

Contact:
Customer Service - CTSLink
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
07-May-2021 2:13:17 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		04/30/2021	0.00000 %	6,595,129,149.67	0.00	371,500,626.53	0.00	6,223,637,134.56	371,500,626.53	0.00
1M-1	30711XQS6	05/24/2021	0.85613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	05/24/2021	2.75613 %	19,304,110.51	42,859.29	675,749.00	0.00	18,628,361.51	718,608.29	0.00
1M-AH		04/30/2021	0.00000 %	1,016,205.96	0.00	35,572.74	0.00	980,633.21	35,572.74	0.00
1M-2B	30711XQU1	05/24/2021	2.75613 %	93,986,000.00	208,669.21	0.00	0.00	93,986,000.00	208,669.21	0.00
1M-BH		04/30/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	05/24/2021	2.75613 %	93,986,000.00	208,669.21	0.00	0.00	93,986,000.00	208,669.21	0.00
1M-CH		04/30/2021	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	05/24/2021	2.75613 %	207,276,110.51	460,197.70	675,749.00	0.00	206,600,361.51	1,135,946.70	0.00
1M-2H		04/30/2021	0.00000 %	10,911,417.96	0.00	35,572.74	0.00	10,875,845.21	35,572.74	0.00
1B-1	30711XQW7	05/24/2021	4.25613 %	78,322,000.00	268,530.83	0.00	0.00	78,322,000.00	268,530.83	0.00
1B-1H		04/30/2021	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		04/30/2021	0.00000 %	81,981,763.91	0.00	0.00	8,611.41	81,973,152.50	0.00	471,519.50
1A-I1	30711XQZ0	05/24/2021	1.80000 %	0.00	27,990.96	0.00	0.00	0.00	27,990.96	0.00
1A-I2	30711XRB2	05/24/2021	1.40000 %	0.00	21,770.75	0.00	0.00	0.00	21,770.75	0.00
1A-I3	30711XRD8	05/24/2021	1.00000 %	0.00	15,550.53	0.00	0.00	0.00	15,550.53	0.00
1A-I4	30711XRF3	05/24/2021	0.60000 %	0.00	9,330.32	0.00	0.00	0.00	9,330.32	0.00
1B-I1	30711XRH9	05/24/2021	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1B-I2	30711XRK2	05/24/2021	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1B-I3	30711XRM8	05/24/2021	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1B-I4	30711XRP1	05/24/2021	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1C-I1	30711XRR7	05/24/2021	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1C-I2	30711XRT3	05/24/2021	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1C-I3	30711XRV8	05/24/2021	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1C-I4	30711XRX4	05/24/2021	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1E-A1	30711XQY3	05/24/2021	0.95613 %	19,304,110.51	14,868.33	675,749.00	0.00	18,628,361.51	690,617.33	0.00
1E-A2	30711XRA4	05/24/2021	1.35613 %	19,304,110.51	21,088.54	675,749.00	0.00	18,628,361.51	696,837.54	0.00
1E-A3	30711XRC0	05/24/2021	1.75613 %	19,304,110.51	27,308.76	675,749.00	0.00	18,628,361.51	703,057.76	0.00
1E-A4	30711XRE6	05/24/2021	2.15613 %	19,304,110.51	33,528.97	675,749.00	0.00	18,628,361.51	709,277.97	0.00
1E-B1	30711XRG1	05/24/2021	0.95613 %	93,986,000.00	72,389.51	0.00	0.00	93,986,000.00	72,389.51	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	05/24/2021	1.35613 %	93,986,000.00	102,673.88	0.00	0.00	93,986,000.00	102,673.88	0.00
1E-B3	30711XRL0	05/24/2021	1.75613 %	93,986,000.00	132,958.26	0.00	0.00	93,986,000.00	132,958.26	0.00
1E-B4	30711XRN6	05/24/2021	2.15613 %	93,986,000.00	163,242.64	0.00	0.00	93,986,000.00	163,242.64	0.00
1E-C1	30711XRQ9	05/24/2021	0.95613 %	93,986,000.00	72,389.51	0.00	0.00	93,986,000.00	72,389.51	0.00
1E-C2	30711XRS5	05/24/2021	1.35613 %	93,986,000.00	102,673.88	0.00	0.00	93,986,000.00	102,673.88	0.00
1E-C3	30711XRU0	05/24/2021	1.75613 %	93,986,000.00	132,958.26	0.00	0.00	93,986,000.00	132,958.26	0.00
1E-C4	30711XRW6	05/24/2021	2.15613 %	93,986,000.00	163,242.64	0.00	0.00	93,986,000.00	163,242.64	0.00
1E-D1	30711XRY2	05/24/2021	0.95613 %	113,290,110.51	87,257.84	675,749.00	0.00	112,614,361.51	763,006.84	0.00
1E-D2	30711XRZ9	05/24/2021	1.35613 %	113,290,110.51	123,762.43	675,749.00	0.00	112,614,361.51	799,511.43	0.00
1E-D3	30711XSA3	05/24/2021	1.75613 %	113,290,110.51	160,267.02	675,749.00	0.00	112,614,361.51	836,016.02	0.00
1E-D4	30711XSB1	05/24/2021	2.15613 %	113,290,110.51	196,771.61	675,749.00	0.00	112,614,361.51	872,520.61	0.00
1E-D5	30711XSC9	05/24/2021	2.75613 %	113,290,110.51	251,528.50	675,749.00	0.00	112,614,361.51	927,277.50	0.00
1E-F1	30711XSD7	05/24/2021	0.95613 %	187,972,000.00	144,779.01	0.00	0.00	187,972,000.00	144,779.01	0.00
1E-F2	30711XSE5	05/24/2021	1.35613 %	187,972,000.00	205,347.77	0.00	0.00	187,972,000.00	205,347.77	0.00
1E-F3	30711XSF2	05/24/2021	1.75613 %	187,972,000.00	265,916.52	0.00	0.00	187,972,000.00	265,916.52	0.00
1E-F4	30711XSG0	05/24/2021	2.15613 %	187,972,000.00	326,485.28	0.00	0.00	187,972,000.00	326,485.28	0.00
1E-F5	30711XSH8	05/24/2021	2.75613 %	187,972,000.00	417,338.41	0.00	0.00	187,972,000.00	417,338.41	0.00
1X-1	30711XSJ4	05/24/2021	1.80000 %	0.00	164,270.66	0.00	0.00	0.00	164,270.66	0.00
1X-2	30711XSK1	05/24/2021	1.40000 %	0.00	127,766.07	0.00	0.00	0.00	127,766.07	0.00
1X-3	30711XSL9	05/24/2021	1.00000 %	0.00	91,261.48	0.00	0.00	0.00	91,261.48	0.00
1X-4	30711XSM7	05/24/2021	0.60000 %	0.00	54,756.89	0.00	0.00	0.00	54,756.89	0.00
1Y-1	30711XSN5	05/24/2021	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1Y-2	30711XSP0	05/24/2021	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1Y-3	30711XSQ8	05/24/2021	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1Y-4	30711XSR6	05/24/2021	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
2A-H		04/30/2021	0.00000 %	5,304,471,216.85	0.00	353,022,053.53	0.00	4,951,449,163.32	353,022,053.53	0.00
2M-1	30711XSS4	05/24/2021	0.85613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	05/24/2021	2.90613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XSU9	05/24/2021	2.90613 %	100,792,082.83	235,959.22	616,923.78	0.00	100,175,159.05	852,883.00	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		04/30/2021	0.00000 %	5,305,111.89	0.00	32,471.30	0.00	5,272,640.59	32,471.30	0.00
2M-2C	30711XSV7	05/24/2021	2.90613 %	120,816,000.00	282,836.20	0.00	0.00	120,816,000.00	282,836.20	0.00
2M-CH		04/30/2021	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	05/24/2021	2.90613 %	221,608,082.83	518,795.42	616,923.78	0.00	220,991,159.05	1,135,719.20	0.00
2M-2H		04/30/2021	0.00000 %	11,664,166.89	0.00	32,471.30	0.00	11,631,695.59	32,471.30	0.00
2B-1	30711XSW5	05/24/2021	4.55613 %	73,668,000.00	270,377.46	0.00	0.00	73,668,000.00	270,377.46	0.00
2B-1H		04/30/2021	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		04/30/2021	0.00000 %	77,540,214.47	0.00	0.00	(5,550.53)	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	05/24/2021	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XTB0	05/24/2021	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XTD6	05/24/2021	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XTF1	05/24/2021	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XTH7	05/24/2021	1.80000 %	0.00	146,148.52	0.00	0.00	0.00	146,148.52	0.00
2B-I2	30711XTK0	05/24/2021	1.40000 %	0.00	113,671.07	0.00	0.00	0.00	113,671.07	0.00
2B-I3	30711XTM6	05/24/2021	1.00000 %	0.00	81,193.62	0.00	0.00	0.00	81,193.62	0.00
2B-I4	30711XTP9	05/24/2021	0.60000 %	0.00	48,716.17	0.00	0.00	0.00	48,716.17	0.00
2C-I1	30711XTR5	05/24/2021	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-I2	30711XTT1	05/24/2021	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-I3	30711XTV6	05/24/2021	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-I4	30711XTX2	05/24/2021	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	05/24/2021	1.10613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XTA2	05/24/2021	1.50613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XTC8	05/24/2021	1.90613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XTE4	05/24/2021	2.30613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XTG9	05/24/2021	1.10613 %	100,792,082.83	89,810.70	616,923.78	0.00	100,175,159.05	706,734.48	0.00
2E-B2	30711XTJ3	05/24/2021	1.50613 %	100,792,082.83	122,288.15	616,923.78	0.00	100,175,159.05	739,211.93	0.00
2E-B3	30711XTL8	05/24/2021	1.90613 %	100,792,082.83	154,765.60	616,923.78	0.00	100,175,159.05	771,689.38	0.00
2E-B4	30711XTN4	05/24/2021	2.30613 %	100,792,082.83	187,243.05	616,923.78	0.00	100,175,159.05	804,166.83	0.00
2E-C1	30711XTQ7	05/24/2021	1.10613 %	120,816,000.00	107,653.00	0.00	0.00	120,816,000.00	107,653.00	0.00
2E-C2	30711XTS3	05/24/2021	1.50613 %	120,816,000.00	146,582.60	0.00	0.00	120,816,000.00	146,582.60	0.00
2E-C3	30711XTU8	05/24/2021	1.90613 %	120,816,000.00	185,512.20	0.00	0.00	120,816,000.00	185,512.20	0.00

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Distribution Date: 25-May-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	05/24/2021	2.30613 %	120,816,000.00	224,441.80	0.00	0.00	120,816,000.00	224,441.80	0.00
2E-D1	30711XTY0	05/24/2021	1.10613 %	100,792,082.83	89,810.70	616,923.78	0.00	100,175,159.05	706,734.48	0.00
2E-D2	30711XTZ7	05/24/2021	1.50613 %	100,792,082.83	122,288.15	616,923.78	0.00	100,175,159.05	739,211.93	0.00
2E-D3	30711XUA0	05/24/2021	1.90613 %	100,792,082.83	154,765.60	616,923.78	0.00	100,175,159.05	771,689.38	0.00
2E-D4	30711XUB8	05/24/2021	2.30613 %	100,792,082.83	187,243.05	616,923.78	0.00	100,175,159.05	804,166.83	0.00
2E-D5	30711XUC6	05/24/2021	2.90613 %	100,792,082.83	235,959.22	616,923.78	0.00	100,175,159.05	852,883.00	0.00
2E-F1	30711XUD4	05/24/2021	1.10613 %	221,608,082.83	197,463.70	616,923.78	0.00	220,991,159.05	814,387.48	0.00
2E-F2	30711XUE2	05/24/2021	1.50613 %	221,608,082.83	268,870.75	616,923.78	0.00	220,991,159.05	885,794.53	0.00
2E-F3	30711XUF9	05/24/2021	1.90613 %	221,608,082.83	340,277.80	616,923.78	0.00	220,991,159.05	957,201.58	0.00
2E-F4	30711XUG7	05/24/2021	2.30613 %	221,608,082.83	411,684.84	616,923.78	0.00	220,991,159.05	1,028,608.62	0.00
2E-F5	30711XUH5	05/24/2021	2.90613 %	221,608,082.83	518,795.42	616,923.78	0.00	220,991,159.05	1,135,719.20	0.00
2X-1	30711XUJ1	05/24/2021	1.80000 %	0.00	146,148.52	0.00	0.00	0.00	146,148.52	0.00
2X-2	30711XUK8	05/24/2021	1.40000 %	0.00	113,671.07	0.00	0.00	0.00	113,671.07	0.00
2X-3	30711XUL6	05/24/2021	1.00000 %	0.00	81,193.62	0.00	0.00	0.00	81,193.62	0.00
2X-4	30711XUM4	05/24/2021	0.60000 %	0.00	48,716.17	0.00	0.00	0.00	48,716.17	0.00
2Y-1	30711XUN2	05/24/2021	1.80000 %	0.00	321,331.72	0.00	0.00	0.00	321,331.72	0.00
2Y-2	30711XUP7	05/24/2021	1.40000 %	0.00	249,924.67	0.00	0.00	0.00	249,924.67	0.00
2Y-3	30711XUQ5	05/24/2021	1.00000 %	0.00	178,517.62	0.00	0.00	0.00	178,517.62	0.00
2Y-4	30711XUR3	05/24/2021	0.60000 %	0.00	107,110.57	0.00	0.00	0.00	107,110.57	0.00
Totals				17,955,880,492.49	13,530,974.76	741,962,787.62	3,060.88	17,213,923,255.39	755,493,762.38	471,519.50

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: 25-May-2021
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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	6,595,129,149.67	12,261,075.62	359,239,550.91	0.00	0.00	371,500,626.53	6,223,637,134.56	0.39235266	371,500,626.53
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	19,304,110.51	675,749.00	0.00	0.00	0.00	675,749.00	18,628,361.51	0.19820358	675,749.00
1M-AH	4,947,606.00	1,016,205.96	35,572.74	0.00	0.00	0.00	35,572.74	980,633.21	0.19820358	35,572.74
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	207,276,110.51	675,749.00	0.00	0.00	0.00	675,749.00	206,600,361.51	0.73273453	675,749.00
1M-2H	14,842,818.00	10,911,417.96	35,572.74	0.00	0.00	0.00	35,572.74	10,875,845.21	0.73273453	35,572.74
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	81,981,763.91	0.00	0.00	0.00	8,611.41	8,611.41	81,973,152.50	0.99428078	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	19,304,110.51	675,749.00	0.00	0.00	0.00	675,749.00	18,628,361.51	0.19820358	675,749.00
1E-A2	93,986,000.00	19,304,110.51	675,749.00	0.00	0.00	0.00	675,749.00	18,628,361.51	0.19820358	675,749.00
1E-A3	93,986,000.00	19,304,110.51	675,749.00	0.00	0.00	0.00	675,749.00	18,628,361.51	0.19820358	675,749.00
1E-A4	93,986,000.00	19,304,110.51	675,749.00	0.00	0.00	0.00	675,749.00	18,628,361.51	0.19820358	675,749.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
07-May-2021 2:13:17 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	113,290,110.51	675,749.00	0.00	0.00	0.00	675,749.00	112,614,361.51	0.59910179	675,749.00
1E-D2	187,972,000.00	113,290,110.51	675,749.00	0.00	0.00	0.00	675,749.00	112,614,361.51	0.59910179	675,749.00
1E-D3	187,972,000.00	113,290,110.51	675,749.00	0.00	0.00	0.00	675,749.00	112,614,361.51	0.59910179	675,749.00
1E-D4	187,972,000.00	113,290,110.51	675,749.00	0.00	0.00	0.00	675,749.00	112,614,361.51	0.59910179	675,749.00
1E-D5	187,972,000.00	113,290,110.51	675,749.00	0.00	0.00	0.00	675,749.00	112,614,361.51	0.59910179	675,749.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	5,304,471,216.85	8,869,897.04	344,152,156.49	0.00	0.00	353,022,053.53	4,951,449,163.32	0.33343061	353,022,053.53
2M-1	117,869,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	6,204,224.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	6,282,140.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	120,816,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.82915474	616,923.78
2M-BH	6,359,055.00	5,305,111.89	32,471.30	0.00	0.00	0.00	32,471.30	5,272,640.59	0.82915474	32,471.30
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	221,608,082.83	616,923.78	0.00	0.00	0.00	616,923.78	220,991,159.05	0.61220797	616,923.78

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
07-May-2021 2:13:17 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
2M-2H	19,000,250.00	11,664,166.89	32,471.30	0.00	0.00	0.00	32,471.30	11,631,695.59	0.61218645	32,471.30
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,540,214.47	0.00	0.00	0.00	(5,550.53)	(5,550.53)	77,545,765.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	119,342,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	120,816,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.82915474	616,923.78
2E-B2	120,816,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.82915474	616,923.78
2E-B3	120,816,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.82915474	616,923.78
2E-B4	120,816,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.82915474	616,923.78
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	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.41712189	616,923.78
2E-D2	240,158,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.41712189	616,923.78
2E-D3	240,158,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.41712189	616,923.78
2E-D4	240,158,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.41712189	616,923.78
2E-D5	240,158,000.00	100,792,082.83	616,923.78	0.00	0.00	0.00	616,923.78	100,175,159.05	0.41712189	616,923.78

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
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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
2E-F1	241,632,000.00	221,608,082.83	616,923.78	0.00	0.00	0.00	616,923.78	220,991,159.05	0.91457737	616,923.78
2E-F2	241,632,000.00	221,608,082.83	616,923.78	0.00	0.00	0.00	616,923.78	220,991,159.05	0.91457737	616,923.78
2E-F3	241,632,000.00	221,608,082.83	616,923.78	0.00	0.00	0.00	616,923.78	220,991,159.05	0.91457737	616,923.78
2E-F4	241,632,000.00	221,608,082.83	616,923.78	0.00	0.00	0.00	616,923.78	220,991,159.05	0.91457737	616,923.78
2E-F5	241,632,000.00	221,608,082.83	616,923.78	0.00	0.00	0.00	616,923.78	220,991,159.05	0.91457737	616,923.78
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	17,955,880,492.49	38,571,080.22	703,391,707.40	0.00	3,060.88	741,965,848.50	17,213,923,255.39	0.43540685	741,962,787.62

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	415.77238641	0.77296692	22.64730258	0.00000000	0.00000000	23.42026950	392.35265980	0.39235266	23.42026950
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	205.39346828	7.18988998	0.00000000	0.00000000	0.00000000	7.18988998	198.20357830	0.19820358	7.18988998
1M-AH	4,947,606.00	205.39346908	7.18988941	0.00000000	0.00000000	0.00000000	7.18988941	198.20357765	0.19820358	7.18988941
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	735.13115609	2.39662999	0.00000000	0.00000000	0.00000000	2.39662999	732.73452610	0.73273453	2.39662999
1M-2H	14,842,818.00	735.13115636	2.39662980	0.00000000	0.00000000	0.00000000	2.39662980	732.73452588	0.73273453	2.39662980
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	994.38522734	0.00000000	0.00000000	0.00000000	0.10445078	0.10445078	994.28077657	0.99428078	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	205.39346828	7.18988998	0.00000000	0.00000000	0.00000000	7.18988998	198.20357830	0.19820358	7.18988998
1E-A2	93,986,000.00	205.39346828	7.18988998	0.00000000	0.00000000	0.00000000	7.18988998	198.20357830	0.19820358	7.18988998
1E-A3	93,986,000.00	205.39346828	7.18988998	0.00000000	0.00000000	0.00000000	7.18988998	198.20357830	0.19820358	7.18988998
1E-A4	93,986,000.00	205.39346828	7.18988998	0.00000000	0.00000000	0.00000000	7.18988998	198.20357830	0.19820358	7.18988998
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

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Distribution Date: 25-May-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	602.69673414	3.59494499	0.00000000	0.00000000	0.00000000	3.59494499	599.10178915	0.59910179	3.59494499
1E-D2	187,972,000.00	602.69673414	3.59494499	0.00000000	0.00000000	0.00000000	3.59494499	599.10178915	0.59910179	3.59494499
1E-D3	187,972,000.00	602.69673414	3.59494499	0.00000000	0.00000000	0.00000000	3.59494499	599.10178915	0.59910179	3.59494499
1E-D4	187,972,000.00	602.69673414	3.59494499	0.00000000	0.00000000	0.00000000	3.59494499	599.10178915	0.59910179	3.59494499
1E-D5	187,972,000.00	602.69673414	3.59494499	0.00000000	0.00000000	0.00000000	3.59494499	599.10178915	0.59910179	3.59494499
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	357.20311142	0.59729890	23.17520749	0.00000000	0.00000000	23.77250639	333.43060503	0.33343061	23.77250639
2M-1	117,869,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	834.26104845	5.10630860	0.00000000	0.00000000	0.00000000	5.10630860	829.15473985	0.82915474	5.10630860
2M-BH	6,359,055.00	834.26104822	5.10630903	0.00000000	0.00000000	0.00000000	5.10630903	829.15473919	0.82915474	5.10630903
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	613.91702125	1.70905323	0.00000000	0.00000000	0.00000000	1.70905323	612.20796803	0.61220797	1.70905323

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Distribution Date: 25-May-2021
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	613.89544295	1.70899330	0.00000000	0.00000000	0.00000000	1.70899330	612.18644965	0.61218645	1.70899330
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	999.92842253	0.00000000	0.00000000	0.00000000	(0.07157747)	(0.07157747)	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	834.26104845	5.10630860	0.00000000	0.00000000	0.00000000	5.10630860	829.15473985	0.82915474	5.10630860
2E-B2	120,816,000.00	834.26104845	5.10630860	0.00000000	0.00000000	0.00000000	5.10630860	829.15473985	0.82915474	5.10630860
2E-B3	120,816,000.00	834.26104845	5.10630860	0.00000000	0.00000000	0.00000000	5.10630860	829.15473985	0.82915474	5.10630860
2E-B4	120,816,000.00	834.26104845	5.10630860	0.00000000	0.00000000	0.00000000	5.10630860	829.15473985	0.82915474	5.10630860
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	419.69071540	2.56882461	0.00000000	0.00000000	0.00000000	2.56882461	417.12189080	0.41712189	2.56882461
2E-D2	240,158,000.00	419.69071540	2.56882461	0.00000000	0.00000000	0.00000000	2.56882461	417.12189080	0.41712189	2.56882461
2E-D3	240,158,000.00	419.69071540	2.56882461	0.00000000	0.00000000	0.00000000	2.56882461	417.12189080	0.41712189	2.56882461
2E-D4	240,158,000.00	419.69071540	2.56882461	0.00000000	0.00000000	0.00000000	2.56882461	417.12189080	0.41712189	2.56882461
2E-D5	240,158,000.00	419.69071540	2.56882461	0.00000000	0.00000000	0.00000000	2.56882461	417.12189080	0.41712189	2.56882461

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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	917.13052423	2.55315430	0.00000000	0.00000000	0.00000000	2.55315430	914.57736993	0.91457737	2.55315430
2E-F2	241,632,000.00	917.13052423	2.55315430	0.00000000	0.00000000	0.00000000	2.55315430	914.57736993	0.91457737	2.55315430
2E-F3	241,632,000.00	917.13052423	2.55315430	0.00000000	0.00000000	0.00000000	2.55315430	914.57736993	0.91457737	2.55315430
2E-F4	241,632,000.00	917.13052423	2.55315430	0.00000000	0.00000000	0.00000000	2.55315430	914.57736993	0.91457737	2.55315430
2E-F5	241,632,000.00	917.13052423	2.55315430	0.00000000	0.00000000	0.00000000	2.55315430	914.57736993	0.91457737	2.55315430
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 %	6,595,129,149.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,223,637,134.56
1M-1	N/A	N/A	0.85613 %	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	04/26/21 - 05/24/21	29	2.75613 %	19,304,110.51	42,859.29	0.00	0.00	0.00	0.00	42,859.29	0.00	18,628,361.51
1M-AH	N/A	N/A	0.00000 %	1,016,205.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	980,633.21
1M-2B	04/26/21 - 05/24/21	29	2.75613 %	93,986,000.00	208,669.21	0.00	0.00	0.00	0.00	208,669.21	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	04/26/21 - 05/24/21	29	2.75613 %	93,986,000.00	208,669.21	0.00	0.00	0.00	0.00	208,669.21	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	04/26/21 - 05/24/21	29	2.75613 %	207,276,110.51	460,197.70	0.00	0.00	0.00	0.00	460,197.70	0.00	206,600,361.51
1M-2H	N/A	N/A	0.00000 %	10,911,417.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,875,845.21
1B-1	04/26/21 - 05/24/21	29	4.25613 %	78,322,000.00	268,530.83	0.00	0.00	0.00	0.00	268,530.83	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	81,981,763.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	81,973,152.50
1A-I1	04/26/21 - 05/24/21	29	1.80000 %	19,304,110.51	27,990.96	0.00	0.00	0.00	0.00	27,990.96	0.00	18,628,361.51
1A-I2	04/26/21 - 05/24/21	29	1.40000 %	19,304,110.51	21,770.75	0.00	0.00	0.00	0.00	21,770.75	0.00	18,628,361.51
1A-I3	04/26/21 - 05/24/21	29	1.00000 %	19,304,110.51	15,550.53	0.00	0.00	0.00	0.00	15,550.53	0.00	18,628,361.51
1A-I4	04/26/21 - 05/24/21	29	0.60000 %	19,304,110.51	9,330.32	0.00	0.00	0.00	0.00	9,330.32	0.00	18,628,361.51
1B-I1	04/26/21 - 05/24/21	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1B-I2	04/26/21 - 05/24/21	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1B-I3	04/26/21 - 05/24/21	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1B-I4	04/26/21 - 05/24/21	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1C-I1	04/26/21 - 05/24/21	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1C-I2	04/26/21 - 05/24/21	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1C-I3	04/26/21 - 05/24/21	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1C-I4	04/26/21 - 05/24/21	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1E-A1	04/26/21 - 05/24/21	29	0.95613 %	19,304,110.51	14,868.33	0.00	0.00	0.00	0.00	14,868.33	0.00	18,628,361.51
1E-A2	04/26/21 - 05/24/21	29	1.35613 %	19,304,110.51	21,088.54	0.00	0.00	0.00	0.00	21,088.54	0.00	18,628,361.51
1E-A3	04/26/21 - 05/24/21	29	1.75613 %	19,304,110.51	27,308.76	0.00	0.00	0.00	0.00	27,308.76	0.00	18,628,361.51
1E-A4	04/26/21 - 05/24/21	29	2.15613 %	19,304,110.51	33,528.97	0.00	0.00	0.00	0.00	33,528.97	0.00	18,628,361.51
1E-B1	04/26/21 - 05/24/21	29	0.95613 %	93,986,000.00	72,389.51	0.00	0.00	0.00	0.00	72,389.51	0.00	93,986,000.00
1E-B2	04/26/21 - 05/24/21	29	1.35613 %	93,986,000.00	102,673.88	0.00	0.00	0.00	0.00	102,673.88	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06

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Distribution Date: 25-May-2021
07-May-2021 2:13:17 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/26/21 - 05/24/21	29	1.75613 %	93,986,000.00	132,958.26	0.00	0.00	0.00	0.00	132,958.26	0.00	93,986,000.00
1E-B4	04/26/21 - 05/24/21	29	2.15613 %	93,986,000.00	163,242.64	0.00	0.00	0.00	0.00	163,242.64	0.00	93,986,000.00
1E-C1	04/26/21 - 05/24/21	29	0.95613 %	93,986,000.00	72,389.51	0.00	0.00	0.00	0.00	72,389.51	0.00	93,986,000.00
1E-C2	04/26/21 - 05/24/21	29	1.35613 %	93,986,000.00	102,673.88	0.00	0.00	0.00	0.00	102,673.88	0.00	93,986,000.00
1E-C3	04/26/21 - 05/24/21	29	1.75613 %	93,986,000.00	132,958.26	0.00	0.00	0.00	0.00	132,958.26	0.00	93,986,000.00
1E-C4	04/26/21 - 05/24/21	29	2.15613 %	93,986,000.00	163,242.64	0.00	0.00	0.00	0.00	163,242.64	0.00	93,986,000.00
1E-D1	04/26/21 - 05/24/21	29	0.95613 %	113,290,110.51	87,257.84	0.00	0.00	0.00	0.00	87,257.84	0.00	112,614,361.51
1E-D2	04/26/21 - 05/24/21	29	1.35613 %	113,290,110.51	123,762.43	0.00	0.00	0.00	0.00	123,762.43	0.00	112,614,361.51
1E-D3	04/26/21 - 05/24/21	29	1.75613 %	113,290,110.51	160,267.02	0.00	0.00	0.00	0.00	160,267.02	0.00	112,614,361.51
1E-D4	04/26/21 - 05/24/21	29	2.15613 %	113,290,110.51	196,771.61	0.00	0.00	0.00	0.00	196,771.61	0.00	112,614,361.51
1E-D5	04/26/21 - 05/24/21	29	2.75613 %	113,290,110.51	251,528.50	0.00	0.00	0.00	0.00	251,528.50	0.00	112,614,361.51
1E-F1	04/26/21 - 05/24/21	29	0.95613 %	187,972,000.00	144,779.01	0.00	0.00	0.00	0.00	144,779.01	0.00	187,972,000.00
1E-F2	04/26/21 - 05/24/21	29	1.35613 %	187,972,000.00	205,347.77	0.00	0.00	0.00	0.00	205,347.77	0.00	187,972,000.00
1E-F3	04/26/21 - 05/24/21	29	1.75613 %	187,972,000.00	265,916.52	0.00	0.00	0.00	0.00	265,916.52	0.00	187,972,000.00
1E-F4	04/26/21 - 05/24/21	29	2.15613 %	187,972,000.00	326,485.28	0.00	0.00	0.00	0.00	326,485.28	0.00	187,972,000.00
1E-F5	04/26/21 - 05/24/21	29	2.75613 %	187,972,000.00	417,338.41	0.00	0.00	0.00	0.00	417,338.41	0.00	187,972,000.00
1X-1	04/26/21 - 05/24/21	29	1.80000 %	113,290,110.51	164,270.66	0.00	0.00	0.00	0.00	164,270.66	0.00	112,614,361.51
1X-2	04/26/21 - 05/24/21	29	1.40000 %	113,290,110.51	127,766.07	0.00	0.00	0.00	0.00	127,766.07	0.00	112,614,361.51
1X-3	04/26/21 - 05/24/21	29	1.00000 %	113,290,110.51	91,261.48	0.00	0.00	0.00	0.00	91,261.48	0.00	112,614,361.51
1X-4	04/26/21 - 05/24/21	29	0.60000 %	113,290,110.51	54,756.89	0.00	0.00	0.00	0.00	54,756.89	0.00	112,614,361.51
1Y-1	04/26/21 - 05/24/21	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1Y-2	04/26/21 - 05/24/21	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1Y-3	04/26/21 - 05/24/21	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1Y-4	04/26/21 - 05/24/21	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	5,304,471,216.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,951,449,163.32
2M-1	N/A	N/A	0.85613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.90613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	04/26/21 - 05/24/21	29	2.90613 %	100,792,082.83	235,959.22	0.00	0.00	0.00	0.00	235,959.22	0.00	100,175,159.05
2M-BH	N/A	N/A	0.00000 %	5,305,111.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,272,640.59
2M-2C	04/26/21 - 05/24/21	29	2.90613 %	120,816,000.00	282,836.20	0.00	0.00	0.00	0.00	282,836.20	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	04/26/21 - 05/24/21	29	2.90613 %	221,608,082.83	518,795.42	0.00	0.00	0.00	0.00	518,795.42	0.00	220,991,159.05
2M-2H	N/A	N/A	0.00000 %	11,664,166.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,631,695.59
2B-1	04/26/21 - 05/24/21	29	4.55613 %	73,668,000.00	270,377.46	0.00	0.00	0.00	0.00	270,377.46	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 %	77,540,214.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	04/26/21 - 05/24/21	29	1.80000 %	100,792,082.83	146,148.52	0.00	0.00	0.00	0.00	146,148.52	0.00	100,175,159.05
2B-I2	04/26/21 - 05/24/21	29	1.40000 %	100,792,082.83	113,671.07	0.00	0.00	0.00	0.00	113,671.07	0.00	100,175,159.05
2B-I3	04/26/21 - 05/24/21	29	1.00000 %	100,792,082.83	81,193.62	0.00	0.00	0.00	0.00	81,193.62	0.00	100,175,159.05
2B-I4	04/26/21 - 05/24/21	29	0.60000 %	100,792,082.83	48,716.17	0.00	0.00	0.00	0.00	48,716.17	0.00	100,175,159.05
2C-I1	04/26/21 - 05/24/21	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2C-I2	04/26/21 - 05/24/21	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2C-I3	04/26/21 - 05/24/21	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2C-I4	04/26/21 - 05/24/21	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2E-A1	N/A	N/A	1.10613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.50613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.90613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.30613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/26/21 - 05/24/21	29	1.10613 %	100,792,082.83	89,810.70	0.00	0.00	0.00	0.00	89,810.70	0.00	100,175,159.05
2E-B2	04/26/21 - 05/24/21	29	1.50613 %	100,792,082.83	122,288.15	0.00	0.00	0.00	0.00	122,288.15	0.00	100,175,159.05
2E-B3	04/26/21 - 05/24/21	29	1.90613 %	100,792,082.83	154,765.60	0.00	0.00	0.00	0.00	154,765.60	0.00	100,175,159.05
2E-B4	04/26/21 - 05/24/21	29	2.30613 %	100,792,082.83	187,243.05	0.00	0.00	0.00	0.00	187,243.05	0.00	100,175,159.05
2E-C1	04/26/21 - 05/24/21	29	1.10613 %	120,816,000.00	107,653.00	0.00	0.00	0.00	0.00	107,653.00	0.00	120,816,000.00
2E-C2	04/26/21 - 05/24/21	29	1.50613 %	120,816,000.00	146,582.60	0.00	0.00	0.00	0.00	146,582.60	0.00	120,816,000.00
2E-C3	04/26/21 - 05/24/21	29	1.90613 %	120,816,000.00	185,512.20	0.00	0.00	0.00	0.00	185,512.20	0.00	120,816,000.00
2E-C4	04/26/21 - 05/24/21	29	2.30613 %	120,816,000.00	224,441.80	0.00	0.00	0.00	0.00	224,441.80	0.00	120,816,000.00
2E-D1	04/26/21 - 05/24/21	29	1.10613 %	100,792,082.83	89,810.70	0.00	0.00	0.00	0.00	89,810.70	0.00	100,175,159.05
2E-D2	04/26/21 - 05/24/21	29	1.50613 %	100,792,082.83	122,288.15	0.00	0.00	0.00	0.00	122,288.15	0.00	100,175,159.05

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
07-May-2021 2:13:18 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	04/26/21 - 05/24/21	29	1.90613 %	100,792,082.83	154,765.60	0.00	0.00	0.00	0.00	154,765.60	0.00	100,175,159.05
2E-D4	04/26/21 - 05/24/21	29	2.30613 %	100,792,082.83	187,243.05	0.00	0.00	0.00	0.00	187,243.05	0.00	100,175,159.05
2E-D5	04/26/21 - 05/24/21	29	2.90613 %	100,792,082.83	235,959.22	0.00	0.00	0.00	0.00	235,959.22	0.00	100,175,159.05
2E-F1	04/26/21 - 05/24/21	29	1.10613 %	221,608,082.83	197,463.70	0.00	0.00	0.00	0.00	197,463.70	0.00	220,991,159.05
2E-F2	04/26/21 - 05/24/21	29	1.50613 %	221,608,082.83	268,870.75	0.00	0.00	0.00	0.00	268,870.75	0.00	220,991,159.05
2E-F3	04/26/21 - 05/24/21	29	1.90613 %	221,608,082.83	340,277.80	0.00	0.00	0.00	0.00	340,277.80	0.00	220,991,159.05
2E-F4	04/26/21 - 05/24/21	29	2.30613 %	221,608,082.83	411,684.84	0.00	0.00	0.00	0.00	411,684.84	0.00	220,991,159.05
2E-F5	04/26/21 - 05/24/21	29	2.90613 %	221,608,082.83	518,795.42	0.00	0.00	0.00	0.00	518,795.42	0.00	220,991,159.05
2X-1	04/26/21 - 05/24/21	29	1.80000 %	100,792,082.83	146,148.52	0.00	0.00	0.00	0.00	146,148.52	0.00	100,175,159.05
2X-2	04/26/21 - 05/24/21	29	1.40000 %	100,792,082.83	113,671.07	0.00	0.00	0.00	0.00	113,671.07	0.00	100,175,159.05
2X-3	04/26/21 - 05/24/21	29	1.00000 %	100,792,082.83	81,193.62	0.00	0.00	0.00	0.00	81,193.62	0.00	100,175,159.05
2X-4	04/26/21 - 05/24/21	29	0.60000 %	100,792,082.83	48,716.17	0.00	0.00	0.00	0.00	48,716.17	0.00	100,175,159.05
2Y-1	04/26/21 - 05/24/21	29	1.80000 %	221,608,082.83	321,331.72	0.00	0.00	0.00	0.00	321,331.72	0.00	220,991,159.05
2Y-2	04/26/21 - 05/24/21	29	1.40000 %	221,608,082.83	249,924.67	0.00	0.00	0.00	0.00	249,924.67	0.00	220,991,159.05
2Y-3	04/26/21 - 05/24/21	29	1.00000 %	221,608,082.83	178,517.62	0.00	0.00	0.00	0.00	178,517.62	0.00	220,991,159.05
2Y-4	04/26/21 - 05/24/21	29	0.60000 %	221,608,082.83	107,110.57	0.00	0.00	0.00	0.00	107,110.57	0.00	220,991,159.05
Totals					13,530,974.76	0.00	0.00	0.00	0.00	13,530,974.76	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-May-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	415.77238641	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	392.35265980
1M-1	156,644,000.00	0.85613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	2.75613 %	205.39346828	0.45601781	0.00000000	0.00000000	0.00000000	0.00000000	0.45601781	0.00000000	198.20357830
1M-AH	4,947,606.00	0.00000 %	205.39346908	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	198.20357765
1M-2B	93,986,000.00	2.75613 %	1000.00000000	2.22021588	0.00000000	0.00000000	0.00000000	0.00000000	2.22021588	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	2.75613 %	1000.00000000	2.22021588	0.00000000	0.00000000	0.00000000	0.00000000	2.22021588	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	2.75613 %	735.13115609	1.63214982	0.00000000	0.00000000	0.00000000	0.00000000	1.63214982	0.00000000	732.73452610
1M-2H	14,842,818.00	0.00000 %	735.13115636	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	732.73452588
1B-1	78,322,000.00	4.25613 %	1000.00000000	3.42854919	0.00000000	0.00000000	0.00000000	0.00000000	3.42854919	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	994.38522734	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.28077657
1A-I1	0.00	1.80000 %	205.39346828	0.29782053	0.00000000	0.00000000	0.00000000	0.00000000	0.29782053	0.00000000	198.20357830
1A-I2	0.00	1.40000 %	205.39346828	0.23163822	0.00000000	0.00000000	0.00000000	0.00000000	0.23163822	0.00000000	198.20357830
1A-I3	0.00	1.00000 %	205.39346828	0.16545581	0.00000000	0.00000000	0.00000000	0.00000000	0.16545581	0.00000000	198.20357830
1A-I4	0.00	0.60000 %	205.39346828	0.09927351	0.00000000	0.00000000	0.00000000	0.00000000	0.09927351	0.00000000	198.20357830
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	0.95613 %	205.39346828	0.15819728	0.00000000	0.00000000	0.00000000	0.00000000	0.15819728	0.00000000	198.20357830
1E-A2	93,986,000.00	1.35613 %	205.39346828	0.22437959	0.00000000	0.00000000	0.00000000	0.00000000	0.22437959	0.00000000	198.20357830
1E-A3	93,986,000.00	1.75613 %	205.39346828	0.29056200	0.00000000	0.00000000	0.00000000	0.00000000	0.29056200	0.00000000	198.20357830

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Connecticut Avenue Securities

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Series 2017-C06



Distribution Date: 25-May-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.15613 %	205.39346828	0.35674430	0.00000000	0.00000000	0.00000000	0.00000000	0.35674430	0.00000000	198.20357830
1E-B1	93,986,000.00	0.95613 %	1000.00000000	0.77021588	0.00000000	0.00000000	0.00000000	0.00000000	0.77021588	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.35613 %	1000.00000000	1.09243802	0.00000000	0.00000000	0.00000000	0.00000000	1.09243802	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.75613 %	1000.00000000	1.41466027	0.00000000	0.00000000	0.00000000	0.00000000	1.41466027	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.15613 %	1000.00000000	1.73688251	0.00000000	0.00000000	0.00000000	0.00000000	1.73688251	0.00000000	1000.00000000
1E-C1	93,986,000.00	0.95613 %	1000.00000000	0.77021588	0.00000000	0.00000000	0.00000000	0.00000000	0.77021588	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.35613 %	1000.00000000	1.09243802	0.00000000	0.00000000	0.00000000	0.00000000	1.09243802	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.75613 %	1000.00000000	1.41466027	0.00000000	0.00000000	0.00000000	0.00000000	1.41466027	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.15613 %	1000.00000000	1.73688251	0.00000000	0.00000000	0.00000000	0.00000000	1.73688251	0.00000000	1000.00000000
1E-D1	187,972,000.00	0.95613 %	602.69673414	0.46420658	0.00000000	0.00000000	0.00000000	0.00000000	0.46420658	0.00000000	599.10178915
1E-D2	187,972,000.00	1.35613 %	602.69673414	0.65840886	0.00000000	0.00000000	0.00000000	0.00000000	0.65840886	0.00000000	599.10178915
1E-D3	187,972,000.00	1.75613 %	602.69673414	0.85261113	0.00000000	0.00000000	0.00000000	0.00000000	0.85261113	0.00000000	599.10178915
1E-D4	187,972,000.00	2.15613 %	602.69673414	1.04681341	0.00000000	0.00000000	0.00000000	0.00000000	1.04681341	0.00000000	599.10178915
1E-D5	187,972,000.00	2.75613 %	602.69673414	1.33811685	0.00000000	0.00000000	0.00000000	0.00000000	1.33811685	0.00000000	599.10178915
1E-F1	187,972,000.00	0.95613 %	1000.00000000	0.77021583	0.00000000	0.00000000	0.00000000	0.00000000	0.77021583	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.35613 %	1000.00000000	1.09243808	0.00000000	0.00000000	0.00000000	0.00000000	1.09243808	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.75613 %	1000.00000000	1.41466027	0.00000000	0.00000000	0.00000000	0.00000000	1.41466027	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.15613 %	1000.00000000	1.73688251	0.00000000	0.00000000	0.00000000	0.00000000	1.73688251	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.75613 %	1000.00000000	2.22021583	0.00000000	0.00000000	0.00000000	0.00000000	2.22021583	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	602.69673414	0.87391026	0.00000000	0.00000000	0.00000000	0.00000000	0.87391026	0.00000000	599.10178915
1X-2	0.00	1.40000 %	602.69673414	0.67970799	0.00000000	0.00000000	0.00000000	0.00000000	0.67970799	0.00000000	599.10178915
1X-3	0.00	1.00000 %	602.69673414	0.48550571	0.00000000	0.00000000	0.00000000	0.00000000	0.48550571	0.00000000	599.10178915
1X-4	0.00	0.60000 %	602.69673414	0.29130344	0.00000000	0.00000000	0.00000000	0.00000000	0.29130344	0.00000000	599.10178915
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	357.20311142	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	333.43060503
2M-1	117,869,000.00	0.85613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.90613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.90613 %	834.26104845	1.95304612	0.00000000	0.00000000	0.00000000	0.00000000	1.95304612	0.00000000	829.15473985
2M-BH	6,359,055.00	0.0000 %	834.26104822	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	829.15473919
2M-2C	120,816,000.00	2.90613 %	1000.00000000	2.34104920	0.00000000	0.00000000	0.00000000	0.00000000	2.34104920	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.90613 %	613.91702125	1.43720994	0.00000000	0.00000000	0.00000000	0.00000000	1.43720994	0.00000000	612.20796803
2M-2H	19,000,250.00	0.0000 %	613.89544295	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	612.18644965
2B-1	73,668,000.00	4.55613 %	1000.00000000	3.67021583	0.00000000	0.00000000	0.00000000	0.00000000	3.67021583	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	999.92842253	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	834.26104845	1.20967852	0.00000000	0.00000000	0.00000000	0.00000000	1.20967852	0.00000000	829.15473985
2B-I2	0.00	1.40000 %	834.26104845	0.94086106	0.00000000	0.00000000	0.00000000	0.00000000	0.94086106	0.00000000	829.15473985
2B-I3	0.00	1.00000 %	834.26104845	0.67204360	0.00000000	0.00000000	0.00000000	0.00000000	0.67204360	0.00000000	829.15473985
2B-I4	0.00	0.60000 %	834.26104845	0.40322615	0.00000000	0.00000000	0.00000000	0.00000000	0.40322615	0.00000000	829.15473985
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.10613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	119,342,000.00	1.50613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	119,342,000.00	1.90613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	119,342,000.00	2.30613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	120,816,000.00	1.10613 %	834.26104845	0.74336760	0.00000000	0.00000000	0.00000000	0.00000000	0.74336760	0.00000000	829.15473985

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.50613 %	834.26104845	1.01218506	0.00000000	0.00000000	0.00000000	0.00000000	1.01218506	0.00000000	829.15473985
2E-B3	120,816,000.00	1.90613 %	834.26104845	1.28100252	0.00000000	0.00000000	0.00000000	0.00000000	1.28100252	0.00000000	829.15473985
2E-B4	120,816,000.00	2.30613 %	834.26104845	1.54981997	0.00000000	0.00000000	0.00000000	0.00000000	1.54981997	0.00000000	829.15473985
2E-C1	120,816,000.00	1.10613 %	1000.00000000	0.89104920	0.00000000	0.00000000	0.00000000	0.00000000	0.89104920	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.50613 %	1000.00000000	1.21327142	0.00000000	0.00000000	0.00000000	0.00000000	1.21327142	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.90613 %	1000.00000000	1.53549364	0.00000000	0.00000000	0.00000000	0.00000000	1.53549364	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.30613 %	1000.00000000	1.85771587	0.00000000	0.00000000	0.00000000	0.00000000	1.85771587	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.10613 %	419.69071540	0.37396506	0.00000000	0.00000000	0.00000000	0.00000000	0.37396506	0.00000000	417.12189080
2E-D2	240,158,000.00	1.50613 %	419.69071540	0.50919874	0.00000000	0.00000000	0.00000000	0.00000000	0.50919874	0.00000000	417.12189080
2E-D3	240,158,000.00	1.90613 %	419.69071540	0.64443242	0.00000000	0.00000000	0.00000000	0.00000000	0.64443242	0.00000000	417.12189080
2E-D4	240,158,000.00	2.30613 %	419.69071540	0.77966609	0.00000000	0.00000000	0.00000000	0.00000000	0.77966609	0.00000000	417.12189080
2E-D5	240,158,000.00	2.90613 %	419.69071540	0.98251659	0.00000000	0.00000000	0.00000000	0.00000000	0.98251659	0.00000000	417.12189080
2E-F1	241,632,000.00	1.10613 %	917.13052423	0.81720840	0.00000000	0.00000000	0.00000000	0.00000000	0.81720840	0.00000000	914.57736993
2E-F2	241,632,000.00	1.50613 %	917.13052423	1.11272824	0.00000000	0.00000000	0.00000000	0.00000000	1.11272824	0.00000000	914.57736993
2E-F3	241,632,000.00	1.90613 %	917.13052423	1.40824808	0.00000000	0.00000000	0.00000000	0.00000000	1.40824808	0.00000000	914.57736993
2E-F4	241,632,000.00	2.30613 %	917.13052423	1.70376788	0.00000000	0.00000000	0.00000000	0.00000000	1.70376788	0.00000000	914.57736993
2E-F5	241,632,000.00	2.90613 %	917.13052423	2.14704766	0.00000000	0.00000000	0.00000000	0.00000000	2.14704766	0.00000000	914.57736993
2X-1	0.00	1.80000 %	419.69071540	0.60855154	0.00000000	0.00000000	0.00000000	0.00000000	0.60855154	0.00000000	417.12189080
2X-2	0.00	1.40000 %	419.69071540	0.47331786	0.00000000	0.00000000	0.00000000	0.00000000	0.47331786	0.00000000	417.12189080
2X-3	0.00	1.00000 %	419.69071540	0.33808418	0.00000000	0.00000000	0.00000000	0.00000000	0.33808418	0.00000000	417.12189080
2X-4	0.00	0.60000 %	419.69071540	0.20285050	0.00000000	0.00000000	0.00000000	0.00000000	0.20285050	0.00000000	417.12189080
2Y-1	0.00	1.80000 %	917.13052423	1.32983926	0.00000000	0.00000000	0.00000000	0.00000000	1.32983926	0.00000000	914.57736993
2Y-2	0.00	1.40000 %	917.13052423	1.03431942	0.00000000	0.00000000	0.00000000	0.00000000	1.03431942	0.00000000	914.57736993
2Y-3	0.00	1.00000 %	917.13052423	0.73879958	0.00000000	0.00000000	0.00000000	0.00000000	0.73879958	0.00000000	914.57736993
2Y-4	0.00	0.60000 %	917.13052423	0.44327974	0.00000000	0.00000000	0.00000000	0.00000000	0.44327974	0.00000000	914.57736993

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,664,834.26
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	164,906.59
Total Deposits	2,829,740.85
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,810,574.19
Total Withdrawals (Pool Distribution Amount)	2,829,740.85
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	0.106130%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	372,211,948.27
Total Principal Reduction Cumulative	9,883,403,237.21
Scheduled Principal Current	12,972,397.36
Scheduled Principal Cumulative	956,543,485.83
Unscheduled Principal Current	359,230,939.50
Unscheduled Principal Cumulative	8,926,388,231.88
Senior Reduction Amount	371,492,015.12
Subordinate Reduction Amount	711,321.74
Calculated Tranche Write-Down Amount	8,611.41
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	4,810.41
Recovery Principal on Previously Liquidated Loan Current	8,611.41
Recovery Principal on Previously Liquidated Loan Cumulative	36,175.58
Group 2	
Total Principal Reduction Current	353,497,930.61
Total Principal Reduction Cumulative	10,169,821,520.59
Scheduled Principal Current	9,519,292.12
Scheduled Principal Cumulative	835,420,200.01
Unscheduled Principal Current	344,152,156.49
Unscheduled Principal Cumulative	9,334,571,858.53
Senior Reduction Amount	353,022,053.53
Subordinate Reduction Amount	649,395.08
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	5,550.53
Modification Loss Amount	35,741.91
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	35029
Period Reference Pool Removal Loan Count	1551
Period Ending Loan Count	33478
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	6,605,531,167.45
Period PIF Loan Count Current	1551
PIF Loan Count Cumulative	35767
Period PIF Loan UPB Current	353,041,164.16
PIF Loan UPB Cumulative	8,617,123,979.67
Period Partial Prepayment Amount	7,268,803.48
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	99
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,113,096.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	2,559,326.44
Total Active Modified Loan Count	276
Total Active Modified Loan UPB	62,719,627.92
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	29910
Period Reference Pool Removal Loan Count	1564
Period Ending Loan Count	28346
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	5,339,331,515.69
Period PIF Loan Count Current	1560
PIF Loan Count Cumulative	38000
Period PIF Loan UPB Current	341,098,688.61
PIF Loan UPB Cumulative	9,131,254,356.14
Period Partial Prepayment Amount	3,275,582.70
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	14,861,730.45
Credit Event Amount Current	536,273.70
Credit Event Amount Cumulative	10,997,802.74
Total Active Modified Loan Count	498
Total Active Modified Loan UPB	116,187,944.71
Structural Reporting	
Group 1	
Senior Percentage	94.516652%
Subordinate Percentage	5.483348%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	93.178116%
Subordinate Percentage	6.821884%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	167,967.47

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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 %	5.480000 %	5.780000 %
1M-1	0.00	0.00	2.800000 %	5.480000 %	5.780000 %
1M-1H	0.00	0.00	2.800000 %	5.480000 %	5.780000 %
1M-2A	0.00	0.00	2.200000 %	5.190000 %	5.480000 %
1M-2B	0.00	0.00	1.600000 %	3.770000 %	3.990000 %
1M-2C	0.00	0.00	1.000000 %	2.360000 %	2.490000 %
1M-2	0.00	0.00	1.000000 %	2.360000 %	2.490000 %
1M-2H	0.00	0.00	1.000000 %	2.360000 %	2.490000 %
1B-1	0.00	0.00	0.500000 %	1.170000 %	1.240000 %
1B-1H	0.00	0.00	0.500000 %	1.170000 %	1.240000 %
1B-2H	8,611.41	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	6.820000 %	7.260000 %
2M-1	0.00	0.00	3.450000 %	6.820000 %	7.260000 %
2M-1H	0.00	0.00	3.450000 %	6.820000 %	7.260000 %
2M-2A	0.00	0.00	2.640000 %	6.820000 %	7.260000 %
2M-2B	0.00	0.00	1.820000 %	4.960000 %	5.290000 %
2M-2C	0.00	0.00	1.000000 %	2.720000 %	2.900000 %
2M-2	0.00	0.00	1.000000 %	2.720000 %	2.900000 %
2M-2H	0.00	0.00	1.000000 %	2.720000 %	2.900000 %
2B-1	0.00	0.00	0.500000 %	1.360000 %	1.450000 %
2B-1H	0.00	0.00	0.500000 %	1.360000 %	1.450000 %
2B-2H	0.00	5,550.53	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	486	97,746,270.87	0.786102 %	0.818312 %
60 Days	210	42,697,175.56	0.339674 %	0.357452 %
90 Days	185	38,960,272.12	0.299237 %	0.326168 %
120 Days	186	37,483,648.32	0.300854 %	0.313806 %
150 Days	166	35,490,108.65	0.268504 %	0.297116 %
180+ Days	2220	530,897,626.76	3.590839 %	4.444569 %
Totals	3453	783,275,102.28	5.585210 %	6.557422 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	218	43,949,400.41	0.651174 %	0.665342 %
60 Days	90	19,242,442.24	0.268833 %	0.291308 %
90 Days	99	23,294,690.75	0.295717 %	0.352654 %
120 Days	76	15,817,449.26	0.227015 %	0.239458 %
150 Days	75	17,063,676.37	0.224028 %	0.258324 %
180+ Days	1040	255,218,674.84	3.106518 %	3.863712 %
Totals	1598	374,586,333.87	4.773284 %	5.670798 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	268	53,796,870.46	0.945460 %	1.007558 %
60 Days	120	23,454,733.32	0.423340 %	0.439282 %
90 Days	86	15,665,581.37	0.303394 %	0.293400 %
120 Days	110	21,666,199.06	0.388062 %	0.405785 %
150 Days	91	18,426,432.28	0.321033 %	0.345107 %
180+ Days	1180	275,678,951.92	4.162845 %	5.163174 %
Totals	1855	408,688,768.41	6.544133 %	7.654306 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	30	7,898,672.01	4,810.41	0.060902
Group 2	268	65,684,027.37	35,741.91	0.054415

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043747774	199,590.07	8.11	0.004063
Group 1	0043750423	274,061.09	266.61	0.097281
Group 1	0043750574	468,919.38	490.70	0.104645
Group 1	0043762430	235,678.78	76.43	0.032430
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	180,389.36	60.09	0.033311
Group 1	0043765536	246,156.75	76.92	0.031248
Group 1	0043766893	474,212.13	253.99	0.053560
Group 1	0043773899	198,005.92	32.37	0.016348
Group 1	0043774094	184,715.50	318.61	0.172487
Group 1	0043775080	213,759.53	151.52	0.070883
Group 1	0043780989	87,592.55	72.26	0.082496
Group 1	0043781034	120,670.69	62.75	0.052001
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,197.02	133.20	0.066534
Group 1	0043792022	609,630.60	583.22	0.095668
Group 1	0043793126	164,246.23	51.17	0.031154
Group 1	0043793300	232,309.25	120.99	0.052081
Group 1	0043793312	471,253.42	315.51	0.066951
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043794510	264,059.36	61.35	0.023233
Group 1	0043797152	111,909.12	35.12	0.031383
Group 1	0043797346	363,581.02	75.75	0.020834
Group 1	0043798911	90,362.42	94.13	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043801646	129,865.86	94.69	0.072914
Group 1	0043802890	286,781.17	153.85	0.053647
Group 1	0043806483	86,668.72	71.50	0.082498
Group 1	0043807625	353,829.73	430.69	0.121722
Group 1	0043808863	142,583.94	6.01	0.004215
Group 1	0043809028	391,548.45	448.65	0.114584
Group 2	0043810281	372,596.98	254.06	0.068186
Group 2	0043810574	327,594.65	136.50	0.041667
Group 2	0043810627	406,521.57	143.13	0.035208
Group 2	0043810652	307,829.23	3.24	0.001053
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	58,813.78	30.19	0.051332
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812212	201,534.14	27.32	0.013556
Group 2	0043812860	103,919.25	1.50	0.001443
Group 2	0043813782	125,834.69	139.54	0.110892
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043814490	319,282.14	59.53	0.018645
Group 2	0043814648	66,704.89	48.39	0.072543
Group 2	0043814923	318,248.55	23.29	0.007318
Group 2	0043815407	313,571.35	97.99	0.031250
Group 2	0043815617	280,331.14	260.47	0.092915
Group 2	0043816083	233,777.44	108.41	0.046373
Group 2	0043816866	103,954.09	108.29	0.104171
Group 2	0043816926	276,416.24	107.22	0.038789
Group 2	0043817320	298,602.38	331.81	0.111121
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818399	218,986.85	205.98	0.094060
Group 2	0043818443	34,140.06	18.48	0.054130
Group 2	0043818584	181,697.17	92.79	0.051068

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043818673	174,276.22	18.15	0.010415
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	256,804.65	137.74	0.053636
Group 2	0043819360	118,164.19	135.40	0.114586
Group 2	0043819757	190,474.43	169.12	0.088789
Group 2	0043820331	160,192.27	83.43	0.052081
Group 2	0043820337	158,832.70	69.74	0.043908
Group 2	0043820601	138,593.45	93.15	0.067211
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	229,232.23	165.55	0.072219
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	334,150.33	61.97	0.018546
Group 2	0043822741	154,518.04	43.48	0.028139
Group 2	0043823119	330,762.74	467.37	0.141301
Group 2	0043823305	313,268.99	125.81	0.040160
Group 2	0043823409	240,461.84	154.24	0.064143
Group 2	0043823412	258,347.16	113.30	0.043856
Group 2	0043823460	339,361.26	176.75	0.052083
Group 2	0043823780	133,783.63	13.27	0.009919
Group 2	0043824039	158,408.10	198.01	0.125000
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	135,427.82	84.64	0.062498
Group 2	0043825279	228,066.19	23.87	0.010466
Group 2	0043825287	349,448.68	83.48	0.023889
Group 2	0043825485	124,217.93	15.76	0.012687
Group 2	0043825510	209,926.46	87.47	0.041667
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	215,638.20	50.03	0.023201
Group 2	0043826271	335,179.31	92.47	0.027588
Group 2	0043826301	203,163.72	52.94	0.026058

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826576	231,377.13	143.74	0.062124
Group 2	0043826648	96,679.72	100.11	0.103548
Group 2	0043827209	465,171.79	136.92	0.029434
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	244,168.68	45.50	0.018635
Group 2	0043827520	207,712.74	76.21	0.036690
Group 2	0043827637	273,071.09	28.44	0.010415
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	132,491.25	55.20	0.041663
Group 2	0043828742	333,827.08	114.02	0.034155
Group 2	0043828910	421,327.21	312.51	0.074173
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	152,421.53	26.53	0.017406
Group 2	0043830309	121,063.57	65.83	0.054376
Group 2	0043830477	276,085.11	402.81	0.145901
Group 2	0043830677	89,526.18	46.63	0.052085
Group 2	0043830697	408,152.95	179.43	0.043961
Group 2	0043831199	219,348.38	140.93	0.064249
Group 2	0043831210	222,838.86	21.33	0.009572
Group 2	0043831472	212,733.75	198.42	0.093272
Group 2	0043831606	358,995.22	93.65	0.026087
Group 2	0043832066	158,353.52	96.75	0.061097
Group 2	0043832276	342,343.61	392.27	0.114584
Group 2	0043832303	225,041.75	140.65	0.062500
Group 2	0043832345	402,729.30	419.51	0.104167
Group 2	0043832701	216,671.21	157.99	0.072917
Group 2	0043832708	235,358.36	98.07	0.041668
Group 2	0043833586	167,809.80	108.89	0.064889
Group 2	0043833611	85,792.49	44.68	0.052079
Group 2	0043833703	285,895.73	131.42	0.045968
Group 2	0043834118	138,307.26	57.07	0.041263
Group 2	0043834160	124,736.55	27.25	0.021846
Group 2	0043834183	203,092.79	169.24	0.083331

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834864	200,216.98	148.68	0.074259
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	289,805.71	120.64	0.041628
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	305,751.46	191.09	0.062498
Group 2	0043835927	345,565.09	180.63	0.052271
Group 2	0043836074	78,796.63	117.03	0.148522
Group 2	0043836090	69,603.33	44.56	0.064020
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	134,485.27	112.07	0.083333
Group 2	0043837118	134,708.59	64.17	0.047636
Group 2	0043837138	145,476.46	194.19	0.133486
Group 2	0043837149	208,280.64	109.66	0.052650
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837815	265,536.11	221.28	0.083333
Group 2	0043837876	179,639.11	5.99	0.003334
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	335,060.30	313.32	0.093512
Group 2	0043838945	196,312.09	254.00	0.129386
Group 2	0043839538	240,252.73	175.18	0.072915
Group 2	0043839771	299,194.06	85.53	0.028587
Group 2	0043840171	361,535.32	150.08	0.041512
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	304,545.11	222.06	0.072915
Group 2	0043840843	183,636.00	151.61	0.082560
Group 2	0043840986	307,361.60	384.20	0.124999
Group 2	0043841064	114,180.71	53.95	0.047250
Group 2	0043841361	363,216.60	50.95	0.014027
Group 2	0043841424	376,416.15	94.74	0.025169
Group 2	0043841923	142,974.35	89.36	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841961	141,817.38	103.41	0.072918
Group 2	0043841995	112,696.19	15.91	0.014118
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	398,580.20	41.52	0.010417
Group 2	0043842682	282,769.67	117.82	0.041666
Group 2	0043842691	300,353.93	157.89	0.052568
Group 2	0043842714	138,600.68	115.50	0.083333
Group 2	0043842734	278,121.39	155.59	0.055943
Group 2	0043842784	251,738.13	377.86	0.150100
Group 2	0043842906	205,371.15	278.11	0.135418
Group 2	0043843236	111,103.53	40.62	0.036560
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	229,808.02	158.82	0.069110
Group 2	0043843470	192,169.29	90.47	0.047078
Group 2	0043843491	163,803.69	18.15	0.011080
Group 2	0043843495	266,278.73	4.77	0.001791
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844350	341,209.83	284.34	0.083333
Group 2	0043844351	377,439.68	471.80	0.125000
Group 2	0043844621	371,635.19	270.98	0.072916
Group 2	0043844664	140,106.36	38.10	0.027194
Group 2	0043844687	128,373.84	96.66	0.075296
Group 2	0043844880	359,957.72	262.47	0.072917
Group 2	0043844901	304,688.44	144.49	0.047422
Group 2	0043844996	195,101.76	212.62	0.108979
Group 2	0043845034	244,195.49	298.41	0.122201
Group 2	0043845163	230,537.95	39.39	0.017086
Group 2	0043845191	379,822.39	514.34	0.135416
Group 2	0043845340	253,839.54	80.83	0.031843
Group 2	0043845908	581,181.76	31.75	0.005463
Group 2	0043846042	241,791.84	49.88	0.020629
Group 2	0043846554	114,614.77	4.45	0.003883
Group 2	0043846610	324,149.15	202.59	0.062499
Group 2	0043846764	418,854.87	34.05	0.008129

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846856	102,955.44	18.43	0.017901
Group 2	0043846913	186,462.89	40.63	0.021790
Group 2	0043846973	309,496.52	150.45	0.048611
Group 2	0043847345	168,453.87	80.82	0.047978
Group 2	0043847434	205,949.79	93.11	0.045210
Group 2	0043848445	242,185.48	75.68	0.031249
Group 2	0043848608	410,146.64	185.14	0.045140
Group 2	0043848927	189,635.70	47.04	0.024805
Group 2	0043848946	295,673.75	215.60	0.072918
Group 2	0043849270	237,386.73	54.25	0.022853
Group 2	0043849330	215,585.70	44.91	0.020832
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	150,558.28	45.74	0.030380
Group 2	0043849854	169,901.29	166.86	0.098210
Group 2	0043849984	57,382.69	13.99	0.024380
Group 2	0043849990	194,149.31	17.13	0.008823
Group 2	0043850625	149,421.22	108.95	0.072915
Group 2	0043850738	152,126.11	79.23	0.052082
Group 2	0043850765	293,749.02	152.73	0.051993
Group 2	0043851263	401,168.86	113.08	0.028188
Group 2	0043851792	106,967.43	78.75	0.073621
Group 2	0043852465	108,684.85	67.46	0.062069
Group 2	0043852701	244,474.85	178.26	0.072915
Group 2	0043853072	365,887.78	250.87	0.068565
Group 2	0043853250	141,806.41	206.80	0.145833
Group 2	0043853380	341,764.83	42.40	0.012406
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	407,315.16	155.67	0.038219
Group 2	0043854633	252,213.28	78.82	0.031251
Group 2	0043855005	294,689.29	32.21	0.010930
Group 2	0043855199	322,471.64	167.95	0.052082
Group 2	0043855514	63,992.12	33.33	0.052085
Group 2	0043855655	180,248.01	40.40	0.022414
Group 2	0043855733	143,136.20	54.64	0.038173

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855776	293,416.72	244.51	0.083332
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	417,025.62	263.21	0.063116
Group 2	0043856910	356,035.46	114.20	0.032075
Group 2	0043857123	245,634.48	25.59	0.010418
Group 2	0043857612	126,429.90	144.87	0.114585
Group 2	0043858295	173,565.87	23.64	0.013620
Group 2	0043858379	252,618.74	258.29	0.102245
Group 2	0043858827	157,562.85	65.65	0.041666
Group 2	0043859262	300,003.58	4.67	0.001557
Group 2	0043859413	355,207.47	191.26	0.053845
Group 2	0043860139	329,488.46	314.22	0.095366
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	167,467.38	93.72	0.055963
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	394,393.85	201.12	0.050995
Group 2	0043861739	352,922.09	58.06	0.016451
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862125	315,972.88	203.03	0.064256
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	230,638.65	240.25	0.104167
Group 2	0043862332	176,747.10	184.11	0.104166
Group 2	0043862402	159,767.83	86.12	0.053903
Group 2	0043862745	288,861.59	196.13	0.067898
Group 2	0043863009	398,140.14	165.89	0.041666
Group 2	0043863219	406,461.67	465.74	0.114584
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	532,169.60	128.52	0.024150
Group 2	0043863569	244,462.27	88.76	0.036308
Group 2	0043864325	47,112.52	20.53	0.043577
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043864646	326,793.80	136.16	0.041665
Group 2	0043865091	174,738.66	145.62	0.083336

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Connecticut Avenue Securities

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043865251	111,875.01	9.53	0.008518
Group 2	0043865301	282,619.58	174.57	0.061769
Group 2	0043865594	149,785.83	62.41	0.041666
Group 2	0043865894	100,069.39	50.61	0.050575
Group 2	0043866196	115,587.13	25.66	0.022200
Group 2	0043866415	248,915.49	257.21	0.103332
Group 2	0043866686	213,248.39	111.07	0.052085
Group 2	0043867128	362,240.23	150.93	0.041666
Group 2	0043867274	378,457.97	118.27	0.031250
Group 2	0043868265	139,664.56	145.48	0.104164
Group 2	0043868595	185,459.98	243.62	0.131360
Group 2	0043868873	220,128.61	91.72	0.041667
Group 2	0043869417	146,447.21	76.27	0.052080
Group 2	0043870369	235,432.25	18.89	0.008024
Group 2	0043870820	357,743.25	74.53	0.020833
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871300	401,788.89	140.70	0.035018
Group 2	0043871515	269,200.80	196.29	0.072916
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	88,812.58	42.70	0.048079
Group 2	0043872136	143,706.13	82.82	0.057632
Group 2	0043872770	67,698.44	105.78	0.156252
Group 2	0043872834	602,647.37	439.43	0.072917
Group 2	0043873126	206,200.64	150.35	0.072914
Group 2	0043873145	88,893.93	37.62	0.042320
Group 2	0043873365	182,337.08	89.01	0.048816
Group 2	0043873542	336,037.30	126.21	0.037558
Group 2	0043874656	384,328.08	184.49	0.048003
Group 2	0043874891	199,951.32	73.64	0.036829
Group 2	0043874901	308,784.60	292.81	0.094827
Group 2	0043875350	279,164.40	87.24	0.031250
Group 2	0043875397	119,861.19	56.76	0.047355
Group 2	0043875453	384,499.19	640.83	0.166666
Group 2	0043875511	390,892.51	244.31	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043876004	161,206.13	92.81	0.057572
Group 2	0043876485	336,010.46	175.01	0.052085

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	536,273.70	(149,874.67)	(27.947)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043811848	141,918.33	(11,010.35)	(7.758)
0043849338	149,918.65	(95,870.54)	(63.948)
0043870336	34,512.70	1,860.80	5.392
0043872893	209,924.02	(44,854.58)	(21.367)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,639,571.70	(15,031.92)	81,220.23	4.954

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043780618	93,354.75	1.77	24,833.29	26.601
0043795378	107,097.41	8,607.87	56,113.31	52.395
0043806937	190,963.35	1.77	(3,169.37)	(1.660)
0043818105	80,915.32	(13,680.50)	2,296.97	2.839
0043818702	414,351.83	(9,990.75)	5,428.71	1.310
0043832277	387,247.82	1.77	24,576.39	6.346
0043870841	365,641.22	26.15	(28,859.07)	(7.893)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
84	13,557,129.18	303,552.06	2.239

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043765027	58,833.71	16,851.37	28.642
0043765090	77,028.97	16,869.77	21.901
0043773268	258,768.31	43,201.92	16.695
0043775162	164,527.69	61,336.31	37.280
0043780618	93,354.75	24,833.29	26.601
0043780901	93,911.13	2,829.85	3.013
0043785067	51,411.83	17,842.64	34.705
0043785720	104,145.84	6,503.21	6.244
0043792192	86,209.79	37,130.43	43.070
0043795378	107,097.41	56,113.31	52.395
0043795728	91,391.47	10,311.67	11.283
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043803566	145,823.61	(5,939.51)	(4.073)
0043806687	152,162.34	64,238.12	42.217

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043806937	190,963.35	(3,169.37)	(1.660)
0043810171	131,109.15	314.45	0.240
0043811262	195,074.13	(28,937.01)	(14.834)
0043811848	141,918.33	(11,010.35)	(7.758)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552
0043816865	101,708.79	5,310.29	5.221
0043818105	80,915.32	2,296.97	2.839
0043818201	107,383.96	2,472.40	2.302
0043818702	414,351.83	5,428.71	1.310
0043819112	200,019.79	96,622.79	48.307
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043828711	152,028.65	32,205.23	21.184
0043829382	399,655.56	(38,190.26)	(9.556)
0043829607	298,382.23	(13,747.14)	(4.607)
0043832277	387,247.82	24,576.39	6.346
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	2,432.17	1.149

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043838337	231,374.80	5,419.21	2.342
0043838933	365,080.44	(31,457.21)	(8.617)
0043844709	106,120.43	3,716.89	3.503
0043845254	181,908.35	4,116.72	2.263
0043846356	250,484.43	(73,414.63)	(29.309)
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,933.61)	(7.546)
0043848554	302,025.92	2,840.93	0.941
0043848707	295,482.86	(2,007.21)	(0.679)
0043848996	178,541.99	14,728.80	8.249
0043849338	149,918.65	(95,870.54)	(63.948)
0043851226	104,043.59	12,679.42	12.187
0043854079	154,005.35	2,623.59	1.704
0043855231	107,436.24	6,294.15	5.858
0043855235	116,303.15	20,763.39	17.853
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043862978	87,852.36	(1,397.87)	(1.591)
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043865707	383,506.53	13,303.46	3.469
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,321.72	0.849
0043869608	74,917.39	4,085.38	5.453
0043870336	34,512.70	1,860.80	5.392
0043870841	365,641.22	(28,859.07)	(7.893)
0043872601	122,196.42	5,468.57	4.475

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043872893	209,924.02	(44,854.58)	(21.367)
0043876076	252,993.82	3,210.54	1.269
0043876272	174,521.22	(55,572.03)	(31.843)
0043876321	161,099.73	(24,688.01)	(15.325)

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	391,415.51	8,611.41	0.000 %	0	0.00	0.00	0.000 %	3	391,415.51	8,611.41	0.000 %
Group 2	8	1,784,429.89	(173,518.00)	(0.003 %)	0	0.00	0.00	0.000 %	8	1,784,429.89	(173,518.00)	(0.003 %)
Total	11	2,175,845.40	(164,906.59)	(0.001 %)	0	0.00	0.00	0.000 %	11	2,175,845.40	(164,906.59)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043780618	96,000.00	4.500 %	DE	72.00	360	93,354.75	02/28/2021	1.77	24,833.29
Group 1	0043795378	112,000.00	3.625 %	OK	78.00	360	107,097.41	03/31/2021	8,607.87	56,113.31
Group 1	0043806937	199,000.00	4.625 %	LA	80.00	360	190,963.35	01/31/2021	1.77	(3,169.37)
Group 2	0043811848	146,000.00	5.375 %	NC	96.00	360	141,918.33	04/30/2021	(11,010.35)	(11,010.35)
Group 2	0043818105	83,000.00	4.500 %	NC	90.00	360	80,915.32	03/31/2021	(13,680.50)	2,296.97
Group 2	0043818702	417,000.00	4.875 %	GA	97.00	360	414,351.83	11/30/2020	(9,990.75)	5,428.71
Group 2	0043832277	391,000.00	5.250 %	CA	95.00	360	387,247.82	11/30/2020	1.77	24,576.39
Group 2	0043849338	152,000.00	4.375 %	OR	95.00	360	149,918.65	04/30/2021	(95,870.54)	(95,870.54)
Group 2	0043870336	36,000.00	4.625 %	TX	97.00	360	34,512.70	04/30/2021	1,860.80	1,860.80
Group 2	0043870841	372,000.00	4.375 %	TX	95.00	360	365,641.22	02/29/2020	26.15	(28,859.07)
Group 2	0043872893	214,000.00	4.375 %	NC	95.00	360	209,924.02	04/30/2021	(44,854.58)	(44,854.58)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



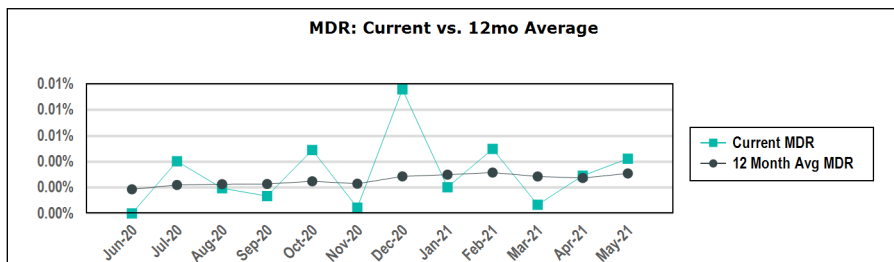
Distribution Date: 25-May-2021
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Realized Loss Report - Collateral

Summary

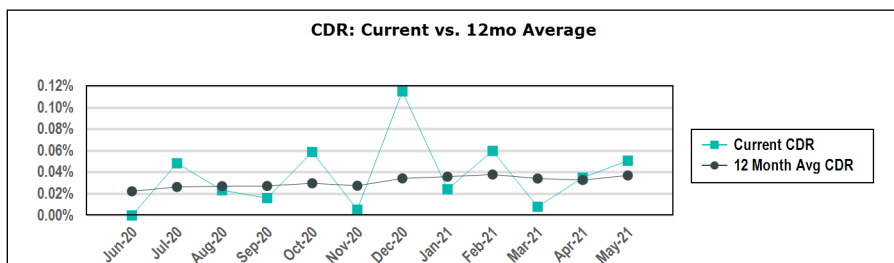
MDR

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



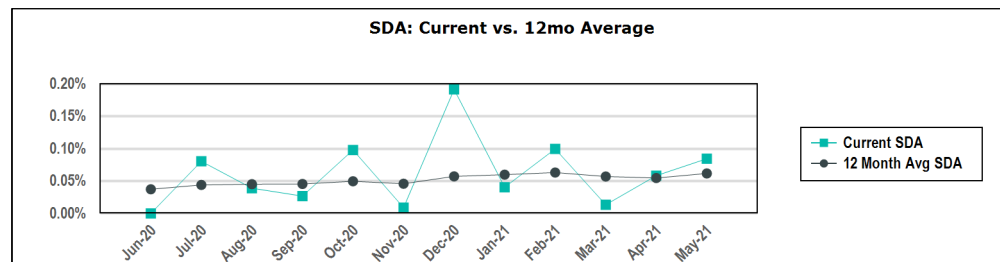
CDR

Current Month 0.051 %
3 Month Average 0.031 %
12 Month Average 0.037 %



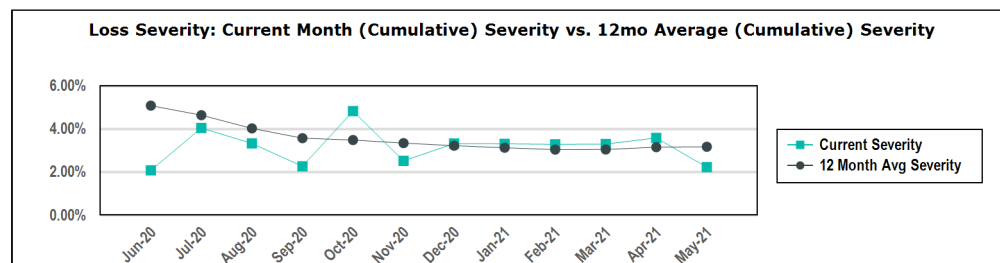
SDA

Current Month 0.085 %
3 Month Average 0.052 %
12 Month Average 0.062 %



Loss Severity

Current Month (Cumulative) 2.239 %
3 Month Average (Cumulative) 3.049 %
12 Month Average (Cumulative) 3.187 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



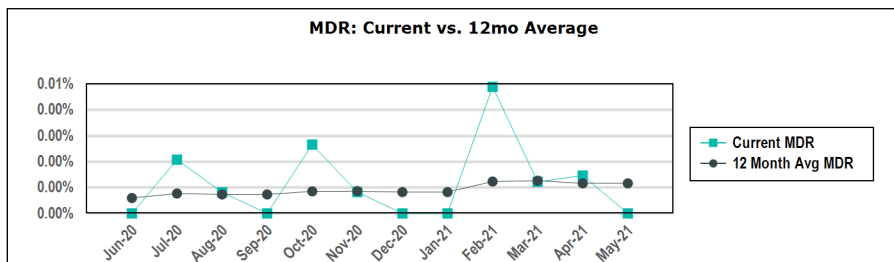
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Realized Loss Report - Collateral

Group 1

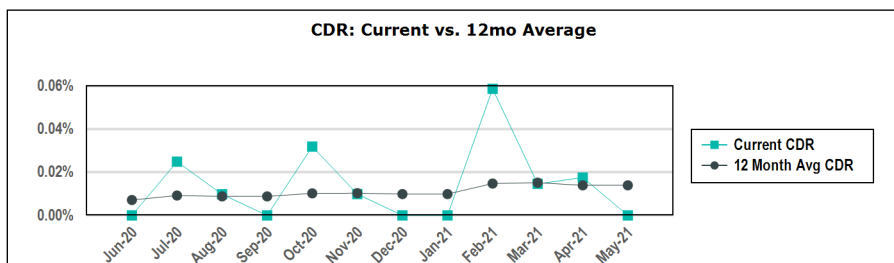
MDR

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



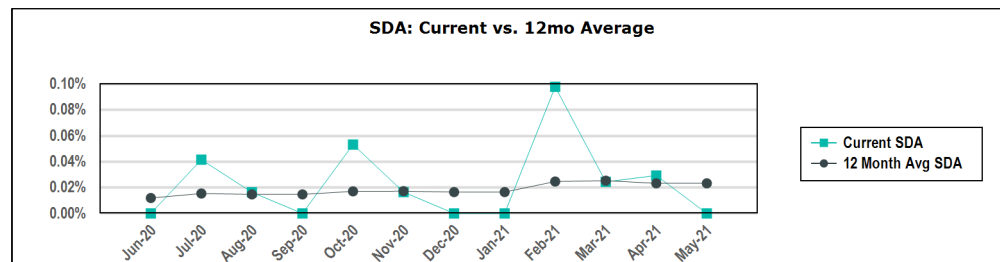
CDR

Current Month 0.000 %
3 Month Average 0.011 %
12 Month Average 0.014 %



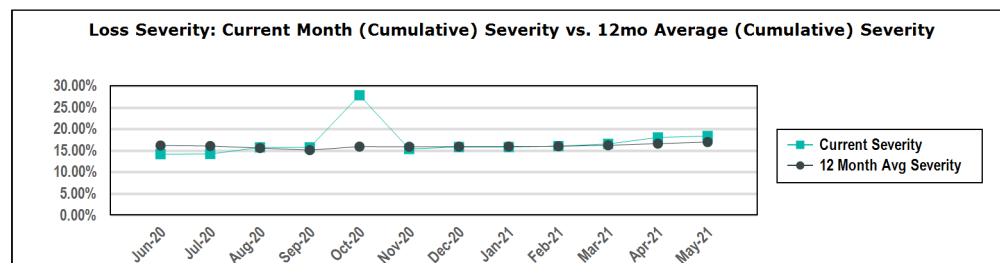
SDA

Current Month 0.000 %
3 Month Average 0.018 %
12 Month Average 0.023 %



Loss Severity

Current Month (Cumulative) 18.424 %
3 Month Average (Cumulative) 17.702 %
12 Month Average (Cumulative) 17.022 %



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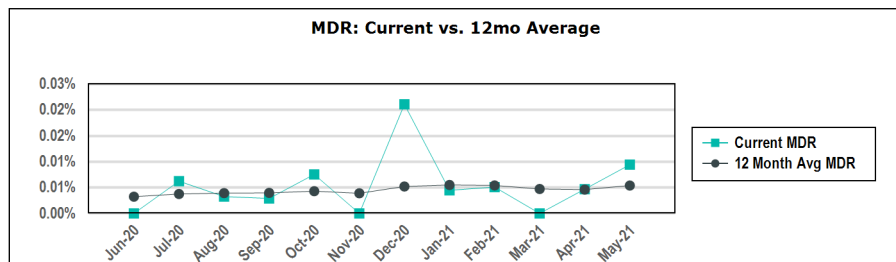
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Realized Loss Report - Collateral

Group 2

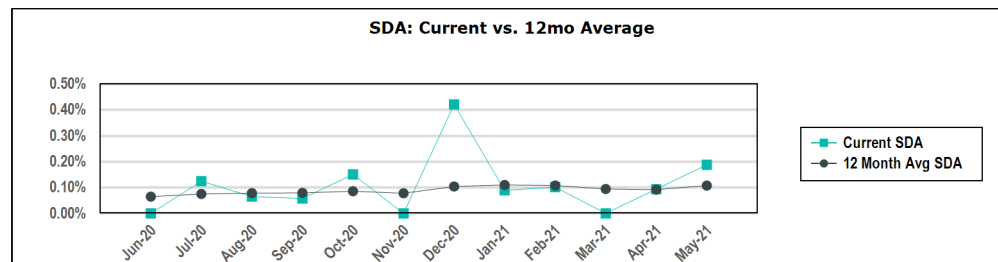
MDR

Current Month 0.009 %
3 Month Average 0.005 %
12 Month Average 0.005 %



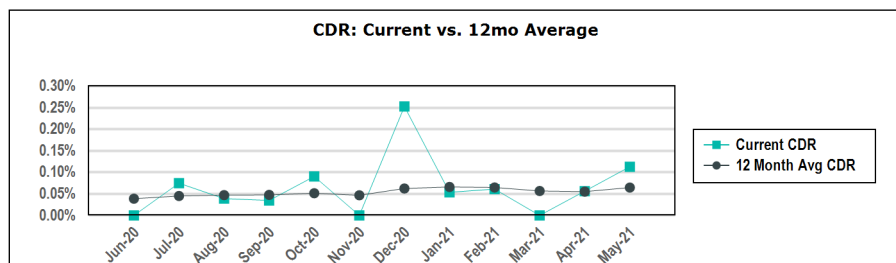
SDA

Current Month 0.188 %
3 Month Average 0.094 %
12 Month Average 0.108 %



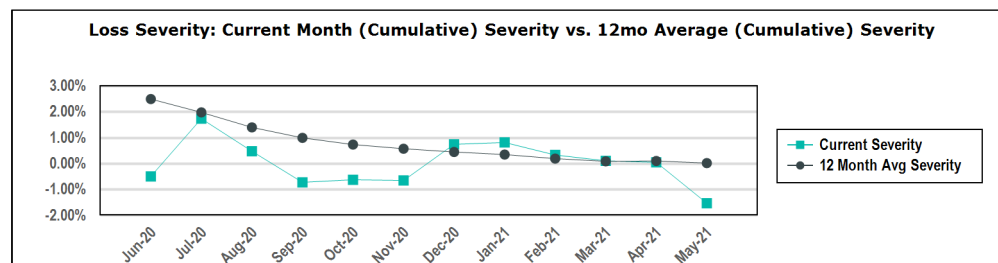
CDR

Current Month 0.113 %
3 Month Average 0.056 %
12 Month Average 0.065 %



Loss Severity

Current Month (Cumulative) (1.527) %
3 Month Average (Cumulative) (0.454) %
12 Month Average (Cumulative) 0.024 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	5.560 %
3 Month Average	4.823 %
12 Month Average	4.554 %

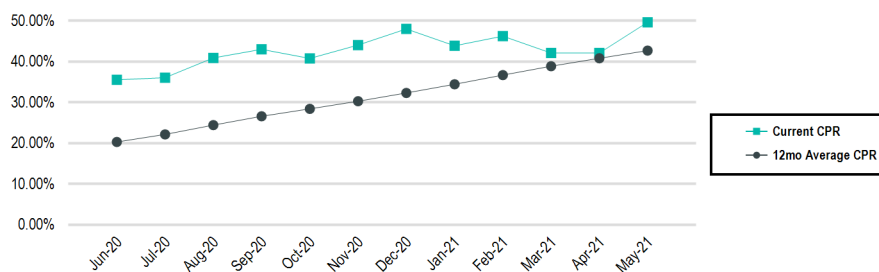
CPR

Current Month	49.664 %
3 Month Average	44.637 %
12 Month Average	42.712 %

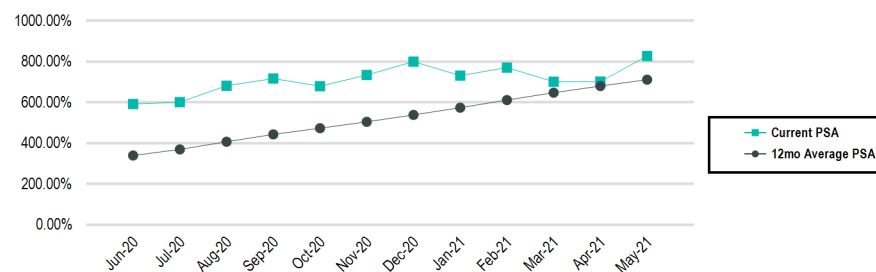
PSA

Current Month	827.734 %
3 Month Average	743.945 %
12 Month Average	711.861 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	5.158 %
3 Month Average	4.603 %
12 Month Average	4.168 %

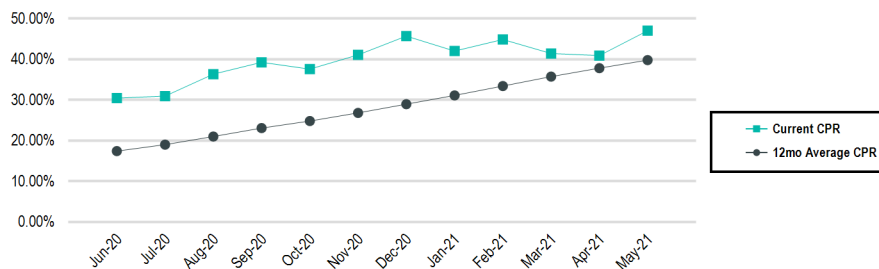
CPR

Current Month	47.032 %
3 Month Average	43.130 %
12 Month Average	39.814 %

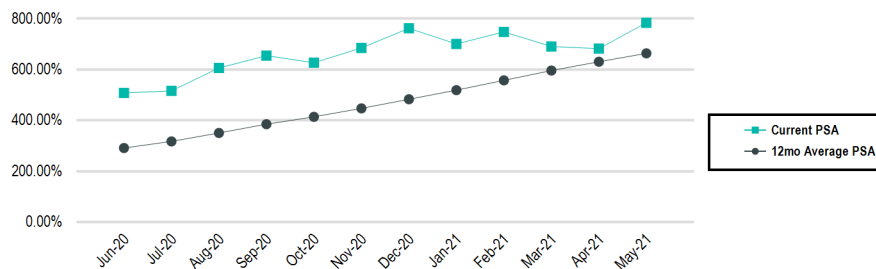
PSA

Current Month	783.872 %
3 Month Average	718.842 %
12 Month Average	663.568 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

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Prepayment Rates

Group 2

SMM

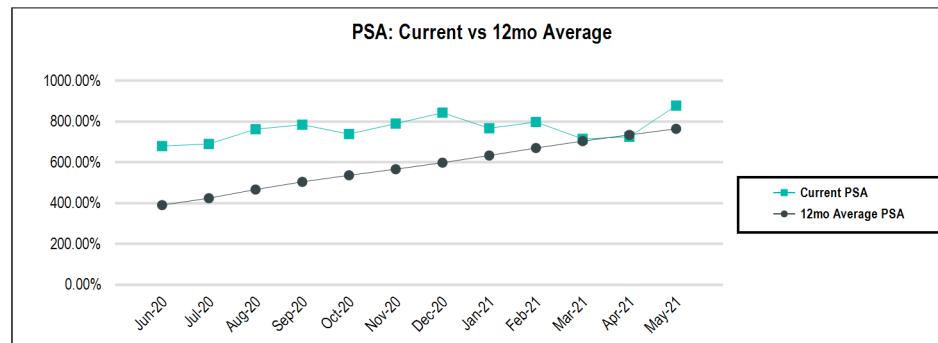
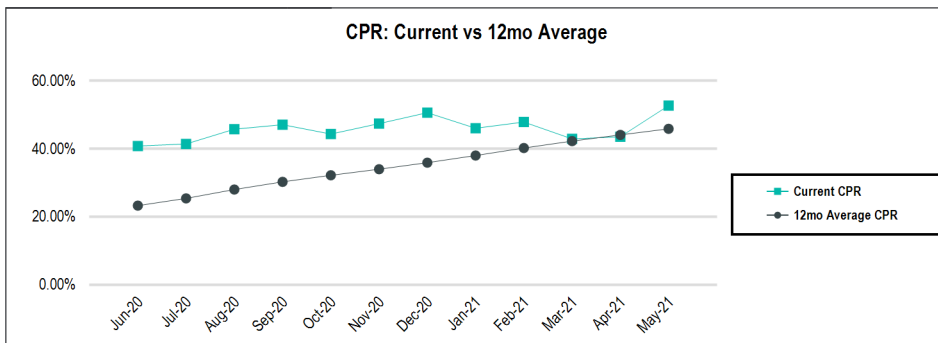
Current Month	6.052 %
3 Month Average	5.092 %
12 Month Average	5.005 %

CPR

Current Month	52.726 %
3 Month Average	46.411 %
12 Month Average	45.901 %

PSA

Current Month	878.759 %
3 Month Average	773.519 %
12 Month Average	765.024 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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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.