

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

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

10-Dec-2019 10:22:12 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		11/29/2019	0.00000 %	12,061,715,842.47	0.00	241,894,958.83	0.00	11,819,820,883.64	241,894,958.83	0.00
1M-1	30711XQS6	12/24/2019	2.45800 %	17,963,966.39	38,022.73	9,151,948.36	0.00	8,812,018.02	9,189,971.09	0.00
1M-1H		11/29/2019	0.00000 %	945,577.76	0.00	481,735.42	0.00	463,842.34	481,735.42	0.00
1M-2A	30711XQT4	12/24/2019	4.35800 %	93,986,000.00	352,703.35	0.00	0.00	93,986,000.00	352,703.35	0.00
1M-AH		11/29/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2B	30711XQU1	12/24/2019	4.35800 %	93,986,000.00	352,703.35	0.00	0.00	93,986,000.00	352,703.35	0.00
1M-BH		11/29/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	12/24/2019	4.35800 %	93,986,000.00	352,703.35	0.00	0.00	93,986,000.00	352,703.35	0.00
1M-CH		11/29/2019	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	12/24/2019	4.35800 %	281,958,000.00	1,058,110.05	0.00	0.00	281,958,000.00	1,058,110.05	0.00
1M-2H		11/29/2019	0.00000 %	14,842,818.00	0.00	0.00	0.00	14,842,818.00	0.00	0.00
1B-1	30711XQW7	12/24/2019	5.85800 %	78,322,000.00	395,086.63	0.00	0.00	78,322,000.00	395,086.63	0.00
1B-1H		11/29/2019	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		11/29/2019	0.00000 %	82,310,731.33	0.00	0.00	6,320.26	82,304,411.07	0.00	140,260.93
1A-I1	30711XQZ0	12/24/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1A-I2	30711XRB2	12/24/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1A-I3	30711XRD8	12/24/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1A-I4	30711XRF3	12/24/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1B-I1	30711XRH9	12/24/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1B-I2	30711XRK2	12/24/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1B-I3	30711XRM8	12/24/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1B-I4	30711XRP1	12/24/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1C-I1	30711XRR7	12/24/2019	1.80000 %	0.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00
1C-I2	30711XRT3	12/24/2019	1.40000 %	0.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00
1C-I3	30711XRV8	12/24/2019	1.00000 %	0.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00
1C-I4	30711XRX4	12/24/2019	0.60000 %	0.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00
1E-A1	30711XQY3	12/24/2019	2.55800 %	93,986,000.00	207,025.05	0.00	0.00	93,986,000.00	207,025.05	0.00
1E-A2	30711XRA4	12/24/2019	2.95800 %	93,986,000.00	239,398.01	0.00	0.00	93,986,000.00	239,398.01	0.00
1E-A3	30711XRC0	12/24/2019	3.35800 %	93,986,000.00	271,770.96	0.00	0.00	93,986,000.00	271,770.96	0.00
1E-A4	30711XRE6	12/24/2019	3.75800 %	93,986,000.00	304,143.92	0.00	0.00	93,986,000.00	304,143.92	0.00
1E-B1	30711XRG1	12/24/2019	2.55800 %	93,986,000.00	207,025.05	0.00	0.00	93,986,000.00	207,025.05	0.00
1E-B2	30711XRJ5	12/24/2019	2.95800 %	93,986,000.00	239,398.01	0.00	0.00	93,986,000.00	239,398.01	0.00
1E-B3	30711XRL0	12/24/2019	3.35800 %	93,986,000.00	271,770.96	0.00	0.00	93,986,000.00	271,770.96	0.00
1E-B4	30711XRN6	12/24/2019	3.75800 %	93,986,000.00	304,143.92	0.00	0.00	93,986,000.00	304,143.92	0.00
1E-C1	30711XRQ9	12/24/2019	2.55800 %	93,986,000.00	207,025.05	0.00	0.00	93,986,000.00	207,025.05	0.00
1E-C2	30711XRS5	12/24/2019	2.95800 %	93,986,000.00	239,398.01	0.00	0.00	93,986,000.00	239,398.01	0.00
1E-C3	30711XRU0	12/24/2019	3.35800 %	93,986,000.00	271,770.96	0.00	0.00	93,986,000.00	271,770.96	0.00
1E-C4	30711XRW6	12/24/2019	3.75800 %	93,986,000.00	304,143.92	0.00	0.00	93,986,000.00	304,143.92	0.00
1E-D1	30711XRY2	12/24/2019	2.55800 %	187,972,000.00	414,050.10	0.00	0.00	187,972,000.00	414,050.10	0.00
1E-D2	30711XRZ9	12/24/2019	2.95800 %	187,972,000.00	478,796.01	0.00	0.00	187,972,000.00	478,796.01	0.00
1E-D3	30711XSA3	12/24/2019	3.35800 %	187,972,000.00	543,541.92	0.00	0.00	187,972,000.00	543,541.92	0.00
1E-D4	30711XSB1	12/24/2019	3.75800 %	187,972,000.00	608,287.83	0.00	0.00	187,972,000.00	608,287.83	0.00
1E-D5	30711XSC9	12/24/2019	4.35800 %	187,972,000.00	705,406.70	0.00	0.00	187,972,000.00	705,406.70	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XSD7	12/24/2019	2.55800 %	187,972,000.00	414,050.10	0.00	0.00	187,972,000.00	414,050.10	0.00
1E-F2	30711XSE5	12/24/2019	2.95800 %	187,972,000.00	478,796.01	0.00	0.00	187,972,000.00	478,796.01	0.00
1E-F3	30711XSF2	12/24/2019	3.35800 %	187,972,000.00	543,541.92	0.00	0.00	187,972,000.00	543,541.92	0.00
1E-F4	30711XSG0	12/24/2019	3.75800 %	187,972,000.00	608,287.83	0.00	0.00	187,972,000.00	608,287.83	0.00
1E-F5	30711XSH8	12/24/2019	4.35800 %	187,972,000.00	705,406.70	0.00	0.00	187,972,000.00	705,406.70	0.00
1X-1	30711XSJ4	12/24/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1X-2	30711XSK1	12/24/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1X-3	30711XSL9	12/24/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1X-4	30711XSM7	12/24/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
1Y-1	30711XSN5	12/24/2019	1.80000 %	0.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00
1Y-2	30711XSP0	12/24/2019	1.40000 %	0.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00
1Y-3	30711XSQ8	12/24/2019	1.00000 %	0.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00
1Y-4	30711XSR6	12/24/2019	0.60000 %	0.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00
2A-H		11/29/2019	0.00000 %	11,136,965,218.48	0.00	313,094,134.65	0.00	10,823,871,083.82	313,094,134.65	0.00
2M-1	30711XSS4	12/24/2019	2.45800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/29/2019	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	12/24/2019	4.50800 %	110,131,655.16	427,518.85	14,004,311.80	0.00	96,127,343.36	14,431,830.65	0.00
2M-AH		11/29/2019	0.00000 %	5,797,309.21	0.00	737,184.29	0.00	5,060,124.92	737,184.29	0.00
2M-2B	30711XSU9	12/24/2019	4.50800 %	120,816,000.00	468,994.29	0.00	0.00	120,816,000.00	468,994.29	0.00
2M-BH		11/29/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	12/24/2019	4.50800 %	120,816,000.00	468,994.29	0.00	0.00	120,816,000.00	468,994.29	0.00
2M-CH		11/29/2019	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	12/24/2019	4.50800 %	351,763,655.16	1,365,507.42	14,004,311.80	0.00	337,759,343.36	15,369,819.22	0.00
2M-2H		11/29/2019	0.00000 %	18,515,419.21	0.00	737,184.29	0.00	17,778,234.92	737,184.29	0.00
2B-1	30711XSW5	12/24/2019	6.15800 %	73,668,000.00	390,640.94	0.00	0.00	73,668,000.00	390,640.94	0.00
2B-1H		11/29/2019	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		11/29/2019	0.00000 %	77,503,340.96	0.00	0.00	46,430.79	77,456,910.17	0.00	88,854.83
2A-I1	30711XSZ8	12/24/2019	1.80000 %	0.00	170,704.07	0.00	0.00	0.00	170,704.07	0.00
2A-I2	30711XTB0	12/24/2019	1.40000 %	0.00	132,769.83	0.00	0.00	0.00	132,769.83	0.00
2A-I3	30711XTD6	12/24/2019	1.00000 %	0.00	94,835.59	0.00	0.00	0.00	94,835.59	0.00
2A-I4	30711XTF1	12/24/2019	0.60000 %	0.00	56,901.36	0.00	0.00	0.00	56,901.36	0.00
2B-I1	30711XTH7	12/24/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2B-I2	30711XTK0	12/24/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2B-I3	30711XTM6	12/24/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2B-I4	30711XTP9	12/24/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2C-I1	30711XTR5	12/24/2019	1.80000 %	0.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00
2C-I2	30711XTT1	12/24/2019	1.40000 %	0.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00
2C-I3	30711XTV6	12/24/2019	1.00000 %	0.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00
2C-I4	30711XTX2	12/24/2019	0.60000 %	0.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00
2E-A1	30711XSY1	12/24/2019	2.70800 %	110,131,655.16	256,814.78	14,004,311.80	0.00	96,127,343.36	14,261,126.58	0.00
2E-A2	30711XTA2	12/24/2019	3.10800 %	110,131,655.16	294,749.02	14,004,311.80	0.00	96,127,343.36	14,299,060.82	0.00
2E-A3	30711XTC8	12/24/2019	3.50800 %	110,131,655.16	332,683.26	14,004,311.80	0.00	96,127,343.36	14,336,995.06	0.00
2E-A4	30711XTE4	12/24/2019	3.90800 %	110,131,655.16	370,617.49	14,004,311.80	0.00	96,127,343.36	14,374,929.29	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
2E-B1	30711XTG9	12/24/2019	2.70800 %	120,816,000.00	281,729.49	0.00	0.00	120,816,000.00	281,729.49	0.00
2E-B2	30711XTJ3	12/24/2019	3.10800 %	120,816,000.00	323,343.89	0.00	0.00	120,816,000.00	323,343.89	0.00
2E-B3	30711XTL8	12/24/2019	3.50800 %	120,816,000.00	364,958.29	0.00	0.00	120,816,000.00	364,958.29	0.00
2E-B4	30711XTN4	12/24/2019	3.90800 %	120,816,000.00	406,572.69	0.00	0.00	120,816,000.00	406,572.69	0.00
2E-C1	30711XTQ7	12/24/2019	2.70800 %	120,816,000.00	281,729.49	0.00	0.00	120,816,000.00	281,729.49	0.00
2E-C2	30711XTS3	12/24/2019	3.10800 %	120,816,000.00	323,343.89	0.00	0.00	120,816,000.00	323,343.89	0.00
2E-C3	30711XTU8	12/24/2019	3.50800 %	120,816,000.00	364,958.29	0.00	0.00	120,816,000.00	364,958.29	0.00
2E-C4	30711XTW4	12/24/2019	3.90800 %	120,816,000.00	406,572.69	0.00	0.00	120,816,000.00	406,572.69	0.00
2E-D1	30711XTY0	12/24/2019	2.70800 %	230,947,655.16	538,544.27	14,004,311.80	0.00	216,943,343.36	14,542,856.07	0.00
2E-D2	30711XTZ7	12/24/2019	3.10800 %	230,947,655.16	618,092.91	14,004,311.80	0.00	216,943,343.36	14,622,404.71	0.00
2E-D3	30711XUA0	12/24/2019	3.50800 %	230,947,655.16	697,641.54	14,004,311.80	0.00	216,943,343.36	14,701,953.34	0.00
2E-D4	30711XUB8	12/24/2019	3.90800 %	230,947,655.16	777,190.18	14,004,311.80	0.00	216,943,343.36	14,781,501.98	0.00
2E-D5	30711XUC6	12/24/2019	4.50800 %	230,947,655.16	896,513.14	14,004,311.80	0.00	216,943,343.36	14,900,824.94	0.00
2E-F1	30711XUD4	12/24/2019	2.70800 %	241,632,000.00	563,458.98	0.00	0.00	241,632,000.00	563,458.98	0.00
2E-F2	30711XUE2	12/24/2019	3.10800 %	241,632,000.00	646,687.78	0.00	0.00	241,632,000.00	646,687.78	0.00
2E-F3	30711XUF9	12/24/2019	3.50800 %	241,632,000.00	729,916.58	0.00	0.00	241,632,000.00	729,916.58	0.00
2E-F4	30711XUG7	12/24/2019	3.90800 %	241,632,000.00	813,145.38	0.00	0.00	241,632,000.00	813,145.38	0.00
2E-F5	30711XUH5	12/24/2019	4.50800 %	241,632,000.00	937,988.58	0.00	0.00	241,632,000.00	937,988.58	0.00
2X-1	30711XUJ1	12/24/2019	1.80000 %	0.00	357,968.87	0.00	0.00	0.00	357,968.87	0.00
2X-2	30711XUK8	12/24/2019	1.40000 %	0.00	278,420.23	0.00	0.00	0.00	278,420.23	0.00
2X-3	30711XUL6	12/24/2019	1.00000 %	0.00	198,871.59	0.00	0.00	0.00	198,871.59	0.00
2X-4	30711XUM4	12/24/2019	0.60000 %	0.00	119,322.96	0.00	0.00	0.00	119,322.96	0.00
2Y-1	30711XUN2	12/24/2019	1.80000 %	0.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00
2Y-2	30711XUP7	12/24/2019	1.40000 %	0.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00
2Y-3	30711XUQ5	12/24/2019	1.00000 %	0.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00
2Y-4	30711XUR3	12/24/2019	0.60000 %	0.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00
Totals				31,649,059,795.57	31,592,030.76	720,144,575.64	52,751.05	30,928,862,468.86	751,736,606.40	229,115.76

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	12,061,715,842.47	21,338,697.09	220,556,261.74	0.00	0.00	241,894,958.83	11,819,820,883.64	0.74514919	241,894,958.83
1M-1	156,644,000.00	17,963,966.39	807,499.81	8,344,448.55	0.00	0.00	9,151,948.36	8,812,018.02	0.05625506	9,151,948.36
1M-1H	8,245,344.00	945,577.76	42,504.75	439,230.67	0.00	0.00	481,735.42	463,842.34	0.05625506	481,735.42
1M-2A	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-AH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	281,958,000.00	0.00	0.00	0.00	0.00	0.00	281,958,000.00	1.00000000	0.00
1M-2H	14,842,818.00	14,842,818.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00	1.00000000	0.00
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,310,731.33	0.00	0.00	0.00	6,320.26	6,320.26	82,304,411.07	0.99829873	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-A4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-D5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	11,136,965,218.48	18,592,008.36	294,502,126.29	0.00	0.00	313,094,134.65	10,823,871,083.82	0.72887952	313,094,134.65
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	110,131,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	96,127,343.36	0.80547790	14,004,311.80
2M-AH	6,282,140.00	5,797,309.21	43,855.56	693,328.73	0.00	0.00	737,184.29	5,060,124.92	0.80547790	737,184.29
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	351,763,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	337,759,343.36	0.93568884	14,004,311.80
2M-2H	19,000,250.00	18,515,419.21	43,855.56	693,328.73	0.00	0.00	737,184.29	17,778,234.92	0.93568426	737,184.29
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	77,503,340.96	0.00	0.00	0.00	46,430.79	46,430.79	77,456,910.17	0.99885416	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	110,131,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	96,127,343.36	0.80547790	14,004,311.80
2E-A2	119,342,000.00	110,131,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	96,127,343.36	0.80547790	14,004,311.80
2E-A3	119,342,000.00	110,131,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	96,127,343.36	0.80547790	14,004,311.80
2E-A4	119,342,000.00	110,131,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	96,127,343.36	0.80547790	14,004,311.80
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	230,947,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	216,943,343.36	0.90333590	14,004,311.80
2E-D2	240,158,000.00	230,947,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	216,943,343.36	0.90333590	14,004,311.80
2E-D3	240,158,000.00	230,947,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	216,943,343.36	0.90333590	14,004,311.80
2E-D4	240,158,000.00	230,947,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	216,943,343.36	0.90333590	14,004,311.80
2E-D5	240,158,000.00	230,947,655.16	833,125.35	13,171,186.45	0.00	0.00	14,004,311.80	216,943,343.36	0.90333590	14,004,311.80
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	31,649,059,795.57	50,032,799.98	670,111,775.66	0.00	52,751.05	720,197,326.69	30,928,862,468.86	0.78231083	720,144,575.64

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Series 2017-C06**

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

10-Dec-2019 10:22:12 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	760.39881347	1.34524144	13.90438325	0.00000000	0.00000000	15.24962469	745.14918878	0.74514919	15.24962469
1M-1	156,644,000.00	114.68020729	5.15499994	53.27014472	0.00000000	0.00000000	58.42514466	56.25506256	0.05625506	58.42514466
1M-1H	8,245,344.00	114.68020740	5.15500020	53.27014494	0.00000000	0.00000000	58.42514515	56.25506225	0.05625506	58.42514515
1M-2A	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	4,947,606.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	281,958,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	14,842,818.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	998.37538719	0.00000000	0.00000000	0.00000000	0.07666062	0.07666062	998.29872657	0.99829873	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	187,972,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	14,850,014,032.00	749.96327912	1.25198591	19.83177428	0.00000000	0.00000000	21.08376019	728.87951893	0.72887952	21.08376019
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	922.82394429	6.98099035	110.36505547	0.00000000	0.00000000	117.34604582	805.47789848	0.80547790	117.34604582
2M-AH	6,282,140.00	922.82394375	6.98099055	110.36505554	0.00000000	0.00000000	117.34604609	805.47789766	0.80547790	117.34604609
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	974.48474173	2.30799268	36.48790896	0.00000000	0.00000000	38.79590164	935.68884008	0.93568884	38.79590164
2M-2H	19,000,250.00	974.48292575	2.30815700	36.49050565	0.00000000	0.00000000	38.79866265	935.68426310	0.93568426	38.79866265
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	999.45291609	0.00000000	0.00000000	0.00000000	0.59875339	0.59875339	998.85416270	0.99885416	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	922.82394429	6.98099035	110.36505547	0.00000000	0.00000000	117.34604582	805.47789848	0.80547790	117.34604582
2E-A2	119,342,000.00	922.82394429	6.98099035	110.36505547	0.00000000	0.00000000	117.34604582	805.47789848	0.80547790	117.34604582
2E-A3	119,342,000.00	922.82394429	6.98099035	110.36505547	0.00000000	0.00000000	117.34604582	805.47789848	0.80547790	117.34604582
2E-A4	119,342,000.00	922.82394429	6.98099035	110.36505547	0.00000000	0.00000000	117.34604582	805.47789848	0.80547790	117.34604582
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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www.ctslink.com
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	961.64881103	3.46907182	54.84383801	0.00000000	0.00000000	58.31290983	903.33590120	0.90333590	58.31290983
2E-D2	240,158,000.00	961.64881103	3.46907182	54.84383801	0.00000000	0.00000000	58.31290983	903.33590120	0.90333590	58.31290983
2E-D3	240,158,000.00	961.64881103	3.46907182	54.84383801	0.00000000	0.00000000	58.31290983	903.33590120	0.90333590	58.31290983
2E-D4	240,158,000.00	961.64881103	3.46907182	54.84383801	0.00000000	0.00000000	58.31290983	903.33590120	0.90333590	58.31290983
2E-D5	240,158,000.00	961.64881103	3.46907182	54.84383801	0.00000000	0.00000000	58.31290983	903.33590120	0.90333590	58.31290983
2E-F1	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

**Connecticut Avenue Securities
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Series 2017-C06**

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Securities Administration Services
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Frederick, MD 21701-4747
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	12,061,715,842.47	0.00	0.00	0.00	0.00	0.00	0.00	1,819,820,883.64
1M-1	11/25/19 - 12/25/19	31	2.45800 %	17,963,966.39	38,022.73	0.00	0.00	0.00	38,022.73	0.00	8,812,018.02
1M-1H	N/A	N/A	0.00000 %	945,577.76	0.00	0.00	0.00	0.00	0.00	0.00	463,842.34
1M-2A	11/25/19 - 12/25/19	31	4.35800 %	93,986,000.00	352,703.35	0.00	0.00	0.00	352,703.35	0.00	93,986,000.00
1M-AH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2B	11/25/19 - 12/25/19	31	4.35800 %	93,986,000.00	352,703.35	0.00	0.00	0.00	352,703.35	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	11/25/19 - 12/25/19	31	4.35800 %	93,986,000.00	352,703.35	0.00	0.00	0.00	352,703.35	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	11/25/19 - 12/25/19	31	4.35800 %	281,958,000.00	1,058,110.05	0.00	0.00	0.00	1,058,110.05	0.00	281,958,000.00
1M-2H	N/A	N/A	0.00000 %	14,842,818.00	0.00	0.00	0.00	0.00	0.00	0.00	14,842,818.00
1B-1	11/25/19 - 12/25/19	31	5.85800 %	78,322,000.00	395,086.63	0.00	0.00	0.00	395,086.63	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,310,731.33	0.00	0.00	0.00	0.00	0.00	0.00	82,304,411.07
1A-I1	11/25/19 - 12/25/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1A-I2	11/25/19 - 12/25/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1A-I3	11/25/19 - 12/25/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1A-I4	11/25/19 - 12/25/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1B-I1	11/25/19 - 12/25/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1B-I2	11/25/19 - 12/25/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1B-I3	11/25/19 - 12/25/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1B-I4	11/25/19 - 12/25/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1C-I1	11/25/19 - 12/25/19	31	1.80000 %	93,986,000.00	145,678.30	0.00	0.00	0.00	145,678.30	0.00	93,986,000.00
1C-I2	11/25/19 - 12/25/19	31	1.40000 %	93,986,000.00	113,305.34	0.00	0.00	0.00	113,305.34	0.00	93,986,000.00
1C-I3	11/25/19 - 12/25/19	31	1.00000 %	93,986,000.00	80,932.39	0.00	0.00	0.00	80,932.39	0.00	93,986,000.00
1C-I4	11/25/19 - 12/25/19	31	0.60000 %	93,986,000.00	48,559.43	0.00	0.00	0.00	48,559.43	0.00	93,986,000.00
1E-A1	11/25/19 - 12/25/19	31	2.55800 %	93,986,000.00	207,025.05	0.00	0.00	0.00	207,025.05	0.00	93,986,000.00
1E-A2	11/25/19 - 12/25/19	31	2.95800 %	93,986,000.00	239,398.01	0.00	0.00	0.00	239,398.01	0.00	93,986,000.00
1E-A3	11/25/19 - 12/25/19	31	3.35800 %	93,986,000.00	271,770.96	0.00	0.00	0.00	271,770.96	0.00	93,986,000.00
1E-A4	11/25/19 - 12/25/19	31	3.75800 %	93,986,000.00	304,143.92	0.00	0.00	0.00	304,143.92	0.00	93,986,000.00
1E-B1	11/25/19 - 12/25/19	31	2.55800 %	93,986,000.00	207,025.05	0.00	0.00	0.00	207,025.05	0.00	93,986,000.00
1E-B2	11/25/19 - 12/25/19	31	2.95800 %	93,986,000.00	239,398.01	0.00	0.00	0.00	239,398.01	0.00	93,986,000.00
1E-B3	11/25/19 - 12/25/19	31	3.35800 %	93,986,000.00	271,770.96	0.00	0.00	0.00	271,770.96	0.00	93,986,000.00
1E-B4	11/25/19 - 12/25/19	31	3.75800 %	93,986,000.00	304,143.92	0.00	0.00	0.00	304,143.92	0.00	93,986,000.00
1E-C1	11/25/19 - 12/25/19	31	2.55800 %	93,986,000.00	207,025.05	0.00	0.00	0.00	207,025.05	0.00	93,986,000.00
1E-C2	11/25/19 - 12/25/19	31	2.95800 %	93,986,000.00	239,398.01	0.00	0.00	0.00	239,398.01	0.00	93,986,000.00
1E-C3	11/25/19 - 12/25/19	31	3.35800 %	93,986,000.00	271,770.96	0.00	0.00	0.00	271,770.96	0.00	93,986,000.00
1E-C4	11/25/19 - 12/25/19	31	3.75800 %	93,986,000.00	304,143.92	0.00	0.00	0.00	304,143.92	0.00	93,986,000.00
1E-D1	11/25/19 - 12/25/19	31	2.55800 %	187,972,000.00	414,050.10	0.00	0.00	0.00	414,050.10	0.00	187,972,000.00
1E-D2	11/25/19 - 12/25/19	31	2.95800 %	187,972,000.00	478,796.01	0.00	0.00	0.00	478,796.01	0.00	187,972,000.00
1E-D3	11/25/19 - 12/25/19	31	3.35800 %	187,972,000.00	543,541.92	0.00	0.00	0.00	543,541.92	0.00	187,972,000.00
1E-D4	11/25/19 - 12/25/19	31	3.75800 %	187,972,000.00	608,287.83	0.00	0.00	0.00	608,287.83	0.00	187,972,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	11/25/19 - 12/25/19	31	4.35800 %	187,972,000.00	705,406.70	0.00	0.00	0.00	705,406.70	0.00	187,972,000.00
1E-F1	11/25/19 - 12/25/19	31	2.55800 %	187,972,000.00	414,050.10	0.00	0.00	0.00	414,050.10	0.00	187,972,000.00
1E-F2	11/25/19 - 12/25/19	31	2.95800 %	187,972,000.00	478,796.01	0.00	0.00	0.00	478,796.01	0.00	187,972,000.00
1E-F3	11/25/19 - 12/25/19	31	3.35800 %	187,972,000.00	543,541.92	0.00	0.00	0.00	543,541.92	0.00	187,972,000.00
1E-F4	11/25/19 - 12/25/19	31	3.75800 %	187,972,000.00	608,287.83	0.00	0.00	0.00	608,287.83	0.00	187,972,000.00
1E-F5	11/25/19 - 12/25/19	31	4.35800 %	187,972,000.00	705,406.70	0.00	0.00	0.00	705,406.70	0.00	187,972,000.00
1X-1	11/25/19 - 12/25/19	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1X-2	11/25/19 - 12/25/19	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1X-3	11/25/19 - 12/25/19	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1X-4	11/25/19 - 12/25/19	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
1Y-1	11/25/19 - 12/25/19	31	1.80000 %	187,972,000.00	291,356.60	0.00	0.00	0.00	291,356.60	0.00	187,972,000.00
1Y-2	11/25/19 - 12/25/19	31	1.40000 %	187,972,000.00	226,610.69	0.00	0.00	0.00	226,610.69	0.00	187,972,000.00
1Y-3	11/25/19 - 12/25/19	31	1.00000 %	187,972,000.00	161,864.78	0.00	0.00	0.00	161,864.78	0.00	187,972,000.00
1Y-4	11/25/19 - 12/25/19	31	0.60000 %	187,972,000.00	97,118.87	0.00	0.00	0.00	97,118.87	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	11,136,965,218.48	0.00	0.00	0.00	0.00	0.00	0.00	10,823,871,083.82
2M-1	N/A	N/A	2.45800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	11/25/19 - 12/25/19	31	4.50800 %	110,131,655.16	427,518.85	0.00	0.00	0.00	427,518.85	0.00	96,127,343.36
2M-AH	N/A	N/A	0.00000 %	5,797,309.21	0.00	0.00	0.00	0.00	0.00	0.00	5,060,124.92
2M-2B	11/25/19 - 12/25/19	31	4.50800 %	120,816,000.00	468,994.29	0.00	0.00	0.00	468,994.29	0.00	120,816,000.00
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	11/25/19 - 12/25/19	31	4.50800 %	120,816,000.00	468,994.29	0.00	0.00	0.00	468,994.29	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	11/25/19 - 12/25/19	31	4.50800 %	351,763,655.16	1,365,507.42	0.00	0.00	0.00	1,365,507.42	0.00	337,759,343.36
2M-2H	N/A	N/A	0.00000 %	18,515,419.21	0.00	0.00	0.00	0.00	0.00	0.00	17,778,234.92
2B-1	11/25/19 - 12/25/19	31	6.15800 %	73,668,000.00	390,640.94	0.00	0.00	0.00	390,640.94	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,503,340.96	0.00	0.00	0.00	0.00	0.00	0.00	77,456,910.17
2A-I1	11/25/19 - 12/25/19	31	1.80000 %	110,131,655.16	170,704.07	0.00	0.00	0.00	170,704.07	0.00	96,127,343.36
2A-I2	11/25/19 - 12/25/19	31	1.40000 %	110,131,655.16	132,769.83	0.00	0.00	0.00	132,769.83	0.00	96,127,343.36
2A-I3	11/25/19 - 12/25/19	31	1.00000 %	110,131,655.16	94,835.59	0.00	0.00	0.00	94,835.59	0.00	96,127,343.36
2A-I4	11/25/19 - 12/25/19	31	0.60000 %	110,131,655.16	56,901.36	0.00	0.00	0.00	56,901.36	0.00	96,127,343.36
2B-I1	11/25/19 - 12/25/19	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2B-I2	11/25/19 - 12/25/19	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2B-I3	11/25/19 - 12/25/19	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2B-I4	11/25/19 - 12/25/19	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2C-I1	11/25/19 - 12/25/19	31	1.80000 %	120,816,000.00	187,264.80	0.00	0.00	0.00	187,264.80	0.00	120,816,000.00
2C-I2	11/25/19 - 12/25/19	31	1.40000 %	120,816,000.00	145,650.40	0.00	0.00	0.00	145,650.40	0.00	120,816,000.00
2C-I3	11/25/19 - 12/25/19	31	1.00000 %	120,816,000.00	104,036.00	0.00	0.00	0.00	104,036.00	0.00	120,816,000.00
2C-I4	11/25/19 - 12/25/19	31	0.60000 %	120,816,000.00	62,421.60	0.00	0.00	0.00	62,421.60	0.00	120,816,000.00
2E-A1	11/25/19 - 12/25/19	31	2.70800 %	110,131,655.16	256,814.78	0.00	0.00	0.00	256,814.78	0.00	96,127,343.36
2E-A2	11/25/19 - 12/25/19	31	3.10800 %	110,131,655.16	294,749.02	0.00	0.00	0.00	294,749.02	0.00	96,127,343.36

**Connecticut Avenue Securities
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Series 2017-C06**

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	11/25/19 - 12/25/19	31	3.50800 %	110,131,655.16	332,683.26	0.00	0.00	0.00	332,683.26	0.00	96,127,343.36
2E-A4	11/25/19 - 12/25/19	31	3.90800 %	110,131,655.16	370,617.49	0.00	0.00	0.00	370,617.49	0.00	96,127,343.36
2E-B1	11/25/19 - 12/25/19	31	2.70800 %	120,816,000.00	281,729.49	0.00	0.00	0.00	281,729.49	0.00	120,816,000.00
2E-B2	11/25/19 - 12/25/19	31	3.10800 %	120,816,000.00	323,343.89	0.00	0.00	0.00	323,343.89	0.00	120,816,000.00
2E-B3	11/25/19 - 12/25/19	31	3.50800 %	120,816,000.00	364,958.29	0.00	0.00	0.00	364,958.29	0.00	120,816,000.00
2E-B4	11/25/19 - 12/25/19	31	3.90800 %	120,816,000.00	406,572.69	0.00	0.00	0.00	406,572.69	0.00	120,816,000.00
2E-C1	11/25/19 - 12/25/19	31	2.70800 %	120,816,000.00	281,729.49	0.00	0.00	0.00	281,729.49	0.00	120,816,000.00
2E-C2	11/25/19 - 12/25/19	31	3.10800 %	120,816,000.00	323,343.89	0.00	0.00	0.00	323,343.89	0.00	120,816,000.00
2E-C3	11/25/19 - 12/25/19	31	3.50800 %	120,816,000.00	364,958.29	0.00	0.00	0.00	364,958.29	0.00	120,816,000.00
2E-C4	11/25/19 - 12/25/19	31	3.90800 %	120,816,000.00	406,572.69	0.00	0.00	0.00	406,572.69	0.00	120,816,000.00
2E-D1	11/25/19 - 12/25/19	31	2.70800 %	230,947,655.16	538,544.27	0.00	0.00	0.00	538,544.27	0.00	216,943,343.36
2E-D2	11/25/19 - 12/25/19	31	3.10800 %	230,947,655.16	618,092.91	0.00	0.00	0.00	618,092.91	0.00	216,943,343.36
2E-D3	11/25/19 - 12/25/19	31	3.50800 %	230,947,655.16	697,641.54	0.00	0.00	0.00	697,641.54	0.00	216,943,343.36
2E-D4	11/25/19 - 12/25/19	31	3.90800 %	230,947,655.16	777,190.18	0.00	0.00	0.00	777,190.18	0.00	216,943,343.36
2E-D5	11/25/19 - 12/25/19	31	4.50800 %	230,947,655.16	896,513.14	0.00	0.00	0.00	896,513.14	0.00	216,943,343.36
2E-F1	11/25/19 - 12/25/19	31	2.70800 %	241,632,000.00	563,458.98	0.00	0.00	0.00	563,458.98	0.00	241,632,000.00
2E-F2	11/25/19 - 12/25/19	31	3.10800 %	241,632,000.00	646,687.78	0.00	0.00	0.00	646,687.78	0.00	241,632,000.00
2E-F3	11/25/19 - 12/25/19	31	3.50800 %	241,632,000.00	729,916.58	0.00	0.00	0.00	729,916.58	0.00	241,632,000.00
2E-F4	11/25/19 - 12/25/19	31	3.90800 %	241,632,000.00	813,145.38	0.00	0.00	0.00	813,145.38	0.00	241,632,000.00
2E-F5	11/25/19 - 12/25/19	31	4.50800 %	241,632,000.00	937,988.58	0.00	0.00	0.00	937,988.58	0.00	241,632,000.00
2X-1	11/25/19 - 12/25/19	31	1.80000 %	230,947,655.16	357,968.87	0.00	0.00	0.00	357,968.87	0.00	216,943,343.36
2X-2	11/25/19 - 12/25/19	31	1.40000 %	230,947,655.16	278,420.23	0.00	0.00	0.00	278,420.23	0.00	216,943,343.36
2X-3	11/25/19 - 12/25/19	31	1.00000 %	230,947,655.16	198,871.59	0.00	0.00	0.00	198,871.59	0.00	216,943,343.36
2X-4	11/25/19 - 12/25/19	31	0.60000 %	230,947,655.16	119,322.96	0.00	0.00	0.00	119,322.96	0.00	216,943,343.36
2Y-1	11/25/19 - 12/25/19	31	1.80000 %	241,632,000.00	374,529.60	0.00	0.00	0.00	374,529.60	0.00	241,632,000.00
2Y-2	11/25/19 - 12/25/19	31	1.40000 %	241,632,000.00	291,300.80	0.00	0.00	0.00	291,300.80	0.00	241,632,000.00
2Y-3	11/25/19 - 12/25/19	31	1.00000 %	241,632,000.00	208,072.00	0.00	0.00	0.00	208,072.00	0.00	241,632,000.00
2Y-4	11/25/19 - 12/25/19	31	0.60000 %	241,632,000.00	124,843.20	0.00	0.00	0.00	124,843.20	0.00	241,632,000.00
Totals					31,592,030.76	0.00	0.00	0.00	31,592,030.76	0.00	

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

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	15,862,354,897.00	0.00000 %	760.39881347	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	745.14918878
1M-1	156,644,000.00	2.45800 %	114.68020729	0.24273340	0.00000000	0.00000000	0.00000000	0.24273340	0.00000000	56.25506256
1M-1H	8,245,344.00	0.00000 %	114.68020740	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	56.25506225
1M-2A	93,986,000.00	4.35800 %	1000.00000000	3.75272221	0.00000000	0.00000000	0.00000000	3.75272221	0.00000000	1000.00000000
1M-AH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	93,986,000.00	4.35800 %	1000.00000000	3.75272221	0.00000000	0.00000000	0.00000000	3.75272221	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	4.35800 %	1000.00000000	3.75272221	0.00000000	0.00000000	0.00000000	3.75272221	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	4.35800 %	1000.00000000	3.75272221	0.00000000	0.00000000	0.00000000	3.75272221	0.00000000	1000.00000000
1M-2H	14,842,818.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	78,322,000.00	5.85800 %	1000.00000000	5.04438893	0.00000000	0.00000000	0.00000000	5.04438893	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	998.37538719	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.29872657
1A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666663	0.00000000	0.00000000	0.00000000	0.51666663	0.00000000	1000.00000000
1E-A1	93,986,000.00	2.55800 %	1000.00000000	2.20272221	0.00000000	0.00000000	0.00000000	2.20272221	0.00000000	1000.00000000
1E-A2	93,986,000.00	2.95800 %	1000.00000000	2.54716671	0.00000000	0.00000000	0.00000000	2.54716671	0.00000000	1000.00000000
1E-A3	93,986,000.00	3.35800 %	1000.00000000	2.89161109	0.00000000	0.00000000	0.00000000	2.89161109	0.00000000	1000.00000000
1E-A4	93,986,000.00	3.75800 %	1000.00000000	3.23605558	0.00000000	0.00000000	0.00000000	3.23605558	0.00000000	1000.00000000
1E-B1	93,986,000.00	2.55800 %	1000.00000000	2.20272221	0.00000000	0.00000000	0.00000000	2.20272221	0.00000000	1000.00000000
1E-B2	93,986,000.00	2.95800 %	1000.00000000	2.54716671	0.00000000	0.00000000	0.00000000	2.54716671	0.00000000	1000.00000000
1E-B3	93,986,000.00	3.35800 %	1000.00000000	2.89161109	0.00000000	0.00000000	0.00000000	2.89161109	0.00000000	1000.00000000
1E-B4	93,986,000.00	3.75800 %	1000.00000000	3.23605558	0.00000000	0.00000000	0.00000000	3.23605558	0.00000000	1000.00000000
1E-C1	93,986,000.00	2.55800 %	1000.00000000	2.20272221	0.00000000	0.00000000	0.00000000	2.20272221	0.00000000	1000.00000000
1E-C2	93,986,000.00	2.95800 %	1000.00000000	2.54716671	0.00000000	0.00000000	0.00000000	2.54716671	0.00000000	1000.00000000
1E-C3	93,986,000.00	3.35800 %	1000.00000000	2.89161109	0.00000000	0.00000000	0.00000000	2.89161109	0.00000000	1000.00000000
1E-C4	93,986,000.00	3.75800 %	1000.00000000	3.23605558	0.00000000	0.00000000	0.00000000	3.23605558	0.00000000	1000.00000000
1E-D1	187,972,000.00	2.55800 %	1000.00000000	2.20272221	0.00000000	0.00000000	0.00000000	2.20272221	0.00000000	1000.00000000
1E-D2	187,972,000.00	2.95800 %	1000.00000000	2.54716665	0.00000000	0.00000000	0.00000000	2.54716665	0.00000000	1000.00000000
1E-D3	187,972,000.00	3.35800 %	1000.00000000	2.89161109	0.00000000	0.00000000	0.00000000	2.89161109	0.00000000	1000.00000000
1E-D4	187,972,000.00	3.75800 %	1000.00000000	3.23605553	0.00000000	0.00000000	0.00000000	3.23605553	0.00000000	1000.00000000

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1E-D5	187,972,000.00	4.35800 %	1000.00000000	3.75272221	0.00000000	0.00000000	0.00000000	3.75272221	0.00000000	1000.00000000
1E-F1	187,972,000.00	2.55800 %	1000.00000000	2.20272221	0.00000000	0.00000000	0.00000000	2.20272221	0.00000000	1000.00000000
1E-F2	187,972,000.00	2.95800 %	1000.00000000	2.54716665	0.00000000	0.00000000	0.00000000	2.54716665	0.00000000	1000.00000000
1E-F3	187,972,000.00	3.35800 %	1000.00000000	2.89161109	0.00000000	0.00000000	0.00000000	2.89161109	0.00000000	1000.00000000
1E-F4	187,972,000.00	3.75800 %	1000.00000000	3.23605553	0.00000000	0.00000000	0.00000000	3.23605553	0.00000000	1000.00000000
1E-F5	187,972,000.00	4.35800 %	1000.00000000	3.75272221	0.00000000	0.00000000	0.00000000	3.75272221	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1X-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1X-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	749.96327912	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	728.87951893
2M-1	117,869,000.00	2.45800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	4.50800 %	922.82394429	3.58230003	0.00000000	0.00000000	0.00000000	3.58230003	0.00000000	805.47789848
2M-AH	6,282,140.00	0.00000 %	922.82394375	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	805.47789766
2M-2B	120,816,000.00	4.50800 %	1000.00000000	3.88188891	0.00000000	0.00000000	0.00000000	3.88188891	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	4.50800 %	1000.00000000	3.88188891	0.00000000	0.00000000	0.00000000	3.88188891	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	4.50800 %	974.48474173	3.78284148	0.00000000	0.00000000	0.00000000	3.78284148	0.00000000	935.68884008
2M-2H	19,000,250.00	0.00000 %	974.48292575	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	935.68426310
2B-1	73,668,000.00	6.15800 %	1000.00000000	5.30272221	0.00000000	0.00000000	0.00000000	5.30272221	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.00000 %	999.45291609	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.85416270
2A-I1	0.00	1.80000 %	922.82394429	1.43037715	0.00000000	0.00000000	0.00000000	1.43037715	0.00000000	805.47789848
2A-I2	0.00	1.40000 %	922.82394429	1.11251554	0.00000000	0.00000000	0.00000000	1.11251554	0.00000000	805.47789848
2A-I3	0.00	1.00000 %	922.82394429	0.79465394	0.00000000	0.00000000	0.00000000	0.79465394	0.00000000	805.47789848
2A-I4	0.00	0.60000 %	922.82394429	0.47679241	0.00000000	0.00000000	0.00000000	0.47679241	0.00000000	805.47789848
2B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2E-A1	119,342,000.00	2.70800 %	922.82394429	2.15192288	0.00000000	0.00000000	0.00000000	2.15192288	0.00000000	805.47789848
2E-A2	119,342,000.00	3.10800 %	922.82394429	2.46978448	0.00000000	0.00000000	0.00000000	2.46978448	0.00000000	805.47789848

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-A3	119,342,000.00	3.50800 %	922.82394429	2.78764609	0.00000000	0.00000000	0.00000000	2.78764609	0.00000000	805.47789848
2E-A4	119,342,000.00	3.90800 %	922.82394429	3.10550762	0.00000000	0.00000000	0.00000000	3.10550762	0.00000000	805.47789848
2E-B1	120,816,000.00	2.70800 %	1000.00000000	2.33188891	0.00000000	0.00000000	0.00000000	2.33188891	0.00000000	1000.00000000
2E-B2	120,816,000.00	3.10800 %	1000.00000000	2.67633335	0.00000000	0.00000000	0.00000000	2.67633335	0.00000000	1000.00000000
2E-B3	120,816,000.00	3.50800 %	1000.00000000	3.02077779	0.00000000	0.00000000	0.00000000	3.02077779	0.00000000	1000.00000000
2E-B4	120,816,000.00	3.90800 %	1000.00000000	3.36522224	0.00000000	0.00000000	0.00000000	3.36522224	0.00000000	1000.00000000
2E-C1	120,816,000.00	2.70800 %	1000.00000000	2.33188891	0.00000000	0.00000000	0.00000000	2.33188891	0.00000000	1000.00000000
2E-C2	120,816,000.00	3.10800 %	1000.00000000	2.67633335	0.00000000	0.00000000	0.00000000	2.67633335	0.00000000	1000.00000000
2E-C3	120,816,000.00	3.50800 %	1000.00000000	3.02077779	0.00000000	0.00000000	0.00000000	3.02077779	0.00000000	1000.00000000
2E-C4	120,816,000.00	3.90800 %	1000.00000000	3.36522224	0.00000000	0.00000000	0.00000000	3.36522224	0.00000000	1000.00000000
2E-D1	240,158,000.00	2.70800 %	961.64881103	2.24245817	0.00000000	0.00000000	0.00000000	2.24245817	0.00000000	903.33590120
2E-D2	240,158,000.00	3.10800 %	961.64881103	2.57369278	0.00000000	0.00000000	0.00000000	2.57369278	0.00000000	903.33590120
2E-D3	240,158,000.00	3.50800 %	961.64881103	2.90492734	0.00000000	0.00000000	0.00000000	2.90492734	0.00000000	903.33590120
2E-D4	240,158,000.00	3.90800 %	961.64881103	3.23616194	0.00000000	0.00000000	0.00000000	3.23616194	0.00000000	903.33590120
2E-D5	240,158,000.00	4.50800 %	961.64881103	3.73301385	0.00000000	0.00000000	0.00000000	3.73301385	0.00000000	903.33590120
2E-F1	241,632,000.00	2.70800 %	1000.00000000	2.33188891	0.00000000	0.00000000	0.00000000	2.33188891	0.00000000	1000.00000000
2E-F2	241,632,000.00	3.10800 %	1000.00000000	2.67633335	0.00000000	0.00000000	0.00000000	2.67633335	0.00000000	1000.00000000
2E-F3	241,632,000.00	3.50800 %	1000.00000000	3.02077779	0.00000000	0.00000000	0.00000000	3.02077779	0.00000000	1000.00000000
2E-F4	241,632,000.00	3.90800 %	1000.00000000	3.36522224	0.00000000	0.00000000	0.00000000	3.36522224	0.00000000	1000.00000000
2E-F5	241,632,000.00	4.50800 %	1000.00000000	3.88188891	0.00000000	0.00000000	0.00000000	3.88188891	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	961.64881103	1.49055568	0.00000000	0.00000000	0.00000000	1.49055568	0.00000000	903.33590120
2X-2	0.00	1.40000 %	961.64881103	1.15932107	0.00000000	0.00000000	0.00000000	1.15932107	0.00000000	903.33590120
2X-3	0.00	1.00000 %	961.64881103	0.82808647	0.00000000	0.00000000	0.00000000	0.82808647	0.00000000	903.33590120
2X-4	0.00	0.60000 %	961.64881103	0.49685191	0.00000000	0.00000000	0.00000000	0.49685191	0.00000000	903.33590120
2Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	26,116,364.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	359,181.43
Gains & Subsequent Recoveries (Realized Losses)	(52,751.05)
Total Deposits	<u>26,422,794.59</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	26,403,627.93
Total Withdrawals (Pool Distribution Amount)	<u>26,422,794.59</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Connecticut Avenue Securities
Credit-Linked Notes
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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.708000%

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Additional Reporting - Group Level

Cash Reporting	
<u>Group 1</u>	
Total Principal Reduction Current	251,534,962.87
Total Principal Reduction Cumulative	4,198,287,757.90
Scheduled Principal Current	22,188,701.65
Scheduled Principal Cumulative	654,380,465.55
Unscheduled Principal Current	229,339,940.96
Unscheduled Principal Cumulative	3,543,767,031.42
Senior Reduction Amount	241,894,958.83
Subordinate Reduction Amount	9,633,683.78
Calculated Tranche Write-Down Amount	6,320.26
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,903.76
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
<u>Group 2</u>	
Total Principal Reduction Current	327,882,061.53
Total Principal Reduction Cumulative	4,174,741,698.71
Scheduled Principal Current	19,468,989.27
Scheduled Principal Cumulative	590,458,273.45
Unscheduled Principal Current	308,366,641.47
Unscheduled Principal Cumulative	3,584,197,140.91
Senior Reduction Amount	313,094,134.65
Subordinate Reduction Amount	14,741,496.09
Calculated Tranche Write-Down Amount	46,430.79
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	24,629.04
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Informational Reporting	
<u>Group 1</u>	

Connecticut Avenue Securities
Credit-Linked Notes
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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	56029
Period Reference Pool Removal Loan Count	906
Period Ending Loan Count	55123
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	12,290,646,646.76
Period PIF Loan Count Current	904
PIF Loan Count Cumulative	14181
Period PIF Loan UPB Current	222,127,423.19
PIF Loan UPB Cumulative	3,331,337,776.76
Period Partial Prepayment Amount	7,346,771.40
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	359,181.43
Repurchase Prior Credit Event UPB Cum	13,504,410.31
Credit Event Amount Current	55,211.78
Credit Event Amount Cumulative	902,112.76
Total Active Modified Loan Count	235
Total Active Modified Loan UPB	52,379,542.21
Group 2	

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	53632
Period Reference Pool Removal Loan Count	1189
Period Ending Loan Count	52443
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	11,334,411,337.57
Period PIF Loan Count Current	1184
PIF Loan Count Cumulative	13981
Period PIF Loan UPB Current	304,682,048.37
PIF Loan UPB Cumulative	3,440,236,556.23
Period Partial Prepayment Amount	3,804,619.47
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	43
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	9,741,105.18
Credit Event Amount Current	620,629.72
Credit Event Amount Cumulative	3,921,549.50
Total Active Modified Loan Count	410
Total Active Modified Loan UPB	99,348,850.46
Structural Reporting	
Group 1	
Senior Percentage	96.169201%
Subordinate Percentage	3.830799%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.495499%
Subordinate Percentage	4.504501%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 12-Dec-2019

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.800000%	3.830000%	3.830000%
1M-1	0.00	0.00	2.800000%	3.680000%	3.760000%
1M-1H	0.00	0.00	2.800000%	3.680000%	3.760000%
1M-2	0.00	0.00	1.000000%	1.310000%	1.340000%
1M-2H	0.00	0.00	1.000000%	1.310000%	1.340000%
1B-1H	0.00	0.00	0.500000%	0.660000%	0.670000%
1B-1	0.00	0.00	0.500000%	0.660000%	0.670000%
1B-2H	6,320.26	0.00	0.000000%	0.000000%	0.000000%
2A-H	0.00	0.00	4.250000%	4.500000%	4.630000%
2M-1	0.00	0.00	3.450000%	4.500000%	4.630000%
2M-1H	0.00	0.00	3.450000%	4.500000%	4.630000%
2M-2	0.00	0.00	1.000000%	1.330000%	1.370000%
2M-2H	0.00	0.00	1.000000%	1.330000%	1.370000%
2B-1	0.00	0.00	0.500000%	0.660000%	0.680000%
2B-1H	0.00	0.00	0.500000%	0.660000%	0.680000%
2B-2H	46,430.79	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Delinquency Status - MBA Delinquency Calculation Method

Group 1

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	389	80,721,451.77	0.705695%	0.656771%
60 Days	76	15,985,356.36	0.137873%	0.130061%
90 Days	32	6,149,470.45	0.058052%	0.050034%
120 Days	20	3,999,237.44	0.036282%	0.032539%
150 Days	17	3,492,383.46	0.030840%	0.028415%
180+ Days	77	17,232,796.37	0.139688%	0.140211%
	611	127,580,695.85	1.108430%	1.038031%

Group 2

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	502	106,260,775.03	0.957230%	0.937506%
60 Days	147	30,982,176.66	0.280304%	0.273346%
90 Days	68	14,932,886.61	0.129665%	0.131748%
120 Days	46	9,457,496.19	0.087714%	0.083441%
150 Days	39	9,314,069.49	0.074366%	0.082175%
180+ Days	117	23,591,823.45	0.223099%	0.208143%
	919	194,539,227.43	1.752379%	1.716359%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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**Group 1
Realized Loss Report - Collateral**

Summary

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

SDA	
Current Month	0.009%
3 Month Average	0.016%
12 Month Average	0.010%

CDR	
Current Month	0.005%
3 Month Average	0.010%
12 Month Average	0.006%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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

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Wells Fargo Bank, N.A.
Securities Administration Services
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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

**Group 2
Realized Loss Report - Collateral**

Summary

MDR	
Current Month	0.005%
3 Month Average	0.005%
12 Month Average	0.002%

SDA	
Current Month	0.106%
3 Month Average	0.092%
12 Month Average	0.048%

CDR	
Current Month	0.064%
3 Month Average	0.055%
12 Month Average	0.027%

Calculation Methodology:

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

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

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

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

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Modification Summary

Group	# Loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	22	5,038,576.54	2,903.76	0.058	2,903.76	0.00
2	233	57,070,146.44	24,629.04	0.043	24,629.04	0.00

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
1	43798911	94,269.95	98.20	0.104	98.20	0.00
1	43743840	152,541.77	161.95	0.106	161.95	0.00
1	43809028	396,775.76	454.64	0.115	454.64	0.00
1	43808863	144,051.18	6.01	0.004	6.01	0.00
1	43807625	357,293.12	431.05	0.121	431.05	0.00
1	43801646	134,970.38	98.42	0.073	98.42	0.00
1	43797346	373,833.96	77.88	0.021	77.88	0.00
1	43797152	113,504.47	35.12	0.031	35.12	0.00
1	43794105	403,597.81	168.17	0.042	168.17	0.00
1	43793312	465,977.43	313.32	0.067	313.32	0.00
1	43793126	168,236.76	52.01	0.031	52.01	0.00
1	43763807	299,893.44	93.72	0.031	93.72	0.00
1	43806483	90,194.63	74.41	0.082	74.41	0.00
1	43747774	205,228.13	8.11	0.004	8.11	0.00
1	43790013	262,196.18	54.62	0.021	54.62	0.00
1	43762430	232,058.58	76.43	0.033	76.43	0.00
1	43750423	278,005.70	269.08	0.097	269.08	0.00
1	43764167	183,190.63	60.67	0.033	60.67	0.00
1	43765536	252,997.12	79.06	0.031	79.06	0.00
1	43775080	216,455.57	153.20	0.071	153.20	0.00
1	43780989	89,010.88	73.43	0.082	73.43	0.00
1	43781034	124,293.09	64.26	0.052	64.26	0.00
2	43830477	251,198.57	130.83	0.052	130.83	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43830892	389,222.79	69.73	0.018	69.73	0.00
2	43830677	92,390.90	48.12	0.052	48.12	0.00
2	43830697	410,164.35	179.85	0.044	179.85	0.00
2	43830504	223,932.13	163.28	0.073	163.28	0.00
2	43831199	222,413.87	31.11	0.014	31.11	0.00
2	43831472	208,665.43	198.42	0.095	198.42	0.00
2	43832066	160,656.94	16.56	0.010	16.56	0.00
2	43832303	228,754.16	142.97	0.062	142.97	0.00
2	43830465	213,616.28	100.83	0.047	100.83	0.00
2	43827637	281,219.61	29.29	0.010	29.29	0.00
2	43832276	322,740.64	100.86	0.031	100.86	0.00
2	43830458	331,281.44	152.50	0.046	152.50	0.00
2	43830443	374,680.34	150.15	0.040	150.15	0.00
2	43829899	154,528.93	26.53	0.017	26.53	0.00
2	43829795	217,690.74	313.52	0.144	313.52	0.00
2	43829370	345,934.89	60.66	0.018	60.66	0.00
2	43829022	189,520.46	105.73	0.056	105.73	0.00
2	43828910	426,292.09	314.02	0.074	314.02	0.00
2	43828856	74,436.66	27.89	0.037	27.89	0.00
2	43828742	339,099.16	114.02	0.034	114.02	0.00
2	43832708	239,380.69	99.74	0.042	99.74	0.00
2	43828096	105,094.91	89.06	0.085	89.06	0.00
2	43835927	347,730.44	41.34	0.012	41.34	0.00
2	43828322	137,169.30	57.15	0.042	57.15	0.00
2	43836074	79,307.77	117.25	0.148	117.25	0.00
2	43838945	199,107.49	256.62	0.129	256.62	0.00
2	43838891	338,881.59	315.71	0.093	315.71	0.00
2	43837876	182,418.02	5.99	0.003	5.99	0.00
2	43837815	270,031.04	225.03	0.083	225.03	0.00
2	43837415	424,246.76	111.53	0.026	111.53	0.00
2	43837183	289,330.00	78.65	0.027	78.65	0.00
2	43837149	204,404.29	108.45	0.053	108.45	0.00
2	43836588	92,604.04	9.31	0.010	9.31	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43836552	157,624.80	32.84	0.021	32.84	0.00
2	43836517	174,458.65	52.00	0.030	52.00	0.00
2	43836143	414,216.14	528.30	0.128	528.30	0.00
2	43835145	315,098.23	116.99	0.037	116.99	0.00
2	43836090	70,572.24	45.17	0.064	45.17	0.00
2	43833586	169,863.00	109.32	0.064	109.32	0.00
2	43824052	169,797.13	64.26	0.038	64.26	0.00
2	43835530	215,686.36	44.93	0.021	44.93	0.00
2	43827520	209,950.87	76.21	0.036	76.21	0.00
2	43835128	292,816.84	120.64	0.041	120.64	0.00
2	43834924	217,984.65	169.69	0.078	169.69	0.00
2	43834864	202,964.70	150.40	0.074	150.40	0.00
2	43834160	126,405.40	27.25	0.022	27.25	0.00
2	43834118	139,883.13	57.23	0.041	57.23	0.00
2	43833703	289,836.14	133.06	0.046	133.06	0.00
2	43833686	193,129.35	80.47	0.042	80.47	0.00
2	43833611	88,617.55	46.15	0.052	46.15	0.00
2	43836131	634,621.68	518.25	0.082	518.25	0.00
2	43815407	324,979.36	101.56	0.031	101.56	0.00
2	43818991	200,791.72	74.10	0.037	74.10	0.00
2	43818784	317,061.71	155.48	0.049	155.48	0.00
2	43818725	115,512.65	38.30	0.033	38.30	0.00
2	43818673	163,189.01	17.00	0.010	17.00	0.00
2	43818584	183,240.54	93.11	0.051	93.11	0.00
2	43818443	34,579.02	18.48	0.053	18.48	0.00
2	43818151	135,845.67	64.00	0.047	64.00	0.00
2	43818038	145,814.85	52.90	0.036	52.90	0.00
2	43818031	136,479.50	27.79	0.020	27.79	0.00
2	43817462	205,474.08	62.31	0.030	62.31	0.00
2	43825485	127,773.72	15.76	0.012	15.76	0.00
2	43816083	236,827.18	108.72	0.046	108.72	0.00
2	43820337	161,126.37	70.21	0.044	70.21	0.00
2	43814648	67,523.59	48.39	0.072	48.39	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43814490	324,196.07	59.53	0.018	59.53	0.00
2	43813964	190,593.34	19.85	0.010	19.85	0.00
2	43812860	107,336.35	1.50	0.001	1.50	0.00
2	43811815	74,386.70	71.99	0.097	71.99	0.00
2	43811806	60,199.38	30.48	0.051	30.48	0.00
2	43811403	223,359.26	56.85	0.025	56.85	0.00
2	43811359	386,901.75	168.56	0.044	168.56	0.00
2	43810652	312,630.50	3.24	0.001	3.24	0.00
2	43810281	376,209.13	256.32	0.068	256.32	0.00
2	43810156	210,487.59	87.70	0.042	87.70	0.00
2	43816926	279,447.31	107.22	0.038	107.22	0.00
2	43823409	242,776.66	154.24	0.064	154.24	0.00
2	43827268	242,859.15	27.93	0.012	27.93	0.00
2	43826648	93,366.45	40.48	0.043	40.48	0.00
2	43826576	234,085.33	144.59	0.062	144.59	0.00
2	43826571	276,711.55	288.24	0.104	288.24	0.00
2	43826535	317,973.86	160.02	0.050	160.02	0.00
2	43826301	204,673.62	52.94	0.026	52.94	0.00
2	43826271	338,270.31	92.47	0.027	92.47	0.00
2	43826233	217,695.29	50.03	0.023	50.03	0.00
2	43825510	216,288.35	90.12	0.042	90.12	0.00
2	43824656	138,545.24	86.59	0.062	86.59	0.00
2	43841037	214,787.76	94.50	0.044	94.50	0.00
2	43819333	260,710.84	138.96	0.053	138.96	0.00
2	43823412	253,555.94	111.80	0.044	111.80	0.00
2	43819757	194,095.09	172.14	0.089	172.14	0.00
2	43823305	322,623.58	125.81	0.039	125.81	0.00
2	43823119	328,532.89	239.56	0.073	239.56	0.00
2	43822741	155,409.46	43.48	0.028	43.48	0.00
2	43822161	424,007.69	88.33	0.021	88.33	0.00
2	43821855	175,062.32	18.24	0.010	18.24	0.00
2	43821562	315,457.51	84.52	0.027	84.52	0.00
2	43820718	181,997.58	56.67	0.031	56.67	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43820684	225,498.33	163.99	0.073	163.99	0.00
2	43820673	171,138.80	97.55	0.057	97.55	0.00
2	43820601	142,810.31	95.35	0.067	95.35	0.00
2	43827505	247,569.48	45.50	0.018	45.50	0.00
2	43823780	135,677.91	13.27	0.010	13.27	0.00
2	43862745	294,043.45	199.37	0.068	199.37	0.00
2	43865894	101,528.27	51.07	0.050	51.07	0.00
2	43862035	270,178.48	168.86	0.062	168.86	0.00
2	43862041	349,255.95	10.71	0.003	10.71	0.00
2	43862125	319,359.21	203.03	0.064	203.03	0.00
2	43862164	371,360.21	234.24	0.063	234.24	0.00
2	43861777	238,874.74	179.87	0.075	179.87	0.00
2	43862402	162,009.19	86.12	0.053	86.12	0.00
2	43861739	354,567.33	58.06	0.016	58.06	0.00
2	43863440	419,761.59	241.95	0.058	241.95	0.00
2	43863485	516,252.25	128.52	0.025	128.52	0.00
2	43863569	247,478.95	88.76	0.036	88.76	0.00
2	43865251	112,673.71	9.53	0.008	9.53	0.00
2	43865301	286,766.63	176.73	0.062	176.73	0.00
2	43854594	410,470.76	155.67	0.038	155.67	0.00
2	43862302	229,098.66	167.05	0.073	167.05	0.00
2	43856292	194,039.12	40.42	0.021	40.42	0.00
2	43839771	302,521.29	85.53	0.028	85.53	0.00
2	43855005	297,845.81	32.21	0.011	32.21	0.00
2	43855514	65,167.98	33.94	0.052	33.94	0.00
2	43855655	183,790.53	40.40	0.022	40.40	0.00
2	43855733	144,852.64	54.64	0.038	54.64	0.00
2	43862024	125,486.85	65.36	0.052	65.36	0.00
2	43856237	412,456.24	13.49	0.003	13.49	0.00
2	43866196	117,640.30	25.66	0.022	25.66	0.00
2	43857123	248,214.90	25.86	0.010	25.86	0.00
2	43858295	166,681.93	22.92	0.014	22.92	0.00
2	43858827	162,783.19	67.83	0.042	67.83	0.00

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43860503	437,107.82	204.20	0.047	204.20	0.00
2	43860712	169,051.29	93.72	0.055	93.72	0.00
2	43861008	399,231.65	202.13	0.051	202.13	0.00
2	43856088	193,956.43	142.19	0.073	142.19	0.00
2	43874498	245,078.78	62.12	0.025	62.12	0.00
2	43865594	154,938.52	64.56	0.042	64.56	0.00
2	43872136	145,562.21	83.40	0.057	83.40	0.00
2	43873081	309,336.84	235.00	0.076	235.00	0.00
2	43873145	89,942.66	37.62	0.042	37.62	0.00
2	43873365	183,136.49	89.26	0.049	89.26	0.00
2	43871516	413,051.06	231.12	0.056	231.12	0.00
2	43873507	50,704.58	15.65	0.031	15.65	0.00
2	43871515	272,087.14	198.40	0.073	198.40	0.00
2	43874656	388,796.53	185.42	0.048	185.42	0.00
2	43874891	202,650.80	73.92	0.036	73.92	0.00
2	43875350	288,030.21	90.01	0.031	90.01	0.00
2	43875397	115,006.55	55.24	0.048	55.24	0.00
2	43875511	371,121.35	231.95	0.062	231.95	0.00
2	43876004	163,275.24	93.45	0.057	93.45	0.00
2	43873489	211,388.07	110.10	0.052	110.10	0.00
2	43869592	431,021.14	179.59	0.042	179.59	0.00
2	43867128	373,837.98	155.77	0.042	155.77	0.00
2	43867274	381,276.25	119.15	0.031	119.15	0.00
2	43868265	145,483.86	151.55	0.104	151.55	0.00
2	43868277	288,618.94	210.45	0.073	210.45	0.00
2	43868873	227,484.18	94.79	0.042	94.79	0.00
2	43872042	89,965.67	42.70	0.047	42.70	0.00
2	43869417	152,478.33	79.42	0.052	79.42	0.00
2	43854538	374,739.15	66.16	0.018	66.16	0.00
2	43870369	238,694.38	18.89	0.008	18.89	0.00
2	43870820	377,575.19	78.66	0.021	78.66	0.00
2	43871081	94,437.99	60.86	0.064	60.86	0.00
2	43871090	425,758.67	268.43	0.063	268.43	0.00

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Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43871231	330,288.00	275.24	0.083	275.24	0.00
2	43871300	407,227.79	141.84	0.035	141.84	0.00
2	43869405	363,581.21	189.37	0.052	189.37	0.00
2	43844687	130,276.04	97.65	0.075	97.65	0.00
2	43845319	279,135.20	84.34	0.030	84.34	0.00
2	43843470	194,962.29	91.34	0.047	91.34	0.00
2	43843491	165,088.95	18.15	0.011	18.15	0.00
2	43843495	274,243.51	4.77	0.002	4.77	0.00
2	43843644	345,188.80	185.03	0.054	185.03	0.00
2	43843418	219,123.26	8.59	0.004	8.59	0.00
2	43844664	138,145.90	38.10	0.028	38.10	0.00
2	43843236	112,381.47	40.97	0.036	40.97	0.00
2	43844880	370,428.02	270.10	0.073	270.10	0.00
2	43844901	309,984.69	146.15	0.047	146.15	0.00
2	43844906	280,536.60	131.47	0.047	131.47	0.00
2	43844996	191,374.53	72.05	0.038	72.05	0.00
2	43845034	246,806.90	205.67	0.083	205.67	0.00
2	43854633	259,689.42	81.15	0.031	81.15	0.00
2	43844350	346,687.43	288.91	0.083	288.91	0.00
2	43841754	264,618.36	153.64	0.058	153.64	0.00
2	43876485	348,151.66	181.33	0.052	181.33	0.00
2	43841064	115,529.89	53.95	0.047	53.95	0.00
2	43841176	266,080.97	87.33	0.033	87.33	0.00
2	43841313	160,496.73	133.75	0.083	133.75	0.00
2	43841361	368,170.01	50.95	0.014	50.95	0.00
2	43843439	275,201.25	116.37	0.042	116.37	0.00
2	43841681	409,728.07	208.44	0.051	208.44	0.00
2	43845340	254,744.55	80.83	0.032	80.83	0.00
2	43841995	113,710.92	15.91	0.014	15.91	0.00
2	43842399	374,297.91	113.90	0.030	113.90	0.00
2	43842666	402,927.96	41.97	0.010	41.97	0.00
2	43842682	284,449.33	118.52	0.042	118.52	0.00
2	43842734	281,800.02	157.50	0.056	157.50	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43842796	166,033.28	69.18	0.042	69.18	0.00
2	43841387	148,376.62	66.32	0.045	66.32	0.00
2	43851792	102,038.66	76.70	0.075	76.70	0.00
2	43845163	233,783.47	39.39	0.017	39.39	0.00
2	43849990	197,287.18	17.13	0.009	17.13	0.00
2	43850535	230,646.50	120.13	0.052	120.13	0.00
2	43850738	157,061.68	81.80	0.052	81.80	0.00
2	43850765	297,783.42	153.15	0.051	153.15	0.00
2	43849696	152,814.93	45.74	0.030	45.74	0.00
2	43851263	402,323.32	113.08	0.028	113.08	0.00
2	43849415	410,674.17	95.26	0.023	95.26	0.00
2	43852243	80,637.45	43.70	0.054	43.70	0.00
2	43852439	320,244.67	266.87	0.083	266.87	0.00
2	43852465	109,591.30	67.74	0.062	67.74	0.00
2	43852701	252,089.68	183.82	0.073	183.82	0.00
2	43853380	346,251.48	42.40	0.012	42.40	0.00
2	43854531	370,399.99	138.81	0.037	138.81	0.00
2	43850946	361,074.82	5.43	0.002	5.43	0.00
2	43846973	313,114.74	150.45	0.048	150.45	0.00
2	43845780	226,573.90	94.41	0.042	94.41	0.00
2	43845908	588,772.84	31.75	0.005	31.75	0.00
2	43846554	117,706.90	4.45	0.004	4.45	0.00
2	43846610	342,523.31	214.08	0.063	214.08	0.00
2	43846764	421,421.98	34.05	0.008	34.05	0.00
2	43849854	172,319.75	168.12	0.098	168.12	0.00
2	43846913	182,776.77	40.63	0.022	40.63	0.00
2	43840199	397,377.13	232.30	0.058	232.30	0.00
2	43848224	321,418.77	66.96	0.021	66.96	0.00
2	43848445	250,249.48	78.20	0.031	78.20	0.00
2	43848608	416,050.72	187.60	0.045	187.60	0.00
2	43848927	192,503.62	47.04	0.024	47.04	0.00
2	43849270	241,353.61	54.25	0.022	54.25	0.00
2	43849330	221,675.33	46.18	0.021	46.18	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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Modification Detail

Group	Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
2	43846856	104,329.99	18.43	0.018	18.43	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

12/10/2019

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
6	675,841.50	53,596.05	7.930

Realized Loss Summary

Current Adjustments to Previous Dispositions				
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	117,851.46	(845.00)	1,438.89	1.221

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43845254	181,908.35	4,116.72	2.263
43815152	149,482.30	(41,519.79)	(27.776)
43837129	111,440.08	2,517.52	2.259
43846870	96,883.67	(1,606.05)	(1.658)
43818105	80,915.32	83,767.39	103.525
43749376	55,211.78	6,320.26	11.447

Realized Loss Detail

Current Adjustments to Previous Dispositions				
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
43823769	117,851.46	(845.00)	1,438.89	1.221

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
31	4,823,662.26	229,115.79	4.750

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43742158	155,812.77	4,761.59	3.056
43749376	55,211.78	6,320.26	11.447
43765027	58,833.71	16,851.37	28.642
43775162	164,527.69	60,609.89	36.839
43785720	104,145.84	6,503.21	6.244
43797868	56,621.88	2,875.28	5.078
43799828	93,226.72	(2,858.18)	(3.066)
43800102	61,550.35	23,699.59	38.504
43801094	152,182.02	21,497.92	14.126
43812998	79,566.22	5,145.88	6.467
43815152	149,482.30	(41,519.79)	(27.776)
43818105	80,915.32	83,767.39	103.525
43819652	101,992.82	39,580.42	38.807
43819872	187,610.26	2,614.00	1.393
43823106	276,246.76	(11,595.22)	(4.197)
43823769	117,851.46	1,438.89	1.221
43824792	88,515.53	(13,390.19)	(15.128)
43828564	106,221.21	12,775.61	12.027
43829607	298,382.23	(13,747.14)	(4.607)
43832426	294,057.73	7,900.87	2.687
43833880	316,948.69	(2,549.26)	(0.804)
43837129	111,440.08	2,517.52	2.259
43838337	231,374.80	4,924.60	2.128
43845254	181,908.35	4,116.72	2.263
43846870	96,883.67	(1,606.05)	(1.658)
43848554	302,025.92	2,840.93	0.941

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2019

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43854079	154,005.35	2,623.59	1.704
43864192	374,485.77	49,034.17	13.094
43869608	74,917.39	4,085.38	5.453
43872601	122,196.42	5,468.57	4.475
43876272	174,521.22	(55,572.03)	(31.843)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	6,320.26	6,320.26	0.000 %	0	0.00	0.00	0.000 %	1	6,320.26	6,320.26	0.000 %
Group 2	6	49,738.03	46,430.79	0.000 %	0	0.00	0.00	0.000 %	6	49,738.03	46,430.79	0.000 %
Total	7	56,058.29	52,751.05	0.000 %	0	0.00	0.00	0.000 %	7	56,058.29	52,751.05	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043749376	56,000.00	4.875 %	FL	80.00	360	6,320.26	11/30/2019	6,320.26	6,320.26
Group 2	0043815152	153,000.00	3.875 %	AL	97.00	360	(41,519.79)	11/30/2019	(41,519.79)	(41,519.79)
Group 2	0043818105	83,000.00	4.500 %	NC	90.00	360	83,767.39	11/30/2019	83,767.39	83,767.39
Group 2	0043823769	121,000.00	4.500 %	IA	97.00	360	2,462.24	08/31/2019	(845.00)	1,438.89
Group 2	0043837129	115,000.00	4.625 %	CA	95.00	360	2,517.52	11/30/2019	2,517.52	2,517.52
Group 2	0043845254	185,000.00	4.625 %	TX	95.00	360	4,116.72	11/30/2019	4,116.72	4,116.72
Group 2	0043846870	100,000.00	4.625 %	SC	95.00	360	(1,606.05)	11/30/2019	(1,606.05)	(1,606.05)

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

* This data is currently not provided for reporting.

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

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

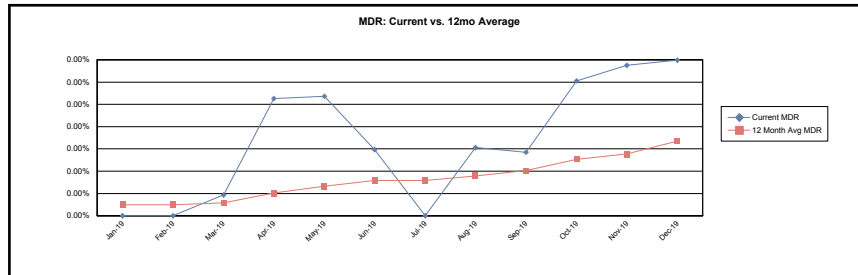
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Frederick, MD 21701-4747
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Realized Loss Report - Collateral

Summary

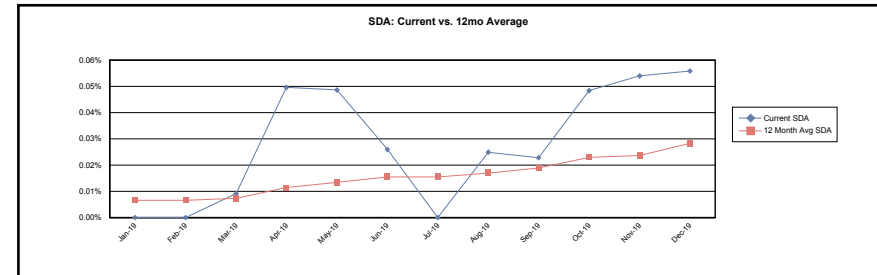
MDR

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



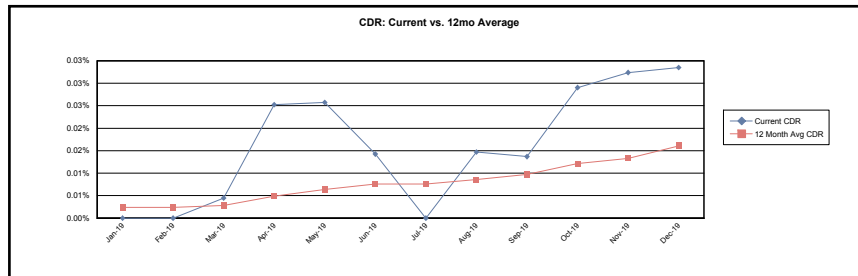
SDA

Current Month 0.056 %
3 Month Average 0.053 %
12 Month Average 0.028 %



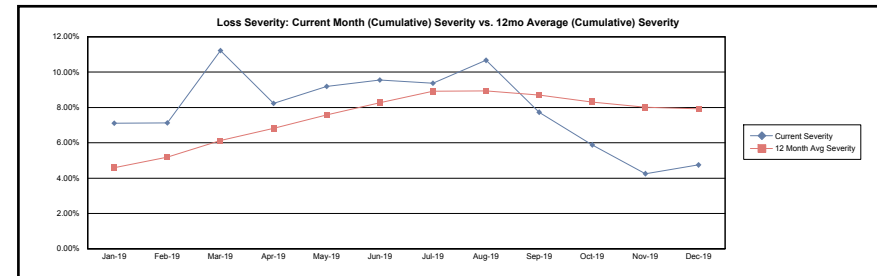
CDR

Current Month 0.034 %
3 Month Average 0.032 %
12 Month Average 0.016 %



Loss Severity

Current Month (Cumulative) 4.750 %
3 Month Average (Cumulative) 4.961 %
12 Month Average (Cumulative) 7.925 %



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

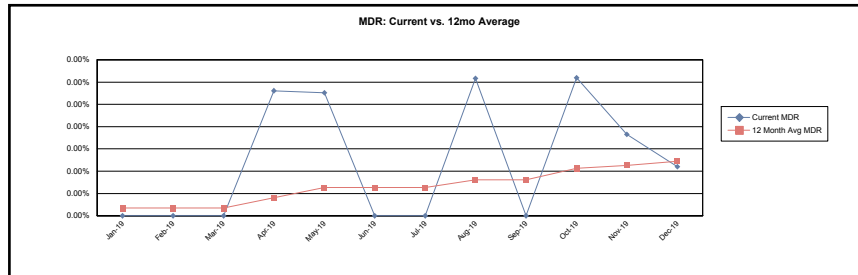
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Realized Loss Report - Collateral

Group 1

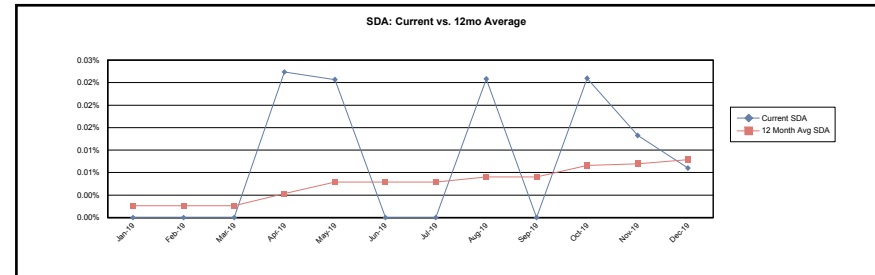
MDR

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



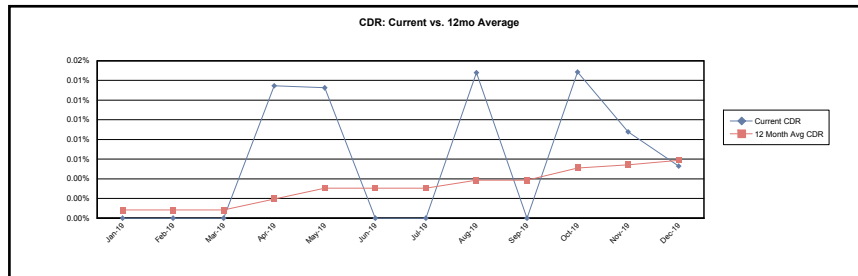
SDA

Current Month 0.009 %
3 Month Average 0.016 %
12 Month Average 0.010 %



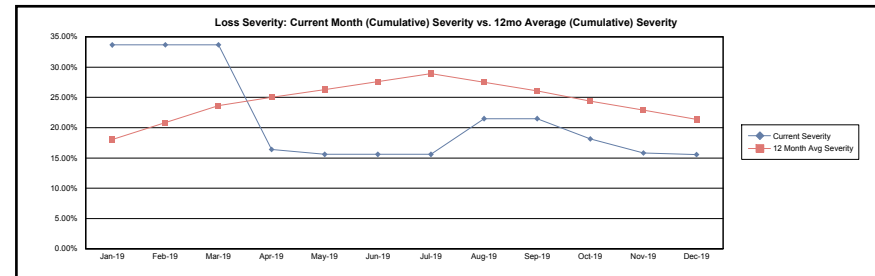
CDR

Current Month 0.005 %
3 Month Average 0.010 %
12 Month Average 0.006 %



Loss Severity

Current Month (Cumulative) 15.548 %
3 Month Average (Cumulative) 16.505 %
12 Month Average (Cumulative) 21.393 %



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

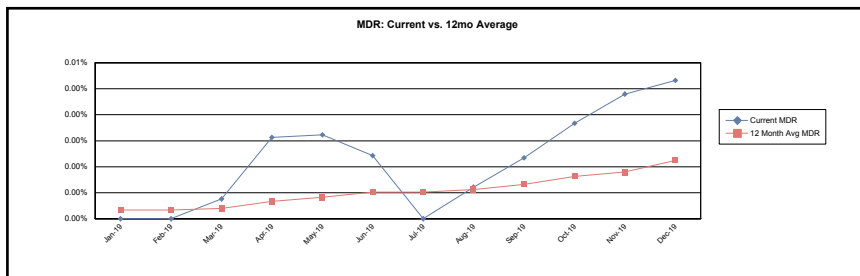
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Realized Loss Report - Collateral

Group 2

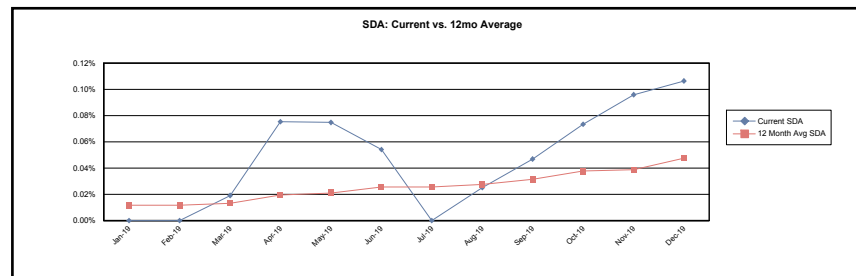
MDR

Current Month 0.005 %
3 Month Average 0.005 %
12 Month Average 0.002 %



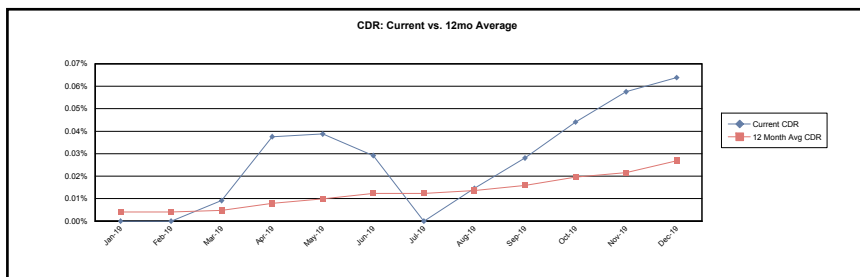
SDA

Current Month 0.106 %
3 Month Average 0.092 %
12 Month Average 0.048 %



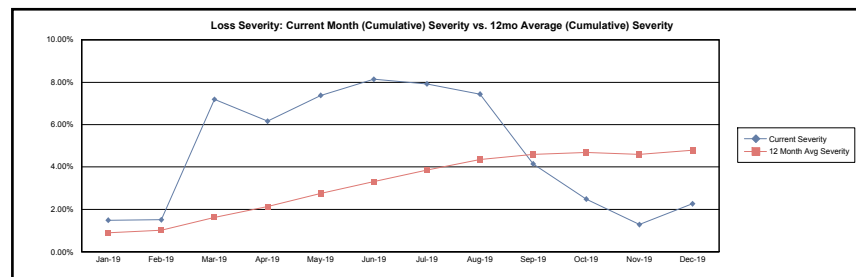
CDR

Current Month 0.064 %
3 Month Average 0.055 %
12 Month Average 0.027 %



Loss Severity

Current Month (Cumulative) 2.266 %
3 Month Average (Cumulative) 2.014 %
12 Month Average (Cumulative) 4.786 %



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 2.226 %
3 Month Average 1.988 %
12 Month Average 1.170 %

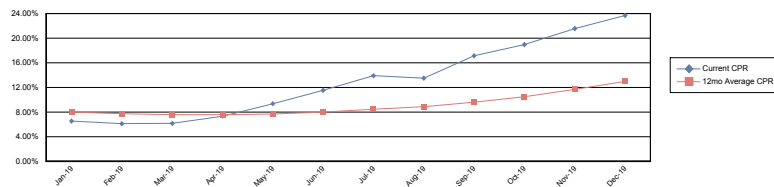
CPR

Current Month 23.669 %
3 Month Average 21.394 %
12 Month Average 12.976 %

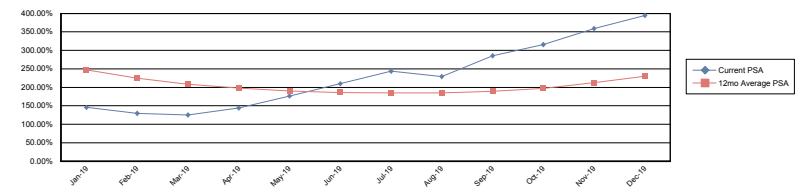
PSA

Current Month 394.475 %
3 Month Average 356.561 %
12 Month Average 229.976 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.832 %
3 Month Average 1.635 %
12 Month Average 1.023 %

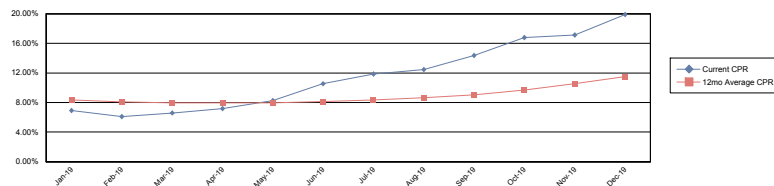
CPR

Current Month 19.897 %
3 Month Average 17.941 %
12 Month Average 11.504 %

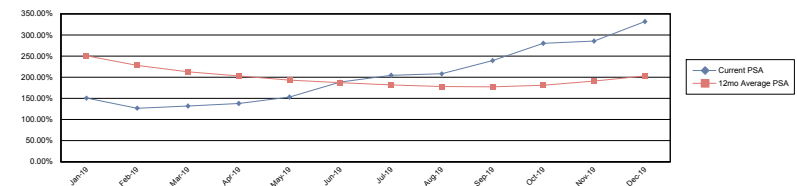
PSA

Current Month 331.620 %
3 Month Average 299.016 %
12 Month Average 202.995 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month 2.649 %
3 Month Average 2.365 %
12 Month Average 1.325 %

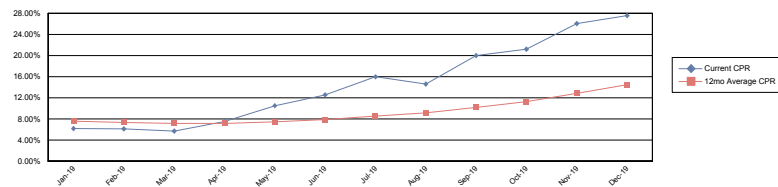
CPR

Current Month 27.542 %
3 Month Average 24.922 %
12 Month Average 14.483 %

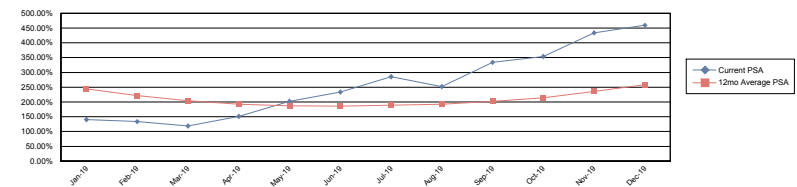
PSA

Current Month 459.030 %
3 Month Average 415.366 %
12 Month Average 258.087 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043808459	359,181.43	0.00	0.000%	359,181.43
Totals	359,181.43	0.00		

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

Connecticut Avenue Securities
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Distribution Date: 26-Dec-2019

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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.