	89.18	0.048766
Group 2	0043873489	209,690.84	109.21	0.052081
Group 2	0043873542	339,251.53	126.88	0.037400
Group 2	0043874498	244,225.86	62.04	0.025403
Group 2	0043874656	387,789.14	185.21	0.047760
Group 2	0043874891	202,030.28	73.85	0.036554
Group 2	0043875350	285,989.04	89.37	0.031249
Group 2	0043875397	114,757.04	55.16	0.048067
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	162,802.70	93.30	0.057309
Group 2	0043876485	345,356.39	179.87	0.052082

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
8	968,475.25	40,868.48	4.220

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043780901	93,911.13	(2,135.91)	(2.274)
0043795728	91,391.47	10,646.77	11.650
0043802446	129,665.03	32,197.53	24.831
0043811262	195,074.13	(28,939.21)	(14.835)
0043816865	101,708.79	5,169.25	5.082
0043848996	178,541.99	14,728.80	8.249
0043863422	43,409.14	(3,796.19)	(8.745)
0043867771	134,773.57	12,997.44	9.644

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	236,585.50	(83,866.21)	2,013.46	0.851

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043818105	80,915.32	(83,767.39)	0.00	0.000
0043868926	155,670.18	(98.82)	2,013.46	1.293

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
51	7,500,153.23	171,770.66	2.290

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)
0043765027	58,833.71	16,851.37	28.642
0043775162	164,527.69	60,609.89	36.839
0043780901	93,911.13	(2,135.91)	(2.274)
0043785720	104,145.84	6,503.21	6.244
0043795728	91,391.47	10,646.77	11.650
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	32,197.53	24.831
0043811262	195,074.13	(28,939.21)	(14.835)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816865	101,708.79	5,169.25	5.082
0043818201	107,383.96	2,634.90	2.454
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043829607	298,382.23	(13,747.14)	(4.607)
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)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	1,052.30	0.497
0043838337	231,374.80	5,419.21	2.342
0043845254	181,908.35	4,116.72	2.263
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,090.12)	(6.744)
0043848554	302,025.92	2,840.93	0.941
0043848996	178,541.99	14,728.80	8.249
0043851226	104,043.59	47,722.41	45.868
0043854079	154,005.35	2,623.59	1.704
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,864.96	2.568
0043860297	46,453.96	4,510.78	9.710
0043863422	43,409.14	(3,796.19)	(8.745)
0043864192	374,485.77	49,034.17	13.094
0043864797	176,066.71	16,684.19	9.476
0043867771	134,773.57	12,997.44	9.644
0043868926	155,670.18	2,013.46	1.293
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043876272	174,521.22	(55,572.03)	(31.843)

Connecticut Avenue Securities

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	40,708.39	40,708.39	0.000 %	0	0.00	0.00	0.000 %	3	40,708.39	40,708.39	0.000 %
Group 2	6	2,470.01	61.27	0.000 %	1	80,915.32	(83,767.39)	(0.001 %)	7	83,385.33	(83,706.12)	(0.001 %)
Total	9	43,178.40	40,769.66	0.000 %	1	80,915.32	(83,767.39)	(0.000 %)	10	124,093.72	(42,997.73)	(0.000 %)

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043780901	97,000.00	4.180 %	SC	67.00	360	(2,135.91)	03/31/2020	(2,135.91)	(2,135.91)
Group 1	0043795728	93,000.00	4.750 %	FL	80.00	360	10,646.77	03/31/2020	10,646.77	10,646.77
Group 1	0043802446	131,000.00	5.250 %	TX	80.00	360	32,197.53	03/31/2020	32,197.53	32,197.53
Group 2	0043811262	197,000.00	5.000 %	NC	90.00	360	(28,939.21)	03/31/2020	(28,939.21)	(28,939.21)
Group 2	0043816865	105,000.00	4.625 %	IL	95.00	360	5,169.25	03/31/2020	5,169.25	5,169.25
Group 2	0043818105	83,000.00	4.500 %	NC	90.00	360	80,915.32	Active	(83,767.39)	0.00
Group 2	0043848996	183,000.00	4.125 %	UT	97.00	360	14,728.80	03/31/2020	14,728.80	14,728.80
Group 2	0043863422	45,000.00	4.875 %	TX	85.00	360	(3,796.19)	03/31/2020	(3,796.19)	(3,796.19)
Group 2	0043867771	139,000.00	4.375 %	WI	97.00	360	12,997.44	03/31/2020	12,997.44	12,997.44
Group 2	0043868926	158,000.00	4.750 %	TX	97.00	360	2,309.92	01/31/2020	(98.82)	2,013.46

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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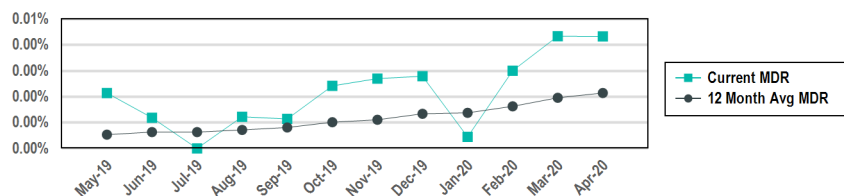
Realized Loss Report - Collateral

Summary

MDR

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

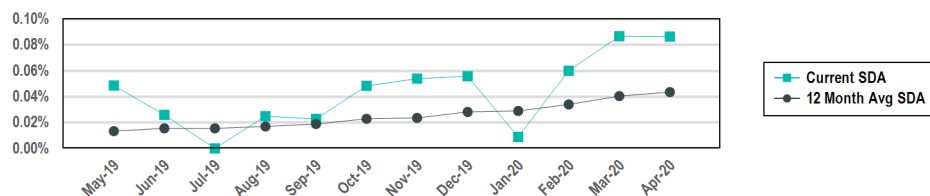
MDR: Current vs. 12mo Average



SDA

Current Month 0.087 %
3 Month Average 0.078 %
12 Month Average 0.044 %

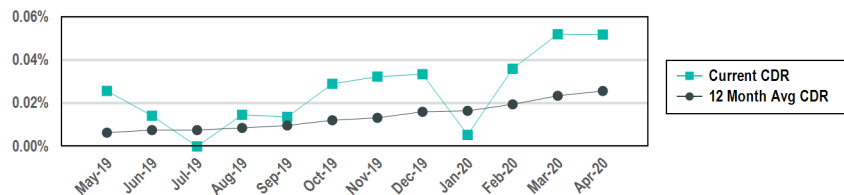
SDA: Current vs. 12mo Average



CDR

Current Month 0.052 %
3 Month Average 0.047 %
12 Month Average 0.026 %

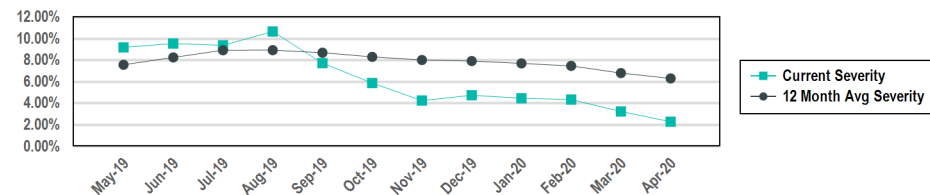
CDR: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 2.290 %
3 Month Average (Cumulative) 3.296 %
12 Month Average (Cumulative) 6.314 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



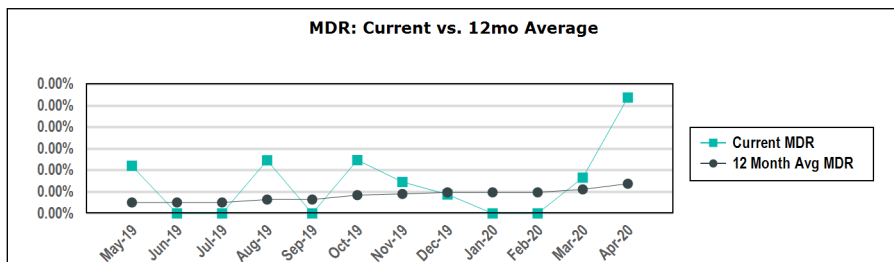
Distribution Date: 27-Apr-2020
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Realized Loss Report - Collateral

Group 1

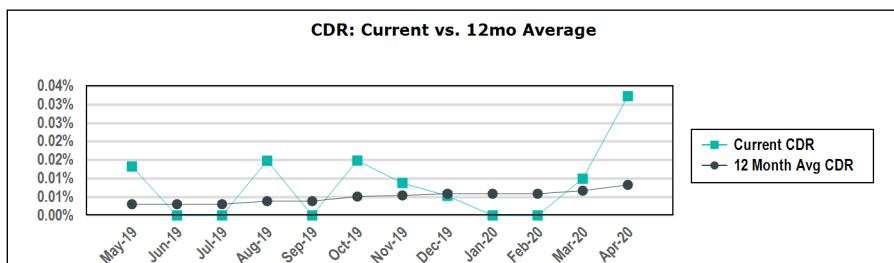
MDR

Current Month 0.003 %
3 Month Average 0.001 %
12 Month Average 0.001 %



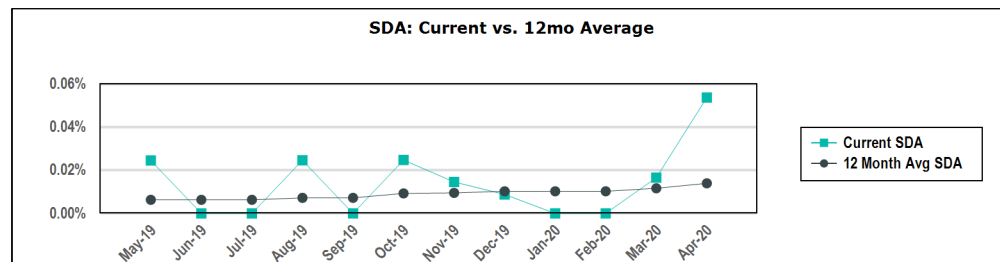
CDR

Current Month 0.032 %
3 Month Average 0.014 %
12 Month Average 0.008 %



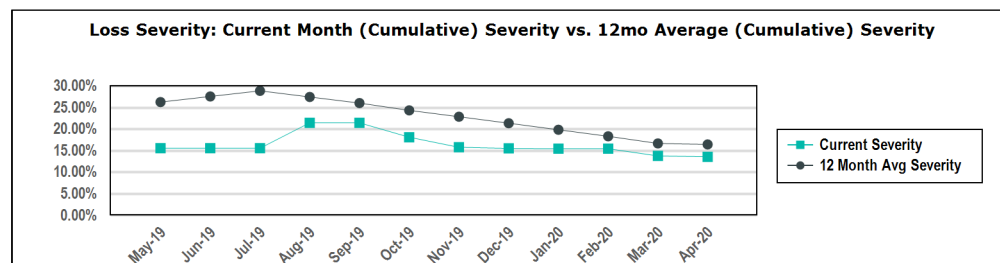
SDA

Current Month 0.054 %
3 Month Average 0.023 %
12 Month Average 0.014 %



Loss Severity

Current Month (Cumulative) 13.595 %
3 Month Average (Cumulative) 14.294 %
12 Month Average (Cumulative) 16.470 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



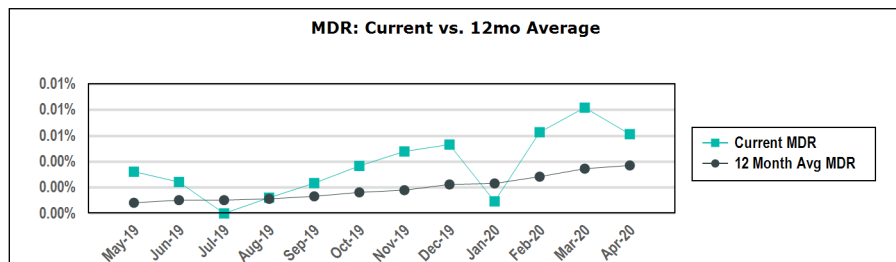
Distribution Date: 27-Apr-2020
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Realized Loss Report - Collateral

Group 2

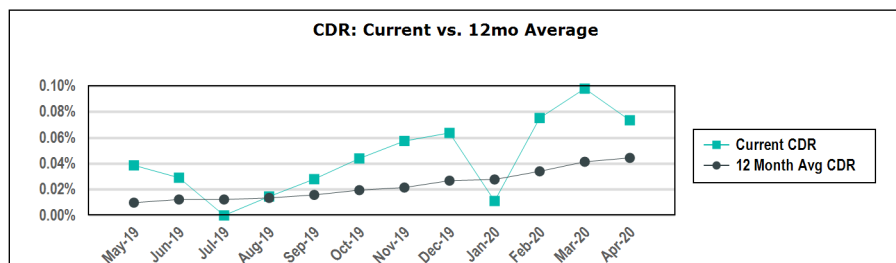
MDR

Current Month 0.006 %
3 Month Average 0.007 %
12 Month Average 0.004 %



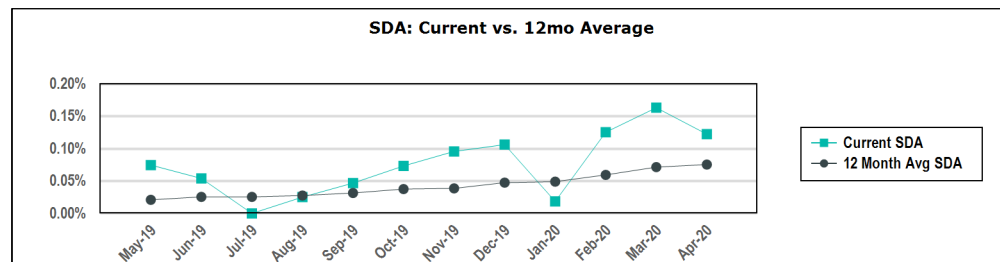
CDR

Current Month 0.074 %
3 Month Average 0.082 %
12 Month Average 0.045 %



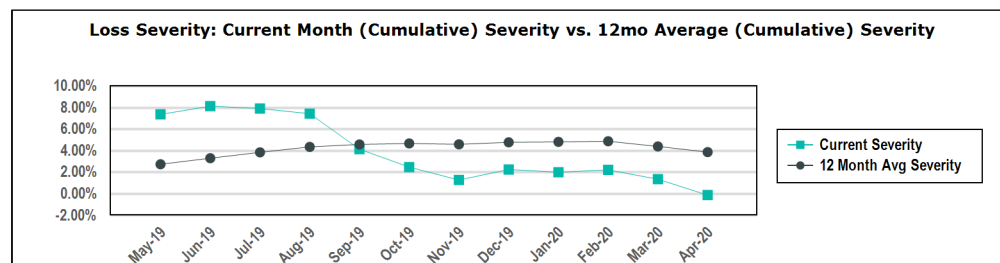
SDA

Current Month 0.123 %
3 Month Average 0.137 %
12 Month Average 0.076 %



Loss Severity

Current Month (Cumulative) -0.115 %
3 Month Average (Cumulative) 1.158 %
12 Month Average (Cumulative) 3.879 %



Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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Prepayment Rates

Summary

SMM

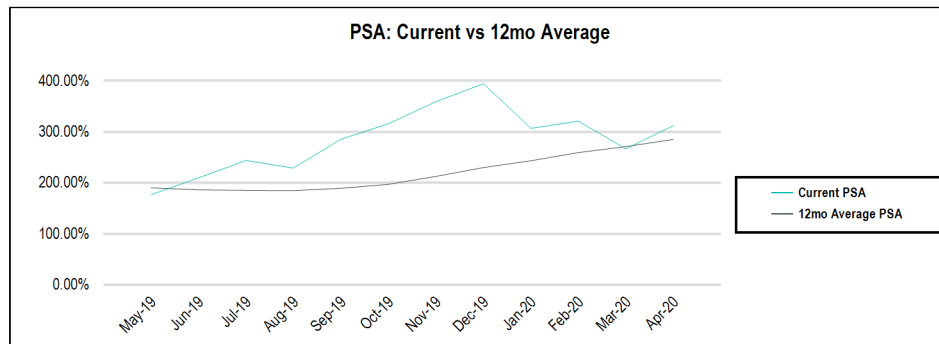
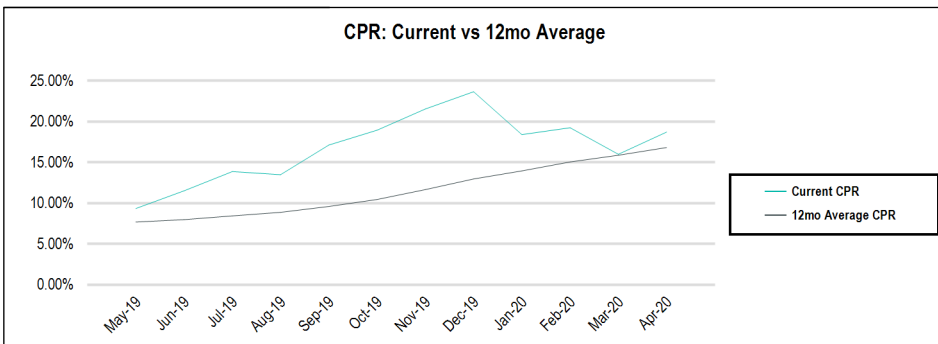
Current Month	1.713 %
3 Month Average	1.641 %
12 Month Average	1.533 %

CPR

Current Month	18.726 %
3 Month Average	17.996 %
12 Month Average	16.833 %

PSA

Current Month	312.092 %
3 Month Average	299.932 %
12 Month Average	285.117 %



Group 1

SMM

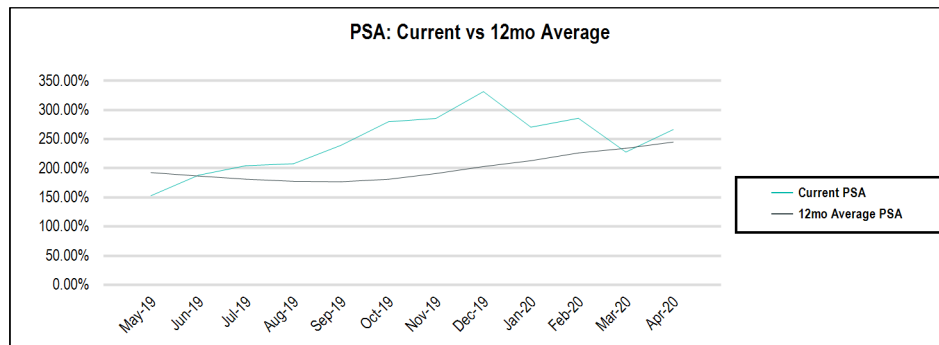
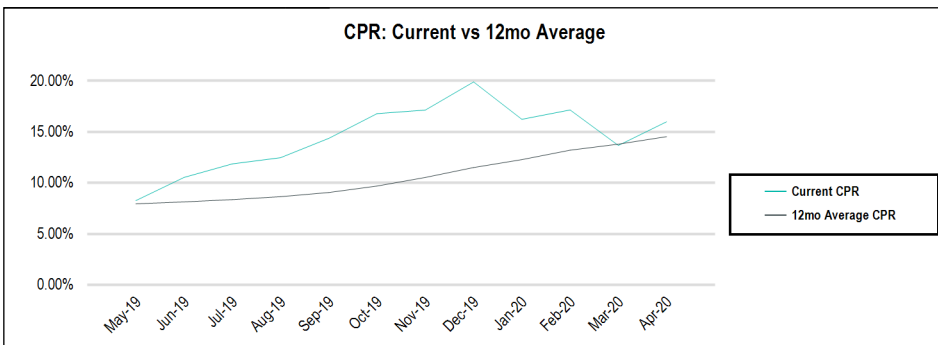
Current Month	1.442 %
3 Month Average	1.405 %
12 Month Average	1.305 %

CPR

Current Month	15.992 %
3 Month Average	15.604 %
12 Month Average	14.530 %

PSA

Current Month	266.530 %
3 Month Average	260.069 %
12 Month Average	245.046 %



Contact:
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Prepayment Rates

Group 2

SMM

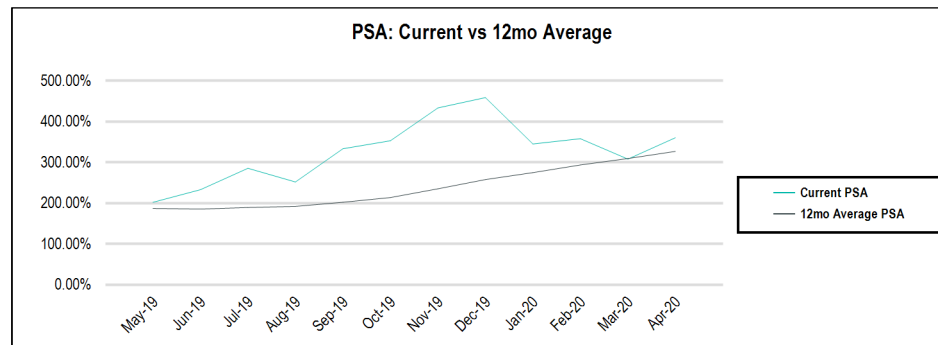
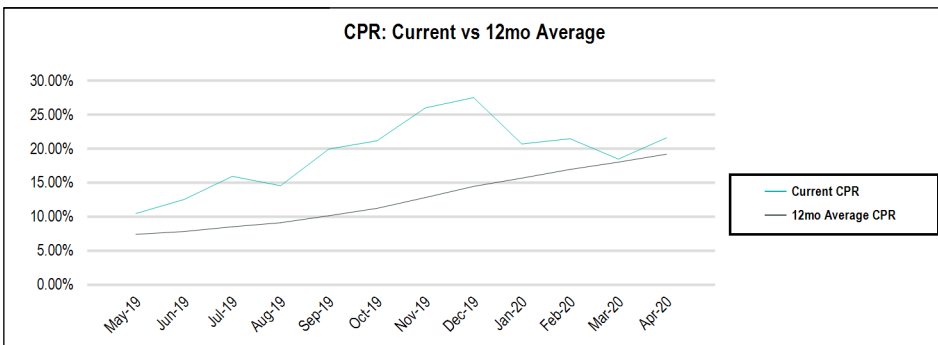
Current Month	2.011 %
3 Month Average	1.899 %
12 Month Average	1.777 %

CPR

Current Month	21.636 %
3 Month Average	20.541 %
12 Month Average	19.223 %

PSA

Current Month	360.599 %
3 Month Average	342.358 %
12 Month Average	327.151 %



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
99	23,697,114.85

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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.