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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
11-Jun-2020 2:18:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/29/2020	0.00000 %	10,821,607,176.11	0.00	341,038,355.12	0.00	10,480,571,946.02	341,038,355.12	0.00
1M-1	30711XQS6	06/24/2020	0.91825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/29/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	06/24/2020	2.81825 %	65,038,456.54	152,745.53	12,904,550.78	0.00	52,133,905.76	13,057,296.31	0.00
1M-AH		05/29/2020	0.00000 %	3,423,750.96	0.00	679,320.67	0.00	2,744,430.29	679,320.67	0.00
1M-2B	30711XQU1	06/24/2020	2.81825 %	93,986,000.00	220,730.04	0.00	0.00	93,986,000.00	220,730.04	0.00
1M-BH		05/29/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	06/24/2020	2.81825 %	93,986,000.00	220,730.04	0.00	0.00	93,986,000.00	220,730.04	0.00
1M-CH		05/29/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	06/24/2020	2.81825 %	253,010,456.54	594,205.60	12,904,550.78	0.00	240,105,905.76	13,498,756.38	0.00
1M-2H		05/29/2020	0.00000 %	13,318,962.96	0.00	679,320.67	0.00	12,639,642.29	679,320.67	0.00
1B-1	30711XQW7	06/24/2020	4.31825 %	78,322,000.00	281,844.98	0.00	0.00	78,322,000.00	281,844.98	0.00
1B-1H		05/29/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		05/29/2020	0.00000 %	82,260,476.87	0.00	0.00	3,125.03	82,257,351.84	0.00	187,320.16
1A-I1	30711XQZ0	06/24/2020	1.80000 %	0.00	97,557.68	0.00	0.00	0.00	97,557.68	0.00
1A-I2	30711XRB2	06/24/2020	1.40000 %	0.00	75,878.20	0.00	0.00	0.00	75,878.20	0.00
1A-I3	30711XRD8	06/24/2020	1.00000 %	0.00	54,198.71	0.00	0.00	0.00	54,198.71	0.00
1A-I4	30711XRF3	06/24/2020	0.60000 %	0.00	32,519.23	0.00	0.00	0.00	32,519.23	0.00
1B-I1	30711XRH9	06/24/2020	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1B-I2	30711XRK2	06/24/2020	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1B-I3	30711XRM8	06/24/2020	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1B-I4	30711XRP1	06/24/2020	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1C-I1	30711XRR7	06/24/2020	1.80000 %	0.00	140,979.00	0.00	0.00	0.00	140,979.00	0.00
1C-I2	30711XRT3	06/24/2020	1.40000 %	0.00	109,650.33	0.00	0.00	0.00	109,650.33	0.00
1C-I3	30711XRV8	06/24/2020	1.00000 %	0.00	78,321.67	0.00	0.00	0.00	78,321.67	0.00
1C-I4	30711XRX4	06/24/2020	0.60000 %	0.00	46,993.00	0.00	0.00	0.00	46,993.00	0.00
1E-A1	30711XQY3	06/24/2020	1.01825 %	65,038,456.54	55,187.84	12,904,550.78	0.00	52,133,905.76	12,959,738.62	0.00
1E-A2	30711XRA4	06/24/2020	1.41825 %	65,038,456.54	76,867.33	12,904,550.78	0.00	52,133,905.76	12,981,418.11	0.00
1E-A3	30711XRC0	06/24/2020	1.81825 %	65,038,456.54	98,546.81	12,904,550.78	0.00	52,133,905.76	13,003,097.59	0.00
1E-A4	30711XRE6	06/24/2020	2.21825 %	65,038,456.54	120,226.30	12,904,550.78	0.00	52,133,905.76	13,024,777.08	0.00
1E-B1	30711XRG1	06/24/2020	1.01825 %	93,986,000.00	79,751.04	0.00	0.00	93,986,000.00	79,751.04	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XRJ5	06/24/2020	1.41825 %	93,986,000.00	111,079.70	0.00	0.00	93,986,000.00	111,079.70	0.00
1E-B3	30711XRL0	06/24/2020	1.81825 %	93,986,000.00	142,408.37	0.00	0.00	93,986,000.00	142,408.37	0.00
1E-B4	30711XRN6	06/24/2020	2.21825 %	93,986,000.00	173,737.04	0.00	0.00	93,986,000.00	173,737.04	0.00
1E-C1	30711XRQ9	06/24/2020	1.01825 %	93,986,000.00	79,751.04	0.00	0.00	93,986,000.00	79,751.04	0.00
1E-C2	30711XRS5	06/24/2020	1.41825 %	93,986,000.00	111,079.70	0.00	0.00	93,986,000.00	111,079.70	0.00
1E-C3	30711XRU0	06/24/2020	1.81825 %	93,986,000.00	142,408.37	0.00	0.00	93,986,000.00	142,408.37	0.00
1E-C4	30711XRW6	06/24/2020	2.21825 %	93,986,000.00	173,737.04	0.00	0.00	93,986,000.00	173,737.04	0.00
1E-D1	30711XRY2	06/24/2020	1.01825 %	159,024,456.54	134,938.88	12,904,550.78	0.00	146,119,905.76	13,039,489.66	0.00
1E-D2	30711XRZ9	06/24/2020	1.41825 %	159,024,456.54	187,947.03	12,904,550.78	0.00	146,119,905.76	13,092,497.81	0.00
1E-D3	30711XSA3	06/24/2020	1.81825 %	159,024,456.54	240,955.18	12,904,550.78	0.00	146,119,905.76	13,145,505.96	0.00
1E-D4	30711XSB1	06/24/2020	2.21825 %	159,024,456.54	293,963.33	12,904,550.78	0.00	146,119,905.76	13,198,514.11	0.00
1E-D5	30711XSC9	06/24/2020	2.81825 %	159,024,456.54	373,475.56	12,904,550.78	0.00	146,119,905.76	13,278,026.34	0.00
1E-F1	30711XSD7	06/24/2020	1.01825 %	187,972,000.00	159,502.07	0.00	0.00	187,972,000.00	159,502.07	0.00
1E-F2	30711XSE5	06/24/2020	1.41825 %	187,972,000.00	222,159.41	0.00	0.00	187,972,000.00	222,159.41	0.00
1E-F3	30711XSF2	06/24/2020	1.81825 %	187,972,000.00	284,816.74	0.00	0.00	187,972,000.00	284,816.74	0.00
1E-F4	30711XSG0	06/24/2020	2.21825 %	187,972,000.00	347,474.07	0.00	0.00	187,972,000.00	347,474.07	0.00
1E-F5	30711XSH8	06/24/2020	2.81825 %	187,972,000.00	441,460.07	0.00	0.00	187,972,000.00	441,460.07	0.00
1X-1	30711XSJ4	06/24/2020	1.80000 %	0.00	238,536.68	0.00	0.00	0.00	238,536.68	0.00
1X-2	30711XSK1	06/24/2020	1.40000 %	0.00	185,528.53	0.00	0.00	0.00	185,528.53	0.00
1X-3	30711XSL9	06/24/2020	1.00000 %	0.00	132,520.38	0.00	0.00	0.00	132,520.38	0.00
1X-4	30711XSM7	06/24/2020	0.60000 %	0.00	79,512.23	0.00	0.00	0.00	79,512.23	0.00
1Y-1	30711XSN5	06/24/2020	1.80000 %	0.00	281,958.00	0.00	0.00	0.00	281,958.00	0.00
1Y-2	30711XSP0	06/24/2020	1.40000 %	0.00	219,300.67	0.00	0.00	0.00	219,300.67	0.00
1Y-3	30711XSQ8	06/24/2020	1.00000 %	0.00	156,643.33	0.00	0.00	0.00	156,643.33	0.00
1Y-4	30711XSR6	06/24/2020	0.60000 %	0.00	93,986.00	0.00	0.00	0.00	93,986.00	0.00
2A-H		05/29/2020	0.00000 %	9,632,090,738.22	0.00	427,237,454.13	0.00	9,204,856,098.86	427,237,454.13	0.00
2M-1	30711XSS4	06/24/2020	0.91825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/29/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	06/24/2020	2.96825 %	42,826,120.73	105,932.19	19,153,834.81	0.00	23,672,285.93	19,259,767.00	0.00
2M-AH		05/29/2020	0.00000 %	2,254,358.78	0.00	1,008,254.19	0.00	1,246,104.59	1,008,254.19	0.00
2M-2B	30711XSU9	06/24/2020	2.96825 %	120,816,000.00	298,843.41	0.00	0.00	120,816,000.00	298,843.41	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		05/29/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	06/24/2020	2.96825 %	120,816,000.00	298,843.41	0.00	0.00	120,816,000.00	298,843.41	0.00
2M-CH		05/29/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	06/24/2020	2.96825 %	284,458,120.73	703,619.01	19,153,834.81	0.00	265,304,285.93	19,857,453.82	0.00
2M-2H		05/29/2020	0.00000 %	14,972,468.78	0.00	1,008,254.19	0.00	13,964,214.59	1,008,254.19	0.00
2B-1	30711XSW5	06/24/2020	4.61825 %	73,668,000.00	283,514.37	0.00	0.00	73,668,000.00	283,514.37	0.00
2B-1H		05/29/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		05/29/2020	0.00000 %	77,545,765.00	0.00	0.00	0.00	77,545,765.00	0.00	0.00
2A-I1	30711XSZ8	06/24/2020	1.80000 %	0.00	64,239.18	0.00	0.00	0.00	64,239.18	0.00
2A-I2	30711XTB0	06/24/2020	1.40000 %	0.00	49,963.81	0.00	0.00	0.00	49,963.81	0.00
2A-I3	30711XTD6	06/24/2020	1.00000 %	0.00	35,688.43	0.00	0.00	0.00	35,688.43	0.00
2A-I4	30711XTF1	06/24/2020	0.60000 %	0.00	21,413.06	0.00	0.00	0.00	21,413.06	0.00
2B-I1	30711XTH7	06/24/2020	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2B-I2	30711XTK0	06/24/2020	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2B-I3	30711XTM6	06/24/2020	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2B-I4	30711XTP9	06/24/2020	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2C-I1	30711XTR5	06/24/2020	1.80000 %	0.00	181,224.00	0.00	0.00	0.00	181,224.00	0.00
2C-I2	30711XTT1	06/24/2020	1.40000 %	0.00	140,952.00	0.00	0.00	0.00	140,952.00	0.00
2C-I3	30711XTV6	06/24/2020	1.00000 %	0.00	100,680.00	0.00	0.00	0.00	100,680.00	0.00
2C-I4	30711XTX2	06/24/2020	0.60000 %	0.00	60,408.00	0.00	0.00	0.00	60,408.00	0.00
2E-A1	30711XSY1	06/24/2020	1.16825 %	42,826,120.73	41,693.01	19,153,834.81	0.00	23,672,285.93	19,195,527.82	0.00
2E-A2	30711XTA2	06/24/2020	1.56825 %	42,826,120.73	55,968.39	19,153,834.81	0.00	23,672,285.93	19,209,803.20	0.00
2E-A3	30711XTC8	06/24/2020	1.96825 %	42,826,120.73	70,243.76	19,153,834.81	0.00	23,672,285.93	19,224,078.57	0.00
2E-A4	30711XTE4	06/24/2020	2.36825 %	42,826,120.73	84,519.13	19,153,834.81	0.00	23,672,285.93	19,238,353.94	0.00
2E-B1	30711XTG9	06/24/2020	1.16825 %	120,816,000.00	117,619.41	0.00	0.00	120,816,000.00	117,619.41	0.00
2E-B2	30711XTJ3	06/24/2020	1.56825 %	120,816,000.00	157,891.41	0.00	0.00	120,816,000.00	157,891.41	0.00
2E-B3	30711XTL8	06/24/2020	1.96825 %	120,816,000.00	198,163.41	0.00	0.00	120,816,000.00	198,163.41	0.00
2E-B4	30711XTN4	06/24/2020	2.36825 %	120,816,000.00	238,435.41	0.00	0.00	120,816,000.00	238,435.41	0.00
2E-C1	30711XTQ7	06/24/2020	1.16825 %	120,816,000.00	117,619.41	0.00	0.00	120,816,000.00	117,619.41	0.00
2E-C2	30711XTS3	06/24/2020	1.56825 %	120,816,000.00	157,891.41	0.00	0.00	120,816,000.00	157,891.41	0.00
2E-C3	30711XTU8	06/24/2020	1.96825 %	120,816,000.00	198,163.41	0.00	0.00	120,816,000.00	198,163.41	0.00

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Distribution Date: 25-Jun-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XTW4	06/24/2020	2.36825 %	120,816,000.00	238,435.41	0.00	0.00	120,816,000.00	238,435.41	0.00
2E-D1	30711XTY0	06/24/2020	1.16825 %	163,642,120.73	159,312.42	19,153,834.81	0.00	144,488,285.93	19,313,147.23	0.00
2E-D2	30711XTZ7	06/24/2020	1.56825 %	163,642,120.73	213,859.80	19,153,834.81	0.00	144,488,285.93	19,367,694.61	0.00
2E-D3	30711XUA0	06/24/2020	1.96825 %	163,642,120.73	268,407.17	19,153,834.81	0.00	144,488,285.93	19,422,241.98	0.00
2E-D4	30711XUB8	06/24/2020	2.36825 %	163,642,120.73	322,954.54	19,153,834.81	0.00	144,488,285.93	19,476,789.35	0.00
2E-D5	30711XUC6	06/24/2020	2.96825 %	163,642,120.73	404,775.60	19,153,834.81	0.00	144,488,285.93	19,558,610.41	0.00
2E-F1	30711XUD4	06/24/2020	1.16825 %	241,632,000.00	235,238.82	0.00	0.00	241,632,000.00	235,238.82	0.00
2E-F2	30711XUE2	06/24/2020	1.56825 %	241,632,000.00	315,782.82	0.00	0.00	241,632,000.00	315,782.82	0.00
2E-F3	30711XUF9	06/24/2020	1.96825 %	241,632,000.00	396,326.82	0.00	0.00	241,632,000.00	396,326.82	0.00
2E-F4	30711XUG7	06/24/2020	2.36825 %	241,632,000.00	476,870.82	0.00	0.00	241,632,000.00	476,870.82	0.00
2E-F5	30711XUH5	06/24/2020	2.96825 %	241,632,000.00	597,686.82	0.00	0.00	241,632,000.00	597,686.82	0.00
2X-1	30711XUJ1	06/24/2020	1.80000 %	0.00	245,463.18	0.00	0.00	0.00	245,463.18	0.00
2X-2	30711XUK8	06/24/2020	1.40000 %	0.00	190,915.81	0.00	0.00	0.00	190,915.81	0.00
2X-3	30711XUL6	06/24/2020	1.00000 %	0.00	136,368.43	0.00	0.00	0.00	136,368.43	0.00
2X-4	30711XUM4	06/24/2020	0.60000 %	0.00	81,821.06	0.00	0.00	0.00	81,821.06	0.00
2Y-1	30711XUN2	06/24/2020	1.80000 %	0.00	362,448.00	0.00	0.00	0.00	362,448.00	0.00
2Y-2	30711XUP7	06/24/2020	1.40000 %	0.00	281,904.00	0.00	0.00	0.00	281,904.00	0.00
2Y-3	30711XUQ5	06/24/2020	1.00000 %	0.00	201,360.00	0.00	0.00	0.00	201,360.00	0.00
2Y-4	30711XUR3	06/24/2020	0.60000 %	0.00	120,816.00	0.00	0.00	0.00	120,816.00	0.00
Totals				27,816,241,806.65	17,439,297.30	1,124,293,200.46	3,125.03	26,691,951,421.07	1,141,732,497.76	187,320.16

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information. All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Series 2017-C06



Distribution Date: 25-Jun-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	10,821,607,176.11	18,863,815.15	322,174,539.97	0.00	0.00	341,038,355.12	10,480,571,946.02	0.66071980	341,038,355.12
1M-1	156,644,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	8,245,344.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	93,986,000.00	65,038,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	52,133,905.76	0.55469863	12,904,550.78
1M-AH	4,947,606.00	3,423,750.96	37,575.19	641,745.49	0.00	0.00	679,320.67	2,744,430.29	0.55469863	679,320.67
1M-2B	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-BH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2C	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1M-CH	4,947,606.00	4,947,606.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00	1.00000000	0.00
1M-2	281,958,000.00	253,010,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	240,105,905.76	0.85156621	12,904,550.78
1M-2H	14,842,818.00	13,318,962.96	37,575.19	641,745.49	0.00	0.00	679,320.67	12,639,642.29	0.85156621	679,320.67
1B-1	78,322,000.00	78,322,000.00	0.00	0.00	0.00	0.00	0.00	78,322,000.00	1.00000000	0.00
1B-1H	4,122,672.00	4,122,672.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00	1.00000000	0.00
1B-2H	82,444,672.00	82,260,476.87	0.00	0.00	0.00	3,125.03	3,125.03	82,257,351.84	0.99772793	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	65,038,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	52,133,905.76	0.55469863	12,904,550.78
1E-A2	93,986,000.00	65,038,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	52,133,905.76	0.55469863	12,904,550.78
1E-A3	93,986,000.00	65,038,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	52,133,905.76	0.55469863	12,904,550.78
1E-A4	93,986,000.00	65,038,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	52,133,905.76	0.55469863	12,904,550.78
1E-B1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-B3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
11-Jun-2020 2:18:56 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C1	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C2	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C3	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-C4	93,986,000.00	93,986,000.00	0.00	0.00	0.00	0.00	0.00	93,986,000.00	1.00000000	0.00
1E-D1	187,972,000.00	159,024,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	146,119,905.76	0.77734932	12,904,550.78
1E-D2	187,972,000.00	159,024,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	146,119,905.76	0.77734932	12,904,550.78
1E-D3	187,972,000.00	159,024,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	146,119,905.76	0.77734932	12,904,550.78
1E-D4	187,972,000.00	159,024,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	146,119,905.76	0.77734932	12,904,550.78
1E-D5	187,972,000.00	159,024,456.54	713,787.93	12,190,762.85	0.00	0.00	12,904,550.78	146,119,905.76	0.77734932	12,904,550.78
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	9,632,090,738.22	15,813,983.88	411,423,470.25	0.00	0.00	427,237,454.13	9,204,856,098.86	0.61985504	427,237,454.13
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	42,826,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	23,672,285.93	0.19835671	19,153,834.81
2M-AH	6,282,140.00	2,254,358.78	37,320.03	970,934.16	0.00	0.00	1,008,254.19	1,246,104.59	0.19835670	1,008,254.19
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	284,458,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	265,304,285.93	0.73496785	19,153,834.81

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	14,972,468.78	37,320.03	970,934.16	0.00	0.00	1,008,254.19	13,964,214.59	0.73494899	1,008,254.19
2B-1	73,668,000.00	73,668,000.00	0.00	0.00	0.00	0.00	0.00	73,668,000.00	1.00000000	0.00
2B-1H	3,877,765.00	3,877,765.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00	1.00000000	0.00
2B-2H	77,545,765.00	77,545,765.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00	1.00000000	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	119,342,000.00	42,826,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	23,672,285.93	0.19835671	19,153,834.81
2E-A2	119,342,000.00	42,826,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	23,672,285.93	0.19835671	19,153,834.81
2E-A3	119,342,000.00	42,826,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	23,672,285.93	0.19835671	19,153,834.81
2E-A4	119,342,000.00	42,826,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	23,672,285.93	0.19835671	19,153,834.81
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	163,642,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	144,488,285.93	0.60163845	19,153,834.81
2E-D2	240,158,000.00	163,642,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	144,488,285.93	0.60163845	19,153,834.81
2E-D3	240,158,000.00	163,642,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	144,488,285.93	0.60163845	19,153,834.81
2E-D4	240,158,000.00	163,642,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	144,488,285.93	0.60163845	19,153,834.81
2E-D5	240,158,000.00	163,642,120.73	708,969.76	18,444,865.05	0.00	0.00	19,153,834.81	144,488,285.93	0.60163845	19,153,834.81

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
 11-Jun-2020 2:18:56 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	27,816,241,806.65	50,477,924.06	1,073,815,276.42	0.00	3,125.03	1,124,296,325.49	26,691,951,421.07	0.67514293	1,124,293,200.46

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
11-Jun-2020 2:18:56 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	682.21945899	1.18921908	20.31063748	0.00000000	0.00000000	21.49985657	660.71979943	0.66071980	21.49985657
1M-1	156,644,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	692.00153789	7.59461973	129.70828474	0.00000000	0.00000000	137.30290448	554.69863341	0.55469863	137.30290448
1M-AH	4,947,606.00	692.00153771	7.59462051	129.70828518	0.00000000	0.00000000	137.30290367	554.69863405	0.55469863	137.30290367
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	897.33384596	2.53153991	43.23609491	0.00000000	0.00000000	45.76763483	851.56621114	0.85156621	45.76763483
1M-2H	14,842,818.00	897.33384590	2.53154017	43.23609506	0.00000000	0.00000000	45.76763456	851.56621135	0.85156621	45.76763456
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	997.76583343	0.00000000	0.00000000	0.00000000	0.03790457	0.03790457	997.72792886	0.99772793	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	692.00153789	7.59461973	129.70828474	0.00000000	0.00000000	137.30290448	554.69863341	0.55469863	137.30290448
1E-A2	93,986,000.00	692.00153789	7.59461973	129.70828474	0.00000000	0.00000000	137.30290448	554.69863341	0.55469863	137.30290448
1E-A3	93,986,000.00	692.00153789	7.59461973	129.70828474	0.00000000	0.00000000	137.30290448	554.69863341	0.55469863	137.30290448
1E-A4	93,986,000.00	692.00153789	7.59461973	129.70828474	0.00000000	0.00000000	137.30290448	554.69863341	0.55469863	137.30290448
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

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Series 2017-C06



Distribution Date: 25-Jun-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	846.00076894	3.79730987	64.85414237	0.00000000	0.00000000	68.65145224	777.34931671	0.77734932	68.65145224
1E-D2	187,972,000.00	846.00076894	3.79730987	64.85414237	0.00000000	0.00000000	68.65145224	777.34931671	0.77734932	68.65145224
1E-D3	187,972,000.00	846.00076894	3.79730987	64.85414237	0.00000000	0.00000000	68.65145224	777.34931671	0.77734932	68.65145224
1E-D4	187,972,000.00	846.00076894	3.79730987	64.85414237	0.00000000	0.00000000	68.65145224	777.34931671	0.77734932	68.65145224
1E-D5	187,972,000.00	846.00076894	3.79730987	64.85414237	0.00000000	0.00000000	68.65145224	777.34931671	0.77734932	68.65145224
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	648.62502604	1.06491373	27.70525801	0.00000000	0.00000000	28.77017175	619.85504384	0.61985504	28.77017175
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	358.85204480	5.94065593	154.55468360	0.00000000	0.00000000	160.49533953	198.35670535	0.19835671	160.49533953
2M-AH	6,282,140.00	358.85204405	5.94065557	154.55468360	0.00000000	0.00000000	160.49533917	198.35670488	0.19835670	160.49533917
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	788.02938918	1.96404661	51.09748915	0.00000000	0.00000000	53.06153576	734.96785345	0.73496785	53.06153576

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Distribution Date: 25-Jun-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	788.01430402	1.96418626	51.10112551	0.00000000	0.00000000	53.06531177	734.94899225	0.73494899	53.06531177
2B-1	73,668,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,877,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	77,545,765.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	119,342,000.00	358.85204480	5.94065593	154.55468360	0.00000000	0.00000000	160.49533953	198.35670535	0.19835671	160.49533953
2E-A2	119,342,000.00	358.85204480	5.94065593	154.55468360	0.00000000	0.00000000	160.49533953	198.35670535	0.19835671	160.49533953
2E-A3	119,342,000.00	358.85204480	5.94065593	154.55468360	0.00000000	0.00000000	160.49533953	198.35670535	0.19835671	160.49533953
2E-A4	119,342,000.00	358.85204480	5.94065593	154.55468360	0.00000000	0.00000000	160.49533953	198.35670535	0.19835671	160.49533953
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	681.39358560	2.95209720	76.80304237	0.00000000	0.00000000	79.75513957	601.63844606	0.60163845	79.75513957
2E-D2	240,158,000.00	681.39358560	2.95209720	76.80304237	0.00000000	0.00000000	79.75513957	601.63844606	0.60163845	79.75513957
2E-D3	240,158,000.00	681.39358560	2.95209720	76.80304237	0.00000000	0.00000000	79.75513957	601.63844606	0.60163845	79.75513957
2E-D4	240,158,000.00	681.39358560	2.95209720	76.80304237	0.00000000	0.00000000	79.75513957	601.63844606	0.60163845	79.75513957
2E-D5	240,158,000.00	681.39358560	2.95209720	76.80304237	0.00000000	0.00000000	79.75513957	601.63844606	0.60163845	79.75513957

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,821,607,176.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,480,571,946.02
1M-1	N/A	N/A	0.91825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	05/26/20 - 06/24/20	30	2.81825 %	65,038,456.54	152,745.53	0.00	0.00	0.00	0.00	152,745.53	0.00	52,133,905.76
1M-AH	N/A	N/A	0.00000 %	3,423,750.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,744,430.29
1M-2B	05/26/20 - 06/24/20	30	2.81825 %	93,986,000.00	220,730.04	0.00	0.00	0.00	0.00	220,730.04	0.00	93,986,000.00
1M-BH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2C	05/26/20 - 06/24/20	30	2.81825 %	93,986,000.00	220,730.04	0.00	0.00	0.00	0.00	220,730.04	0.00	93,986,000.00
1M-CH	N/A	N/A	0.00000 %	4,947,606.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,947,606.00
1M-2	05/26/20 - 06/24/20	30	2.81825 %	253,010,456.54	594,205.60	0.00	0.00	0.00	0.00	594,205.60	0.00	240,105,905.76
1M-2H	N/A	N/A	0.00000 %	13,318,962.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,639,642.29
1B-1	05/26/20 - 06/24/20	30	4.31825 %	78,322,000.00	281,844.98	0.00	0.00	0.00	0.00	281,844.98	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,260,476.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,257,351.84
1A-I1	05/26/20 - 06/24/20	30	1.80000 %	65,038,456.54	97,557.68	0.00	0.00	0.00	0.00	97,557.68	0.00	52,133,905.76
1A-I2	05/26/20 - 06/24/20	30	1.40000 %	65,038,456.54	75,878.20	0.00	0.00	0.00	0.00	75,878.20	0.00	52,133,905.76
1A-I3	05/26/20 - 06/24/20	30	1.00000 %	65,038,456.54	54,198.71	0.00	0.00	0.00	0.00	54,198.71	0.00	52,133,905.76
1A-I4	05/26/20 - 06/24/20	30	0.60000 %	65,038,456.54	32,519.23	0.00	0.00	0.00	0.00	32,519.23	0.00	52,133,905.76
1B-I1	05/26/20 - 06/24/20	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1B-I2	05/26/20 - 06/24/20	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1B-I3	05/26/20 - 06/24/20	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1B-I4	05/26/20 - 06/24/20	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1C-I1	05/26/20 - 06/24/20	30	1.80000 %	93,986,000.00	140,979.00	0.00	0.00	0.00	0.00	140,979.00	0.00	93,986,000.00
1C-I2	05/26/20 - 06/24/20	30	1.40000 %	93,986,000.00	109,650.33	0.00	0.00	0.00	0.00	109,650.33	0.00	93,986,000.00
1C-I3	05/26/20 - 06/24/20	30	1.00000 %	93,986,000.00	78,321.67	0.00	0.00	0.00	0.00	78,321.67	0.00	93,986,000.00
1C-I4	05/26/20 - 06/24/20	30	0.60000 %	93,986,000.00	46,993.00	0.00	0.00	0.00	0.00	46,993.00	0.00	93,986,000.00
1E-A1	05/26/20 - 06/24/20	30	1.01825 %	65,038,456.54	55,187.84	0.00	0.00	0.00	0.00	55,187.84	0.00	52,133,905.76
1E-A2	05/26/20 - 06/24/20	30	1.41825 %	65,038,456.54	76,867.33	0.00	0.00	0.00	0.00	76,867.33	0.00	52,133,905.76
1E-A3	05/26/20 - 06/24/20	30	1.81825 %	65,038,456.54	98,546.81	0.00	0.00	0.00	0.00	98,546.81	0.00	52,133,905.76
1E-A4	05/26/20 - 06/24/20	30	2.21825 %	65,038,456.54	120,226.30	0.00	0.00	0.00	0.00	120,226.30	0.00	52,133,905.76
1E-B1	05/26/20 - 06/24/20	30	1.01825 %	93,986,000.00	79,751.04	0.00	0.00	0.00	0.00	79,751.04	0.00	93,986,000.00
1E-B2	05/26/20 - 06/24/20	30	1.41825 %	93,986,000.00	111,079.70	0.00	0.00	0.00	0.00	111,079.70	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/26/20 - 06/24/20	30	1.81825 %	93,986,000.00	142,408.37	0.00	0.00	0.00	0.00	142,408.37	0.00	93,986,000.00
1E-B4	05/26/20 - 06/24/20	30	2.21825 %	93,986,000.00	173,737.04	0.00	0.00	0.00	0.00	173,737.04	0.00	93,986,000.00
1E-C1	05/26/20 - 06/24/20	30	1.01825 %	93,986,000.00	79,751.04	0.00	0.00	0.00	0.00	79,751.04	0.00	93,986,000.00
1E-C2	05/26/20 - 06/24/20	30	1.41825 %	93,986,000.00	111,079.70	0.00	0.00	0.00	0.00	111,079.70	0.00	93,986,000.00
1E-C3	05/26/20 - 06/24/20	30	1.81825 %	93,986,000.00	142,408.37	0.00	0.00	0.00	0.00	142,408.37	0.00	93,986,000.00
1E-C4	05/26/20 - 06/24/20	30	2.21825 %	93,986,000.00	173,737.04	0.00	0.00	0.00	0.00	173,737.04	0.00	93,986,000.00
1E-D1	05/26/20 - 06/24/20	30	1.01825 %	159,024,456.54	134,938.88	0.00	0.00	0.00	0.00	134,938.88	0.00	146,119,905.76
1E-D2	05/26/20 - 06/24/20	30	1.41825 %	159,024,456.54	187,947.03	0.00	0.00	0.00	0.00	187,947.03	0.00	146,119,905.76
1E-D3	05/26/20 - 06/24/20	30	1.81825 %	159,024,456.54	240,955.18	0.00	0.00	0.00	0.00	240,955.18	0.00	146,119,905.76
1E-D4	05/26/20 - 06/24/20	30	2.21825 %	159,024,456.54	293,963.33	0.00	0.00	0.00	0.00	293,963.33	0.00	146,119,905.76
1E-D5	05/26/20 - 06/24/20	30	2.81825 %	159,024,456.54	373,475.56	0.00	0.00	0.00	0.00	373,475.56	0.00	146,119,905.76
1E-F1	05/26/20 - 06/24/20	30	1.01825 %	187,972,000.00	159,502.07	0.00	0.00	0.00	0.00	159,502.07	0.00	187,972,000.00
1E-F2	05/26/20 - 06/24/20	30	1.41825 %	187,972,000.00	222,159.41	0.00	0.00	0.00	0.00	222,159.41	0.00	187,972,000.00
1E-F3	05/26/20 - 06/24/20	30	1.81825 %	187,972,000.00	284,816.74	0.00	0.00	0.00	0.00	284,816.74	0.00	187,972,000.00
1E-F4	05/26/20 - 06/24/20	30	2.21825 %	187,972,000.00	347,474.07	0.00	0.00	0.00	0.00	347,474.07	0.00	187,972,000.00
1E-F5	05/26/20 - 06/24/20	30	2.81825 %	187,972,000.00	441,460.07	0.00	0.00	0.00	0.00	441,460.07	0.00	187,972,000.00
1X-1	05/26/20 - 06/24/20	30	1.80000 %	159,024,456.54	238,536.68	0.00	0.00	0.00	0.00	238,536.68	0.00	146,119,905.76
1X-2	05/26/20 - 06/24/20	30	1.40000 %	159,024,456.54	185,528.53	0.00	0.00	0.00	0.00	185,528.53	0.00	146,119,905.76
1X-3	05/26/20 - 06/24/20	30	1.00000 %	159,024,456.54	132,520.38	0.00	0.00	0.00	0.00	132,520.38	0.00	146,119,905.76
1X-4	05/26/20 - 06/24/20	30	0.60000 %	159,024,456.54	79,512.23	0.00	0.00	0.00	0.00	79,512.23	0.00	146,119,905.76
1Y-1	05/26/20 - 06/24/20	30	1.80000 %	187,972,000.00	281,958.00	0.00	0.00	0.00	0.00	281,958.00	0.00	187,972,000.00
1Y-2	05/26/20 - 06/24/20	30	1.40000 %	187,972,000.00	219,300.67	0.00	0.00	0.00	0.00	219,300.67	0.00	187,972,000.00
1Y-3	05/26/20 - 06/24/20	30	1.00000 %	187,972,000.00	156,643.33	0.00	0.00	0.00	0.00	156,643.33	0.00	187,972,000.00
1Y-4	05/26/20 - 06/24/20	30	0.60000 %	187,972,000.00	93,986.00	0.00	0.00	0.00	0.00	93,986.00	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	9,632,090,738.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,204,856,098.86
2M-1	N/A	N/A	0.91825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	05/26/20 - 06/24/20	30	2.96825 %	42,826,120.73	105,932.19	0.00	0.00	0.00	0.00	105,932.19	0.00	23,672,285.93
2M-AH	N/A	N/A	0.00000 %	2,254,358.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,246,104.59
2M-2B	05/26/20 - 06/24/20	30	2.96825 %	120,816,000.00	298,843.41	0.00	0.00	0.00	0.00	298,843.41	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	0.00	6,359,055.00
2M-2C	05/26/20 - 06/24/20	30	2.96825 %	120,816,000.00	298,843.41	0.00	0.00	0.00	0.00	298,843.41	0.00	120,816,000.00

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Connecticut Avenue Securities

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Series 2017-C06



Distribution Date: 25-Jun-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	05/26/20 - 06/24/20	30	2.96825 %	284,458,120.73	703,619.01	0.00	0.00	0.00	0.00	703,619.01	0.00	265,304,285.93
2M-2H	N/A	N/A	0.00000 %	14,972,468.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,964,214.59
2B-1	05/26/20 - 06/24/20	30	4.61825 %	73,668,000.00	283,514.37	0.00	0.00	0.00	0.00	283,514.37	0.00	73,668,000.00
2B-1H	N/A	N/A	0.00000 %	3,877,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,877,765.00
2B-2H	N/A	N/A	0.00000 %	77,545,765.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,545,765.00
2A-I1	05/26/20 - 06/24/20	30	1.80000 %	42,826,120.73	64,239.18	0.00	0.00	0.00	0.00	64,239.18	0.00	23,672,285.93
2A-I2	05/26/20 - 06/24/20	30	1.40000 %	42,826,120.73	49,963.81	0.00	0.00	0.00	0.00	49,963.81	0.00	23,672,285.93
2A-I3	05/26/20 - 06/24/20	30	1.00000 %	42,826,120.73	35,688.43	0.00	0.00	0.00	0.00	35,688.43	0.00	23,672,285.93
2A-I4	05/26/20 - 06/24/20	30	0.60000 %	42,826,120.73	21,413.06	0.00	0.00	0.00	0.00	21,413.06	0.00	23,672,285.93
2B-I1	05/26/20 - 06/24/20	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2B-I2	05/26/20 - 06/24/20	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2B-I3	05/26/20 - 06/24/20	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2B-I4	05/26/20 - 06/24/20	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2C-I1	05/26/20 - 06/24/20	30	1.80000 %	120,816,000.00	181,224.00	0.00	0.00	0.00	0.00	181,224.00	0.00	120,816,000.00
2C-I2	05/26/20 - 06/24/20	30	1.40000 %	120,816,000.00	140,952.00	0.00	0.00	0.00	0.00	140,952.00	0.00	120,816,000.00
2C-I3	05/26/20 - 06/24/20	30	1.00000 %	120,816,000.00	100,680.00	0.00	0.00	0.00	0.00	100,680.00	0.00	120,816,000.00
2C-I4	05/26/20 - 06/24/20	30	0.60000 %	120,816,000.00	60,408.00	0.00	0.00	0.00	0.00	60,408.00	0.00	120,816,000.00
2E-A1	05/26/20 - 06/24/20	30	1.16825 %	42,826,120.73	41,693.01	0.00	0.00	0.00	0.00	41,693.01	0.00	23,672,285.93
2E-A2	05/26/20 - 06/24/20	30	1.56825 %	42,826,120.73	55,968.39	0.00	0.00	0.00	0.00	55,968.39	0.00	23,672,285.93
2E-A3	05/26/20 - 06/24/20	30	1.96825 %	42,826,120.73	70,243.76	0.00	0.00	0.00	0.00	70,243.76	0.00	23,672,285.93
2E-A4	05/26/20 - 06/24/20	30	2.36825 %	42,826,120.73	84,519.13	0.00	0.00	0.00	0.00	84,519.13	0.00	23,672,285.93
2E-B1	05/26/20 - 06/24/20	30	1.16825 %	120,816,000.00	117,619.41	0.00	0.00	0.00	0.00	117,619.41	0.00	120,816,000.00
2E-B2	05/26/20 - 06/24/20	30	1.56825 %	120,816,000.00	157,891.41	0.00	0.00	0.00	0.00	157,891.41	0.00	120,816,000.00
2E-B3	05/26/20 - 06/24/20	30	1.96825 %	120,816,000.00	198,163.41	0.00	0.00	0.00	0.00	198,163.41	0.00	120,816,000.00
2E-B4	05/26/20 - 06/24/20	30	2.36825 %	120,816,000.00	238,435.41	0.00	0.00	0.00	0.00	238,435.41	0.00	120,816,000.00
2E-C1	05/26/20 - 06/24/20	30	1.16825 %	120,816,000.00	117,619.41	0.00	0.00	0.00	0.00	117,619.41	0.00	120,816,000.00
2E-C2	05/26/20 - 06/24/20	30	1.56825 %	120,816,000.00	157,891.41	0.00	0.00	0.00	0.00	157,891.41	0.00	120,816,000.00
2E-C3	05/26/20 - 06/24/20	30	1.96825 %	120,816,000.00	198,163.41	0.00	0.00	0.00	0.00	198,163.41	0.00	120,816,000.00
2E-C4	05/26/20 - 06/24/20	30	2.36825 %	120,816,000.00	238,435.41	0.00	0.00	0.00	0.00	238,435.41	0.00	120,816,000.00
2E-D1	05/26/20 - 06/24/20	30	1.16825 %	163,642,120.73	159,312.42	0.00	0.00	0.00	0.00	159,312.42	0.00	144,488,285.93
2E-D2	05/26/20 - 06/24/20	30	1.56825 %	163,642,120.73	213,859.80	0.00	0.00	0.00	0.00	213,859.80	0.00	144,488,285.93

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	05/26/20 - 06/24/20	30	1.96825 %	163,642,120.73	268,407.17	0.00	0.00	0.00	0.00	268,407.17	0.00	144,488,285.93
2E-D4	05/26/20 - 06/24/20	30	2.36825 %	163,642,120.73	322,954.54	0.00	0.00	0.00	0.00	322,954.54	0.00	144,488,285.93
2E-D5	05/26/20 - 06/24/20	30	2.96825 %	163,642,120.73	404,775.60	0.00	0.00	0.00	0.00	404,775.60	0.00	144,488,285.93
2E-F1	05/26/20 - 06/24/20	30	1.16825 %	241,632,000.00	235,238.82	0.00	0.00	0.00	0.00	235,238.82	0.00	241,632,000.00
2E-F2	05/26/20 - 06/24/20	30	1.56825 %	241,632,000.00	315,782.82	0.00	0.00	0.00	0.00	315,782.82	0.00	241,632,000.00
2E-F3	05/26/20 - 06/24/20	30	1.96825 %	241,632,000.00	396,326.82	0.00	0.00	0.00	0.00	396,326.82	0.00	241,632,000.00
2E-F4	05/26/20 - 06/24/20	30	2.36825 %	241,632,000.00	476,870.82	0.00	0.00	0.00	0.00	476,870.82	0.00	241,632,000.00
2E-F5	05/26/20 - 06/24/20	30	2.96825 %	241,632,000.00	597,686.82	0.00	0.00	0.00	0.00	597,686.82	0.00	241,632,000.00
2X-1	05/26/20 - 06/24/20	30	1.80000 %	163,642,120.73	245,463.18	0.00	0.00	0.00	0.00	245,463.18	0.00	144,488,285.93
2X-2	05/26/20 - 06/24/20	30	1.40000 %	163,642,120.73	190,915.81	0.00	0.00	0.00	0.00	190,915.81	0.00	144,488,285.93
2X-3	05/26/20 - 06/24/20	30	1.00000 %	163,642,120.73	136,368.43	0.00	0.00	0.00	0.00	136,368.43	0.00	144,488,285.93
2X-4	05/26/20 - 06/24/20	30	0.60000 %	163,642,120.73	81,821.06	0.00	0.00	0.00	0.00	81,821.06	0.00	144,488,285.93
2Y-1	05/26/20 - 06/24/20	30	1.80000 %	241,632,000.00	362,448.00	0.00	0.00	0.00	0.00	362,448.00	0.00	241,632,000.00
2Y-2	05/26/20 - 06/24/20	30	1.40000 %	241,632,000.00	281,904.00	0.00	0.00	0.00	0.00	281,904.00	0.00	241,632,000.00
2Y-3	05/26/20 - 06/24/20	30	1.00000 %	241,632,000.00	201,360.00	0.00	0.00	0.00	0.00	201,360.00	0.00	241,632,000.00
2Y-4	05/26/20 - 06/24/20	30	0.60000 %	241,632,000.00	120,816.00	0.00	0.00	0.00	0.00	120,816.00	0.00	241,632,000.00
Totals					17,439,297.30	0.00	0.00	0.00	0.00	17,439,297.30	0.00	

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

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Series 2017-C06



Distribution Date: 25-Jun-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	15,862,354,897.00	0.00000 %	682.21945899	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	660.71979943
1M-1	156,644,000.00	0.91825 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	8,245,344.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	93,986,000.00	2.81825 %	692.00153789	1.62519450	0.00000000	0.00000000	0.00000000	0.00000000	1.62519450	0.00000000	554.69863341
1M-AH	4,947,606.00	0.00000 %	692.00153771	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	554.69863405
1M-2B	93,986,000.00	2.81825 %	1000.00000000	2.34854170	0.00000000	0.00000000	0.00000000	0.00000000	2.34854170	0.00000000	1000.00000000
1M-BH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	93,986,000.00	2.81825 %	1000.00000000	2.34854170	0.00000000	0.00000000	0.00000000	0.00000000	2.34854170	0.00000000	1000.00000000
1M-CH	4,947,606.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	281,958,000.00	2.81825 %	897.33384596	2.10742593	0.00000000	0.00000000	0.00000000	0.00000000	2.10742593	0.00000000	851.56621114
1M-2H	14,842,818.00	0.00000 %	897.33384590	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	851.56621135
1B-1	78,322,000.00	4.31825 %	1000.00000000	3.59854166	0.00000000	0.00000000	0.00000000	0.00000000	3.59854166	0.00000000	1000.00000000
1B-1H	4,122,672.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	82,444,672.00	0.00000 %	997.76583343	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.72792886
1A-I1	0.00	1.80000 %	692.00153789	1.03800226	0.00000000	0.00000000	0.00000000	0.00000000	1.03800226	0.00000000	554.69863341
1A-I2	0.00	1.40000 %	692.00153789	0.80733514	0.00000000	0.00000000	0.00000000	0.00000000	0.80733514	0.00000000	554.69863341
1A-I3	0.00	1.00000 %	692.00153789	0.57666791	0.00000000	0.00000000	0.00000000	0.00000000	0.57666791	0.00000000	554.69863341
1A-I4	0.00	0.60000 %	692.00153789	0.34600079	0.00000000	0.00000000	0.00000000	0.00000000	0.34600079	0.00000000	554.69863341
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666663	0.00000000	0.00000000	0.00000000	0.00000000	1.16666663	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333337	0.00000000	0.00000000	0.00000000	0.00000000	0.83333337	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	93,986,000.00	1.01825 %	692.00153789	0.58719213	0.00000000	0.00000000	0.00000000	0.00000000	0.58719213	0.00000000	554.69863341
1E-A2	93,986,000.00	1.41825 %	692.00153789	0.81785936	0.00000000	0.00000000	0.00000000	0.00000000	0.81785936	0.00000000	554.69863341
1E-A3	93,986,000.00	1.81825 %	692.00153789	1.04852648	0.00000000	0.00000000	0.00000000	0.00000000	1.04852648	0.00000000	554.69863341

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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.21825 %	692.00153789	1.27919371	0.00000000	0.00000000	0.00000000	0.00000000	1.27919371	0.00000000	554.69863341
1E-B1	93,986,000.00	1.01825 %	1000.00000000	0.84854170	0.00000000	0.00000000	0.00000000	0.00000000	0.84854170	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.41825 %	1000.00000000	1.18187496	0.00000000	0.00000000	0.00000000	0.00000000	1.18187496	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.81825 %	1000.00000000	1.51520833	0.00000000	0.00000000	0.00000000	0.00000000	1.51520833	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.21825 %	1000.00000000	1.84854170	0.00000000	0.00000000	0.00000000	0.00000000	1.84854170	0.00000000	1000.00000000
1E-C1	93,986,000.00	1.01825 %	1000.00000000	0.84854170	0.00000000	0.00000000	0.00000000	0.00000000	0.84854170	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.41825 %	1000.00000000	1.18187496	0.00000000	0.00000000	0.00000000	0.00000000	1.18187496	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.81825 %	1000.00000000	1.51520833	0.00000000	0.00000000	0.00000000	0.00000000	1.51520833	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.21825 %	1000.00000000	1.84854170	0.00000000	0.00000000	0.00000000	0.00000000	1.84854170	0.00000000	1000.00000000
1E-D1	187,972,000.00	1.01825 %	846.00076894	0.71786692	0.00000000	0.00000000	0.00000000	0.00000000	0.71786692	0.00000000	777.34931671
1E-D2	187,972,000.00	1.41825 %	846.00076894	0.99986716	0.00000000	0.00000000	0.00000000	0.00000000	0.99986716	0.00000000	777.34931671
1E-D3	187,972,000.00	1.81825 %	846.00076894	1.28186741	0.00000000	0.00000000	0.00000000	0.00000000	1.28186741	0.00000000	777.34931671
1E-D4	187,972,000.00	2.21825 %	846.00076894	1.56386765	0.00000000	0.00000000	0.00000000	0.00000000	1.56386765	0.00000000	777.34931671
1E-D5	187,972,000.00	2.81825 %	846.00076894	1.98686804	0.00000000	0.00000000	0.00000000	0.00000000	1.98686804	0.00000000	777.34931671
1E-F1	187,972,000.00	1.01825 %	1000.00000000	0.84854164	0.00000000	0.00000000	0.00000000	0.00000000	0.84854164	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.41825 %	1000.00000000	1.18187501	0.00000000	0.00000000	0.00000000	0.00000000	1.18187501	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.81825 %	1000.00000000	1.51520833	0.00000000	0.00000000	0.00000000	0.00000000	1.51520833	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.21825 %	1000.00000000	1.84854164	0.00000000	0.00000000	0.00000000	0.00000000	1.84854164	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.81825 %	1000.00000000	2.34854164	0.00000000	0.00000000	0.00000000	0.00000000	2.34854164	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	846.00076894	1.26900113	0.00000000	0.00000000	0.00000000	0.00000000	1.26900113	0.00000000	777.34931671
1X-2	0.00	1.40000 %	846.00076894	0.98700088	0.00000000	0.00000000	0.00000000	0.00000000	0.98700088	0.00000000	777.34931671
1X-3	0.00	1.00000 %	846.00076894	0.70500064	0.00000000	0.00000000	0.00000000	0.00000000	0.70500064	0.00000000	777.34931671
1X-4	0.00	0.60000 %	846.00076894	0.42300039	0.00000000	0.00000000	0.00000000	0.00000000	0.42300039	0.00000000	777.34931671
1Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	648.62502604	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	619.85504384
2M-1	117,869,000.00	0.91825 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	6,204,224.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	2.96825 %	358.85204480	0.88763545	0.00000000	0.00000000	0.00000000	0.00000000	0.88763545	0.00000000	198.35670535
2M-AH	6,282,140.00	0.0000 %	358.85204405	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	198.35670488
2M-2B	120,816,000.00	2.96825 %	1000.00000000	2.47354167	0.00000000	0.00000000	0.00000000	0.00000000	2.47354167	0.00000000	1000.00000000
2M-BH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2C	120,816,000.00	2.96825 %	1000.00000000	2.47354167	0.00000000	0.00000000	0.00000000	0.00000000	2.47354167	0.00000000	1000.00000000
2M-CH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	360,974,000.00	2.96825 %	788.02938918	1.94922352	0.00000000	0.00000000	0.00000000	0.00000000	1.94922352	0.00000000	734.96785345
2M-2H	19,000,250.00	0.0000 %	788.01430402	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	734.94899225
2B-1	73,668,000.00	4.61825 %	1000.00000000	3.84854170	0.00000000	0.00000000	0.00000000	0.00000000	3.84854170	0.00000000	1000.00000000
2B-1H	3,877,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	77,545,765.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2A-I1	0.00	1.80000 %	358.85204480	0.53827806	0.00000000	0.00000000	0.00000000	0.00000000	0.53827806	0.00000000	198.35670535
2A-I2	0.00	1.40000 %	358.85204480	0.41866074	0.00000000	0.00000000	0.00000000	0.00000000	0.41866074	0.00000000	198.35670535
2A-I3	0.00	1.00000 %	358.85204480	0.29904334	0.00000000	0.00000000	0.00000000	0.00000000	0.29904334	0.00000000	198.35670535
2A-I4	0.00	0.60000 %	358.85204480	0.17942602	0.00000000	0.00000000	0.00000000	0.00000000	0.17942602	0.00000000	198.35670535
2B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2B-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2B-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.16825 %	358.85204480	0.34935739	0.00000000	0.00000000	0.00000000	0.00000000	0.34935739	0.00000000	198.35670535
2E-A2	119,342,000.00	1.56825 %	358.85204480	0.46897480	0.00000000	0.00000000	0.00000000	0.00000000	0.46897480	0.00000000	198.35670535
2E-A3	119,342,000.00	1.96825 %	358.85204480	0.58859211	0.00000000	0.00000000	0.00000000	0.00000000	0.58859211	0.00000000	198.35670535
2E-A4	119,342,000.00	2.36825 %	358.85204480	0.70820943	0.00000000	0.00000000	0.00000000	0.00000000	0.70820943	0.00000000	198.35670535
2E-B1	120,816,000.00	1.16825 %	1000.00000000	0.97354167	0.00000000	0.00000000	0.00000000	0.00000000	0.97354167	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.56825 %	1000.00000000	1.30687500	0.00000000	0.00000000	0.00000000	0.00000000	1.30687500	0.00000000	1000.00000000
2E-B3	120,816,000.00	1.96825 %	1000.00000000	1.64020833	0.00000000	0.00000000	0.00000000	0.00000000	1.64020833	0.00000000	1000.00000000
2E-B4	120,816,000.00	2.36825 %	1000.00000000	1.97354167	0.00000000	0.00000000	0.00000000	0.00000000	1.97354167	0.00000000	1000.00000000
2E-C1	120,816,000.00	1.16825 %	1000.00000000	0.97354167	0.00000000	0.00000000	0.00000000	0.00000000	0.97354167	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.56825 %	1000.00000000	1.30687500	0.00000000	0.00000000	0.00000000	0.00000000	1.30687500	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.96825 %	1000.00000000	1.64020833	0.00000000	0.00000000	0.00000000	0.00000000	1.64020833	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.36825 %	1000.00000000	1.97354167	0.00000000	0.00000000	0.00000000	0.00000000	1.97354167	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.16825 %	681.39358560	0.66336503	0.00000000	0.00000000	0.00000000	0.00000000	0.66336503	0.00000000	601.63844606
2E-D2	240,158,000.00	1.56825 %	681.39358560	0.89049626	0.00000000	0.00000000	0.00000000	0.00000000	0.89049626	0.00000000	601.63844606
2E-D3	240,158,000.00	1.96825 %	681.39358560	1.11762744	0.00000000	0.00000000	0.00000000	0.00000000	1.11762744	0.00000000	601.63844606
2E-D4	240,158,000.00	2.36825 %	681.39358560	1.34475862	0.00000000	0.00000000	0.00000000	0.00000000	1.34475862	0.00000000	601.63844606
2E-D5	240,158,000.00	2.96825 %	681.39358560	1.68545541	0.00000000	0.00000000	0.00000000	0.00000000	1.68545541	0.00000000	601.63844606
2E-F1	241,632,000.00	1.16825 %	1000.00000000	0.97354167	0.00000000	0.00000000	0.00000000	0.00000000	0.97354167	0.00000000	1000.00000000
2E-F2	241,632,000.00	1.56825 %	1000.00000000	1.30687500	0.00000000	0.00000000	0.00000000	0.00000000	1.30687500	0.00000000	1000.00000000
2E-F3	241,632,000.00	1.96825 %	1000.00000000	1.64020833	0.00000000	0.00000000	0.00000000	0.00000000	1.64020833	0.00000000	1000.00000000
2E-F4	241,632,000.00	2.36825 %	1000.00000000	1.97354167	0.00000000	0.00000000	0.00000000	0.00000000	1.97354167	0.00000000	1000.00000000
2E-F5	241,632,000.00	2.96825 %	1000.00000000	2.47354167	0.00000000	0.00000000	0.00000000	0.00000000	2.47354167	0.00000000	1000.00000000
2X-1	0.00	1.80000 %	681.39358560	1.02209037	0.00000000	0.00000000	0.00000000	0.00000000	1.02209037	0.00000000	601.63844606
2X-2	0.00	1.40000 %	681.39358560	0.79495919	0.00000000	0.00000000	0.00000000	0.00000000	0.79495919	0.00000000	601.63844606
2X-3	0.00	1.00000 %	681.39358560	0.56782797	0.00000000	0.00000000	0.00000000	0.00000000	0.56782797	0.00000000	601.63844606
2X-4	0.00	0.60000 %	681.39358560	0.34069679	0.00000000	0.00000000	0.00000000	0.00000000	0.34069679	0.00000000	601.63844606
2Y-1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2Y-2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
2Y-3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
2Y-4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	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	33,946,676.01
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(5,939.80)
Total Deposits	33,940,736.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	33,921,569.55
Total Withdrawals (Pool Distribution Amount)	33,940,736.21
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.168250%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	354,622,226.57
Total Principal Reduction Cumulative	5,590,914,885.07
Scheduled Principal Current	19,615,178.26
Scheduled Principal Cumulative	780,827,958.54
Unscheduled Principal Current	335,003,923.28
Unscheduled Principal Cumulative	4,809,899,606.37
Senior Reduction Amount	341,035,230.09
Subordinate Reduction Amount	13,583,871.45
Calculated Tranche Write-Down Amount	3,125.03
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,633.25
Recovery Principal on Previously Liquidated Loan Current	3,125.03
Recovery Principal on Previously Liquidated Loan Cumulative	8,624.60
Group 2	
Total Principal Reduction Current	447,399,543.13
Total Principal Reduction Cumulative	5,869,906,490.72
Scheduled Principal Current	16,560,273.67
Scheduled Principal Cumulative	699,415,882.35
Unscheduled Principal Current	430,836,454.69
Unscheduled Principal Cumulative	5,170,523,594.75
Senior Reduction Amount	427,234,639.36
Subordinate Reduction Amount	20,162,089.00
Calculated Tranche Write-Down Amount	2,814.77
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	30,263.72
Recovery Principal on Previously Liquidated Loan Current	2,814.77
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	51395
Period Reference Pool Removal Loan Count	1275
Period Ending Loan Count	50120
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	10,898,019,519.59
Period PIF Loan Count Current	1275
PIF Loan Count Cumulative	19180
Period PIF Loan UPB Current	330,808,427.61
PIF Loan UPB Cumulative	4,561,952,142.24
Period Partial Prepayment Amount	5,026,827.00
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	54
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	13,504,410.31
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	1,315,652.10
Total Active Modified Loan Count	256
Total Active Modified Loan UPB	56,784,145.37
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	47837
Period Reference Pool Removal Loan Count	1702
Period Ending Loan Count	46135
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	9,639,246,545.56
Period PIF Loan Count Current	1702
PIF Loan Count Cumulative	20271
Period PIF Loan UPB Current	428,643,676.13
PIF Loan UPB Cumulative	5,003,695,765.88
Period Partial Prepayment Amount	3,168,291.07
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	45
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	10,192,704.54
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	6,184,501.13
Total Active Modified Loan Count	464
Total Active Modified Loan UPB	110,893,756.73
Structural Reporting	
Group 1	
Senior Percentage	96.169481%
Subordinate Percentage	3.830519%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.493494%
Subordinate Percentage	4.506506%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	3.830000 %	3.830000 %
1M-1	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-1H	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-2A	0.00	0.00	2.200000 %	3.220000 %	3.330000 %
1M-2B	0.00	0.00	1.600000 %	2.340000 %	2.420000 %
1M-2C	0.00	0.00	1.000000 %	1.460000 %	1.510000 %
1M-2	0.00	0.00	1.000000 %	1.460000 %	1.510000 %
1M-2H	0.00	0.00	1.000000 %	1.460000 %	1.510000 %
1B-1	0.00	0.00	0.500000 %	0.730000 %	0.750000 %
1B-1H	0.00	0.00	0.500000 %	0.730000 %	0.750000 %
1B-2H	3,125.03	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.510000 %	4.510000 %
2M-1	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-1H	0.00	0.00	3.450000 %	4.510000 %	4.510000 %
2M-2A	0.00	0.00	2.640000 %	4.060000 %	4.250000 %
2M-2B	0.00	0.00	1.820000 %	2.800000 %	2.930000 %
2M-2C	0.00	0.00	1.000000 %	1.540000 %	1.610000 %
2M-2	0.00	0.00	1.000000 %	1.540000 %	1.610000 %
2M-2H	0.00	0.00	1.000000 %	1.540000 %	1.610000 %
2B-1	0.00	0.00	0.500000 %	0.770000 %	0.800000 %
2B-1H	0.00	0.00	0.500000 %	0.770000 %	0.800000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	4066	981,573,502.25	4.224196 %	4.779475 %
60 Days	403	92,439,073.10	0.418680 %	0.450104 %
90 Days	102	21,820,802.45	0.105969 %	0.106250 %
120 Days	83	17,759,900.65	0.086229 %	0.086476 %
150 Days	47	10,442,319.94	0.048829 %	0.050846 %
180+ Days	245	50,192,107.47	0.254532 %	0.244395 %
Totals	4946	1,174,227,705.86	5.138434 %	5.717546 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1979	493,306,464.10	3.948524 %	4.526570 %
60 Days	153	35,218,182.63	0.305267 %	0.323161 %
90 Days	51	10,724,335.63	0.101756 %	0.098406 %
120 Days	28	6,725,783.53	0.055866 %	0.061716 %
150 Days	16	3,053,592.81	0.031923 %	0.028020 %
180+ Days	89	18,498,359.98	0.177574 %	0.169741 %
Totals	2316	567,526,718.68	4.620910 %	5.207613 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	2087	488,267,038.15	4.523681 %	5.065407 %
60 Days	250	57,220,890.47	0.541888 %	0.593624 %
90 Days	51	11,096,466.82	0.110545 %	0.115118 %
120 Days	55	11,034,117.12	0.119215 %	0.114471 %
150 Days	31	7,388,727.13	0.067194 %	0.076653 %
180+ Days	156	31,693,747.49	0.338138 %	0.328799 %
Totals	2630	606,700,987.18	5.700661 %	6.294071 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	6,486,578.70	3,633.25	0.056012
Group 2	267	65,807,271.86	30,263.72	0.045988

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043743840	152,541.77	161.95	0.106168
Group 1	0043747774	203,083.06	8.11	0.003993
Group 1	0043750423	276,637.30	268.22	0.096957
Group 1	0043762430	230,794.49	76.43	0.033116
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	182,219.99	60.47	0.033185
Group 1	0043765536	250,466.02	78.27	0.031250
Group 1	0043766893	480,128.29	255.22	0.053157
Group 1	0043773899	199,760.43	32.37	0.016204
Group 1	0043774094	186,411.07	320.02	0.171674
Group 1	0043775080	215,629.86	152.69	0.070811
Group 1	0043780989	88,519.43	73.03	0.082502
Group 1	0043781034	122,929.85	63.69	0.051810
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,898.58	133.64	0.066521
Group 1	0043790013	259,399.69	54.04	0.020833
Group 1	0043793126	166,921.93	51.73	0.030991
Group 1	0043793312	463,920.37	312.46	0.067352
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043797152	112,761.21	35.12	0.031145
Group 1	0043797346	370,273.23	77.14	0.020833
Group 1	0043798911	92,915.99	96.79	0.104169
Group 1	0043801646	133,201.67	97.13	0.072920
Group 1	0043806483	88,972.90	73.40	0.082497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043807625	356,032.14	430.92	0.121034
Group 1	0043808863	143,177.32	6.01	0.004198
Group 1	0043809028	392,888.16	450.18	0.114582
Group 2	0043810156	208,448.42	86.85	0.041665
Group 2	0043810281	374,340.98	255.15	0.068160
Group 2	0043810652	311,156.62	3.24	0.001041
Group 2	0043811359	385,736.23	168.56	0.043698
Group 2	0043811403	221,687.80	56.85	0.025644
Group 2	0043811806	59,672.03	30.37	0.050895
Group 2	0043811815	74,116.47	71.77	0.096834
Group 2	0043812860	106,150.95	1.50	0.001413
Group 2	0043813892	267,262.05	31.64	0.011839
Group 2	0043813964	188,659.34	19.65	0.010416
Group 2	0043814490	322,777.74	59.53	0.018443
Group 2	0043814648	67,429.43	48.39	0.071764
Group 2	0043814923	321,660.25	23.29	0.007241
Group 2	0043815407	321,192.79	100.37	0.031249
Group 2	0043816083	235,772.29	108.61	0.046066
Group 2	0043816926	279,022.90	107.22	0.038427
Group 2	0043817462	204,651.48	62.31	0.030447
Group 2	0043818031	136,030.61	27.79	0.020429
Group 2	0043818038	145,313.11	52.82	0.036349
Group 2	0043818151	135,286.75	64.00	0.047307
Group 2	0043818443	34,398.24	18.48	0.053724
Group 2	0043818584	181,697.17	92.79	0.051068
Group 2	0043818673	162,002.84	16.88	0.010420
Group 2	0043818784	315,930.76	155.36	0.049175
Group 2	0043819333	259,005.70	138.43	0.053447
Group 2	0043819360	119,412.02	136.83	0.114586
Group 2	0043819757	192,836.91	171.09	0.088723
Group 2	0043820331	161,884.00	84.31	0.052081
Group 2	0043820337	160,332.08	70.05	0.043691
Group 2	0043820601	140,522.21	94.16	0.067007
Group 2	0043820673	171,268.13	97.62	0.056998

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043820684	224,706.84	163.66	0.072833
Group 2	0043820718	181,374.80	56.67	0.031245
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	336,042.44	114.68	0.034127
Group 2	0043822161	423,709.82	88.27	0.020833
Group 2	0043822458	328,406.80	61.37	0.018687
Group 2	0043822741	154,646.66	43.48	0.028116
Group 2	0043823119	327,332.54	238.68	0.072917
Group 2	0043823305	319,387.84	125.81	0.039391
Group 2	0043823409	242,012.31	154.24	0.063732
Group 2	0043823412	252,379.57	111.43	0.044152
Group 2	0043823460	351,052.91	182.84	0.052083
Group 2	0043823780	134,996.53	13.27	0.009830
Group 2	0043824039	160,080.92	200.10	0.124999
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	137,123.18	85.70	0.062499
Group 2	0043825279	230,387.48	23.87	0.010361
Group 2	0043825287	352,956.89	83.85	0.023756
Group 2	0043825485	127,235.70	15.76	0.012386
Group 2	0043825510	214,083.97	89.20	0.041666
Group 2	0043825634	203,323.31	48.80	0.024001
Group 2	0043825809	425,586.12	354.66	0.083334
Group 2	0043826233	216,769.28	50.03	0.023080
Group 2	0043826271	336,316.42	92.47	0.027495
Group 2	0043826301	203,840.20	52.94	0.025971
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826571	274,306.76	285.74	0.104168
Group 2	0043826576	233,150.73	144.30	0.061891
Group 2	0043826648	92,893.15	40.39	0.043480
Group 2	0043827268	241,980.95	27.93	0.011542
Group 2	0043827505	246,446.87	45.50	0.018462
Group 2	0043827520	209,070.49	76.21	0.036452
Group 2	0043827637	278,396.15	29.00	0.010417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	135,549.30	56.48	0.041667
Group 2	0043828742	337,670.18	114.02	0.033767
Group 2	0043828856	73,931.94	27.82	0.037629
Group 2	0043828910	424,865.38	313.59	0.073809
Group 2	0043829022	188,504.09	105.31	0.055866
Group 2	0043829370	345,138.35	60.66	0.017576
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	153,781.81	26.53	0.017252
Group 2	0043830309	117,419.60	64.69	0.055093
Group 2	0043830443	372,749.67	149.74	0.040172
Group 2	0043830458	329,827.50	152.04	0.046097
Group 2	0043830465	212,675.60	100.63	0.047316
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830677	91,398.85	47.60	0.052079
Group 2	0043830697	408,828.03	179.57	0.043923
Group 2	0043830892	387,366.22	69.73	0.018001
Group 2	0043831199	221,352.30	141.98	0.064142
Group 2	0043831210	224,471.61	21.33	0.009502
Group 2	0043831472	207,501.21	198.42	0.095624
Group 2	0043831606	362,006.52	93.65	0.025870
Group 2	0043832066	159,905.36	97.56	0.061011
Group 2	0043832276	322,740.64	100.86	0.031251
Group 2	0043832303	226,469.92	141.54	0.062498
Group 2	0043832701	219,153.72	159.80	0.072917
Group 2	0043832708	237,980.72	99.16	0.041667
Group 2	0043833586	169,390.94	109.22	0.064478
Group 2	0043833611	87,639.24	45.65	0.052089
Group 2	0043833686	190,402.87	79.33	0.041664
Group 2	0043833703	288,243.45	132.39	0.045930
Group 2	0043834118	139,401.33	57.18	0.041018
Group 2	0043834160	125,924.93	27.25	0.021640
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	201,549.82	149.51	0.074180

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834924	216,924.27	168.92	0.077870
Group 2	0043835128	291,896.76	120.64	0.041330
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	309,115.52	193.20	0.062501
Group 2	0043835530	214,219.38	44.63	0.020834
Group 2	0043835927	346,655.42	181.08	0.052236
Group 2	0043836074	79,055.15	117.14	0.148175
Group 2	0043836090	70,237.29	44.96	0.064012
Group 2	0043836131	632,892.32	516.99	0.081687
Group 2	0043836143	413,637.83	527.70	0.127575
Group 2	0043836349	157,181.88	65.01	0.041360
Group 2	0043836517	173,705.54	52.00	0.029936
Group 2	0043836552	156,294.96	32.56	0.020832
Group 2	0043836588	92,316.04	56.10	0.060770
Group 2	0043836979	135,922.79	113.27	0.083334
Group 2	0043837118	135,419.39	64.24	0.047438
Group 2	0043837149	203,641.48	108.21	0.053138
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837415	421,176.68	111.53	0.026481
Group 2	0043837815	267,579.97	222.98	0.083332
Group 2	0043837876	181,388.65	5.99	0.003302
Group 2	0043838114	502,784.30	471.36	0.093750
Group 2	0043838891	336,761.09	314.39	0.093357
Group 2	0043838945	198,138.88	255.71	0.129056
Group 2	0043839771	301,257.53	85.53	0.028391
Group 2	0043840171	365,030.74	151.17	0.041413
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840843	185,351.85	152.50	0.082276
Group 2	0043840986	310,791.18	388.49	0.125000
Group 2	0043841064	115,063.75	53.95	0.046887
Group 2	0043841176	264,699.11	87.19	0.032939
Group 2	0043841313	158,860.94	132.38	0.083331
Group 2	0043841361	366,456.63	50.95	0.013903
Group 2	0043841387	147,375.19	66.11	0.044858

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841424	380,186.50	95.49	0.025117
Group 2	0043841754	263,186.03	152.89	0.058092
Group 2	0043841961	143,175.56	104.40	0.072917
Group 2	0043841995	113,293.65	15.91	0.014043
Group 2	0043842399	372,754.53	113.90	0.030556
Group 2	0043842666	399,888.02	41.66	0.010418
Group 2	0043842682	282,061.48	117.53	0.041668
Group 2	0043842691	303,586.04	159.57	0.052562
Group 2	0043842734	280,314.36	156.73	0.055912
Group 2	0043842796	164,176.23	68.41	0.041669
Group 2	0043842906	207,748.79	281.33	0.135418
Group 2	0043843236	112,047.06	40.88	0.036485
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	218,496.00	8.59	0.003931
Group 2	0043843439	274,113.06	116.14	0.042369
Group 2	0043843470	194,105.39	91.07	0.046918
Group 2	0043843491	164,323.57	18.15	0.011045
Group 2	0043843495	271,207.94	4.77	0.001759
Group 2	0043843644	343,604.99	184.70	0.053754
Group 2	0043843910	216,767.74	101.11	0.046644
Group 2	0043844350	344,789.44	287.32	0.083332
Group 2	0043844621	375,690.28	273.94	0.072916
Group 2	0043844664	137,574.23	38.10	0.027694
Group 2	0043844687	129,477.56	97.23	0.075094
Group 2	0043844880	366,800.06	267.46	0.072917
Group 2	0043844901	308,355.72	145.64	0.047231
Group 2	0043844996	190,981.14	72.05	0.037726
Group 2	0043845034	245,621.90	204.68	0.083331
Group 2	0043845163	232,660.20	39.39	0.016930
Group 2	0043845319	278,131.84	84.34	0.030324
Group 2	0043845340	254,744.55	80.83	0.031730
Group 2	0043845780	224,626.39	93.59	0.041665
Group 2	0043845908	586,150.14	31.75	0.005417
Group 2	0043846042	243,986.53	50.11	0.020538

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Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043846554	116,638.57	4.45	0.003815
Group 2	0043846610	338,272.20	211.42	0.062500
Group 2	0043846764	419,503.87	34.05	0.008117
Group 2	0043846856	103,886.19	18.43	0.017741
Group 2	0043846913	182,120.86	40.63	0.022309
Group 2	0043846973	311,653.49	150.45	0.048275
Group 2	0043847434	207,947.86	93.52	0.044973
Group 2	0043848224	317,849.65	66.22	0.020834
Group 2	0043848445	247,482.98	77.34	0.031251
Group 2	0043848608	414,008.51	186.75	0.045108
Group 2	0043848927	191,675.32	47.04	0.024542
Group 2	0043849270	239,617.11	54.25	0.022640
Group 2	0043849330	219,568.93	45.74	0.020832
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	171,299.27	167.59	0.097835
Group 2	0043849990	196,198.02	17.13	0.008731
Group 2	0043850625	150,778.93	109.94	0.072915
Group 2	0043850738	155,852.81	81.17	0.052081
Group 2	0043850765	296,455.12	153.01	0.051613
Group 2	0043851263	402,323.32	113.08	0.028107
Group 2	0043851792	101,683.61	76.55	0.075283
Group 2	0043852243	80,240.11	43.66	0.054412
Group 2	0043852439	316,093.93	263.41	0.083333
Group 2	0043852465	109,051.06	67.58	0.061971
Group 2	0043852701	249,520.44	181.94	0.072916
Group 2	0043853072	367,843.75	251.89	0.068477
Group 2	0043853380	345,704.51	42.40	0.012265
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	409,174.55	155.67	0.038045
Group 2	0043854633	256,932.41	80.29	0.031249
Group 2	0043855005	296,406.44	32.21	0.010867
Group 2	0043855199	325,430.24	169.49	0.052082
Group 2	0043855514	64,475.91	33.58	0.052081

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855655	182,709.84	40.40	0.022112
Group 2	0043855733	144,259.27	54.64	0.037876
Group 2	0043856088	193,231.81	141.89	0.073430
Group 2	0043856237	411,492.30	13.49	0.003278
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043856910	362,160.90	3.27	0.000903
Group 2	0043857123	245,567.57	25.58	0.010417
Group 2	0043857612	127,752.85	146.38	0.114581
Group 2	0043858295	166,296.06	22.88	0.013759
Group 2	0043858379	255,024.10	260.30	0.102069
Group 2	0043858827	160,974.34	67.07	0.041665
Group 2	0043859413	358,358.06	192.57	0.053737
Group 2	0043860139	331,995.41	316.57	0.095354
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	168,428.97	93.72	0.055644
Group 2	0043861008	397,560.20	201.78	0.050755
Group 2	0043861739	353,749.20	58.06	0.016413
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	124,070.61	64.62	0.052083
Group 2	0043862035	267,388.36	167.12	0.062501
Group 2	0043862041	348,253.86	10.71	0.003075
Group 2	0043862125	318,191.26	203.03	0.063808
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	232,997.65	169.89	0.072915
Group 2	0043862402	160,975.71	86.12	0.053499
Group 2	0043862745	291,495.48	197.78	0.067850
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	514,320.01	128.52	0.024988
Group 2	0043863569	246,371.23	88.76	0.036027
Group 2	0043864325	47,323.32	20.61	0.043551
Group 2	0043865251	112,278.41	9.53	0.008488
Group 2	0043865301	285,750.48	176.20	0.061662
Group 2	0043865594	153,153.11	63.81	0.041664
Group 2	0043865894	101,084.70	50.93	0.050383

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043866196	116,782.36	25.66	0.021972
Group 2	0043866786	202,530.85	131.77	0.065062
Group 2	0043867128	370,309.64	154.30	0.041668
Group 2	0043867274	379,025.74	118.45	0.031251
Group 2	0043868265	143,467.48	149.45	0.104170
Group 2	0043868277	284,937.81	207.77	0.072918
Group 2	0043868873	224,936.96	93.72	0.041665
Group 2	0043869405	359,346.82	187.16	0.052083
Group 2	0043869417	150,113.94	78.18	0.052080
Group 2	0043869592	426,946.83	177.89	0.041666
Group 2	0043870369	237,581.80	18.89	0.007951
Group 2	0043870820	370,822.52	77.25	0.020832
Group 2	0043871081	94,044.58	60.78	0.064629
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871231	325,671.96	271.39	0.083332
Group 2	0043871300	405,345.39	141.44	0.034894
Group 2	0043871515	269,781.92	196.72	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,789.00	42.70	0.047556
Group 2	0043872136	144,920.57	83.20	0.057411
Group 2	0043873145	89,568.55	37.62	0.042001
Group 2	0043873365	182,605.55	89.10	0.048794
Group 2	0043873489	208,833.71	108.77	0.052085
Group 2	0043873542	338,725.26	126.77	0.037426
Group 2	0043874498	243,719.88	61.99	0.025435
Group 2	0043874656	387,243.94	185.09	0.047797
Group 2	0043874891	201,559.22	73.80	0.036615
Group 2	0043875350	284,958.22	89.05	0.031250
Group 2	0043875397	114,589.10	55.11	0.048094
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	162,551.92	93.23	0.057354
Group 2	0043876485	343,944.74	179.14	0.052084

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Connecticut Avenue Securities

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	714,506.46	5,939.80	67,573.94	9.457

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043802446	129,665.03	3,125.03	35,322.56	27.241
0043816865	101,708.79	1,885.86	16,129.74	15.859
0043818201	107,383.96	(162.50)	2,472.40	2.302
0043851226	104,043.59	12.00	12,586.42	12.097
0043858303	72,625.77	93.00	1,957.96	2.696
0043863422	43,409.14	1,085.23	(2,710.96)	(6.245)
0043868926	155,670.18	(98.82)	1,815.82	1.166

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Credit-Linked Notes

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Distribution Date: 25-Jun-2020
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
51	7,500,153.23	156,904.29	2.092

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043765027	58,833.71	16,851.37	28.642
0043775162	164,527.69	60,609.89	36.839
0043780901	93,911.13	3,199.70	3.407
0043785720	104,145.84	6,503.21	6.244
0043795728	91,391.47	10,646.77	11.650
0043797868	56,621.88	2,875.28	5.078
0043799828	93,226.72	(3,468.18)	(3.720)
0043800102	61,550.35	23,699.59	38.504
0043801094	152,182.02	21,497.92	14.126
0043802446	129,665.03	35,322.56	27.241
0043811262	195,074.13	(28,937.01)	(14.834)
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043816865	101,708.79	16,129.74	15.859
0043818201	107,383.96	2,472.40	2.302
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
0043823106	276,246.76	(11,493.29)	(4.161)

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043823769	117,851.46	1,438.89	1.221
0043824792	88,515.53	(13,390.19)	(15.128)
0043828564	106,221.21	12,775.61	12.027
0043829607	298,382.23	(13,747.14)	(4.607)
0043832426	294,057.73	7,900.87	2.687
0043833880	316,948.69	(2,549.26)	(0.804)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837129	111,440.08	1,709.45	1.534
0043837301	211,696.42	1,052.30	0.497
0043838337	231,374.80	5,419.21	2.342
0043845254	181,908.35	4,116.72	2.263
0043846870	96,883.67	(1,556.05)	(1.606)
0043847626	105,137.55	(7,090.12)	(6.744)
0043848554	302,025.92	2,840.93	0.941
0043848996	178,541.99	14,728.80	8.249
0043851226	104,043.59	12,586.42	12.097
0043854079	154,005.35	2,623.59	1.704
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,957.96	2.696
0043860297	46,453.96	4,510.78	9.710
0043863422	43,409.14	(2,710.96)	(6.245)
0043864192	374,485.77	49,060.17	13.101
0043864797	176,066.71	16,684.19	9.476
0043867771	134,773.57	12,999.64	9.646
0043868926	155,670.18	1,815.82	1.166
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475
0043876272	174,521.22	(55,572.03)	(31.843)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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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	32,197.53	3,125.03	0.000 %	0	0.00	0.00	0.000 %	1	32,197.53	3,125.03	0.000 %
Group 2	6	81,794.29	2,814.77	0.000 %	0	0.00	0.00	0.000 %	6	81,794.29	2,814.77	0.000 %
Total	7	113,991.82	5,939.80	0.000 %	0	0.00	0.00	0.000 %	7	113,991.82	5,939.80	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043802446	131,000.00	5.250 %	TX	80.00	360	32,197.53	03/31/2020	3,125.03	35,322.56
Group 2	0043816865	105,000.00	4.625 %	IL	95.00	360	5,169.25	03/31/2020	1,885.86	16,129.74
Group 2	0043818201	111,000.00	4.500 %	VA	89.00	360	28,523.94	01/31/2020	(162.50)	2,472.40
Group 2	0043851226	107,000.00	4.375 %	OK	95.00	360	47,722.41	02/29/2020	12.00	12,586.42
Group 2	0043858303	75,000.00	4.625 %	PA	95.00	360	1,864.96	01/31/2020	93.00	1,957.96
Group 2	0043863422	45,000.00	4.875 %	TX	85.00	360	(3,796.19)	03/31/2020	1,085.23	(2,710.96)
Group 2	0043868926	158,000.00	4.750 %	TX	97.00	360	2,309.92	01/31/2020	(98.82)	1,815.82

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



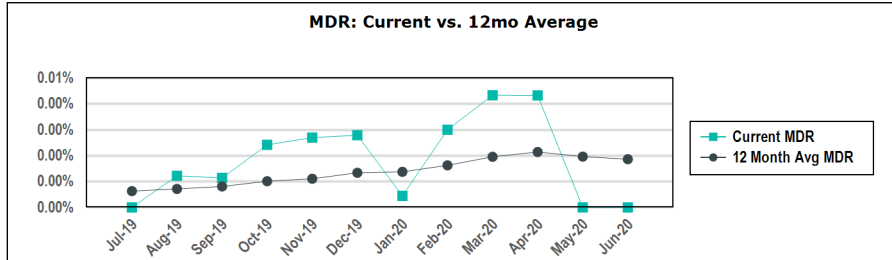
Distribution Date: 25-Jun-2020
11-Jun-2020 2:18:57 PM

Realized Loss Report - Collateral

Summary

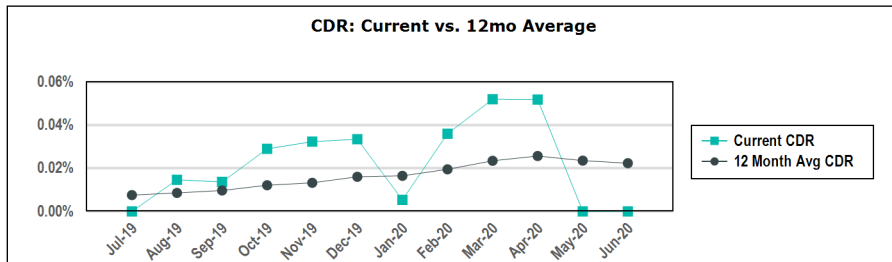
MDR

Current Month 0.000 %
3 Month Average 0.001 %
12 Month Average 0.002 %



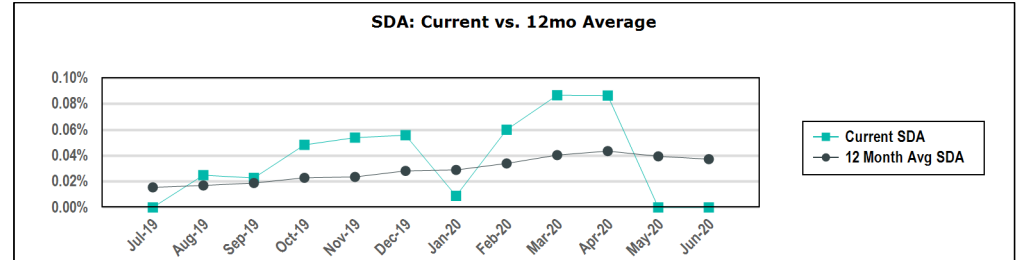
CDR

Current Month 0.000 %
3 Month Average 0.017 %
12 Month Average 0.022 %



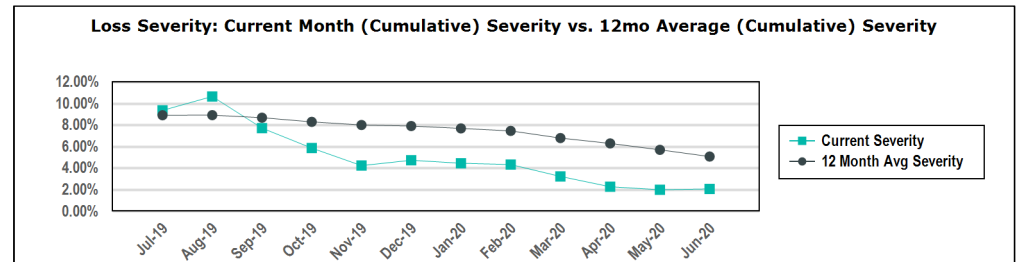
SDA

Current Month 0.000 %
3 Month Average 0.029 %
12 Month Average 0.037 %



Loss Severity

Current Month (Cumulative) 2.092 %
3 Month Average (Cumulative) 2.132 %
12 Month Average (Cumulative) 5.094 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



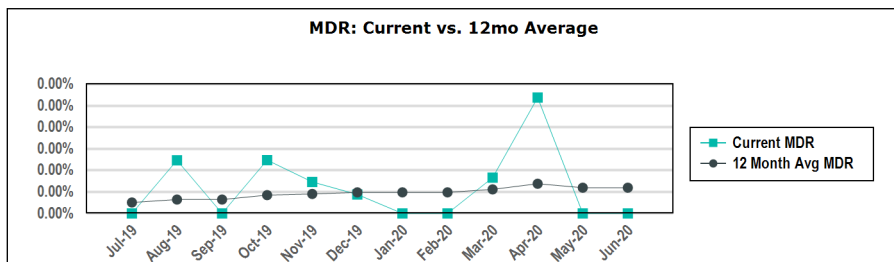
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Realized Loss Report - Collateral

Group 1

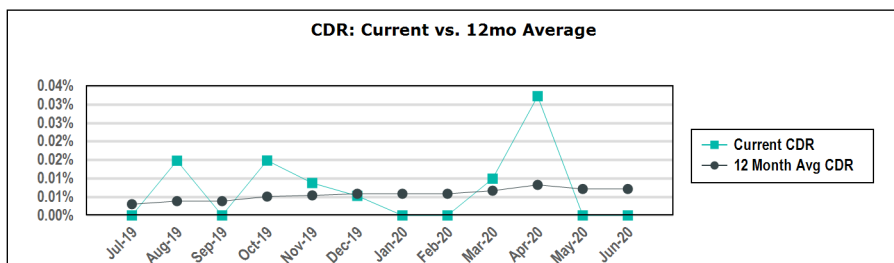
MDR

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



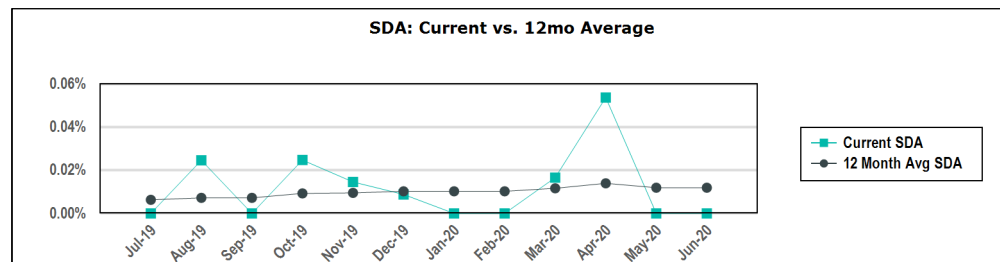
CDR

Current Month 0.000 %
3 Month Average 0.011 %
12 Month Average 0.007 %



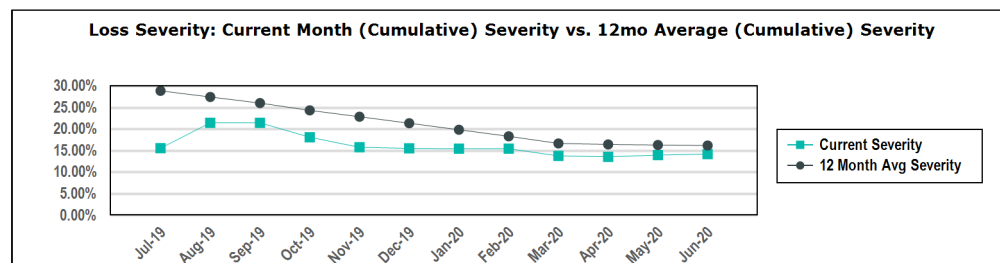
SDA

Current Month 0.000 %
3 Month Average 0.018 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 14.238 %
3 Month Average (Cumulative) 13.944 %
12 Month Average (Cumulative) 16.224 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



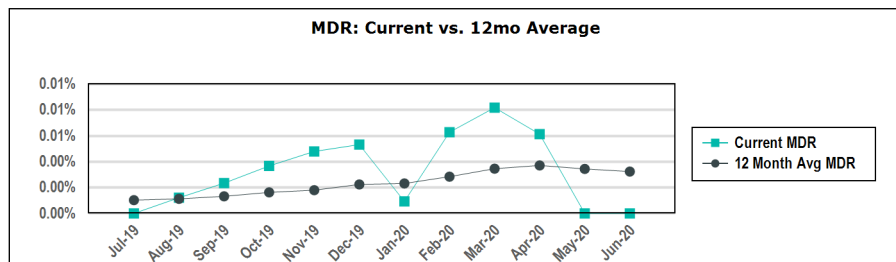
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Realized Loss Report - Collateral

Group 2

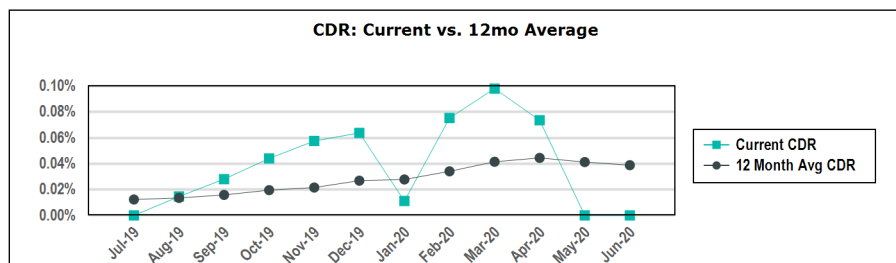
MDR

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.003 %



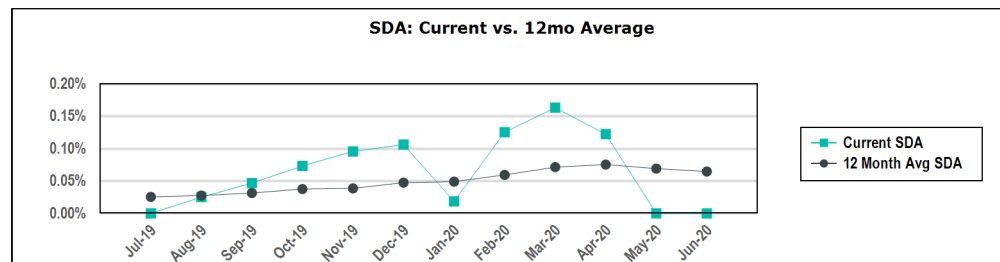
CDR

Current Month 0.000 %
3 Month Average 0.025 %
12 Month Average 0.039 %



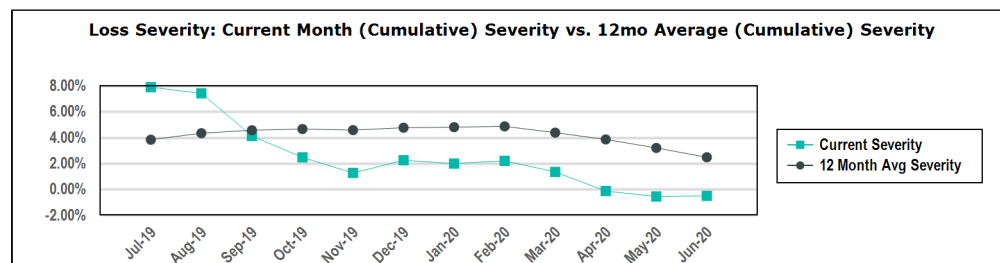
SDA

Current Month 0.000 %
3 Month Average 0.041 %
12 Month Average 0.065 %



Loss Severity

Current Month (Cumulative) -0.492 %
3 Month Average (Cumulative) -0.381 %
12 Month Average (Cumulative) 2.500 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Jun-2020
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Prepayment Rates

Summary

SMM

Current Month	3.595 %
3 Month Average	2.638 %
12 Month Average	1.897 %

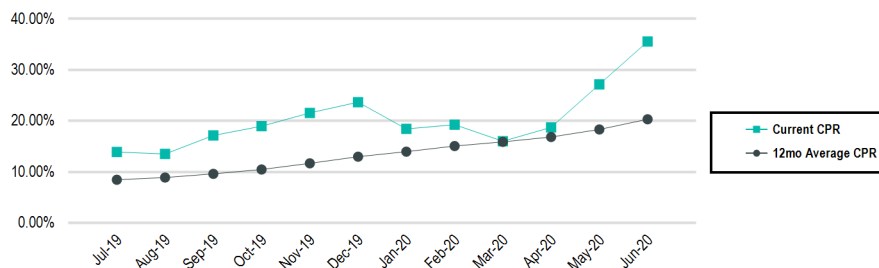
CPR

Current Month	35.554 %
3 Month Average	27.145 %
12 Month Average	20.318 %

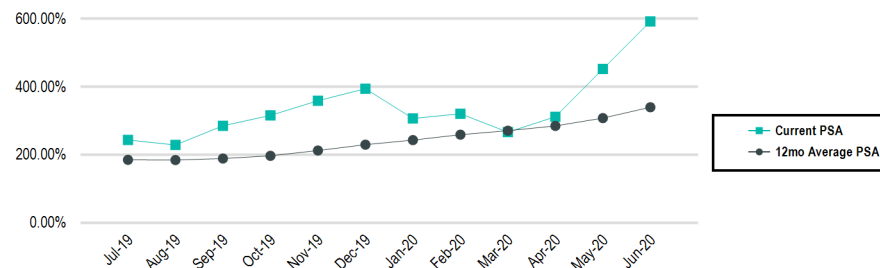
PSA

Current Month	592.569 %
3 Month Average	452.413 %
12 Month Average	340.000 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	2.982 %
3 Month Average	2.201 %
12 Month Average	1.599 %

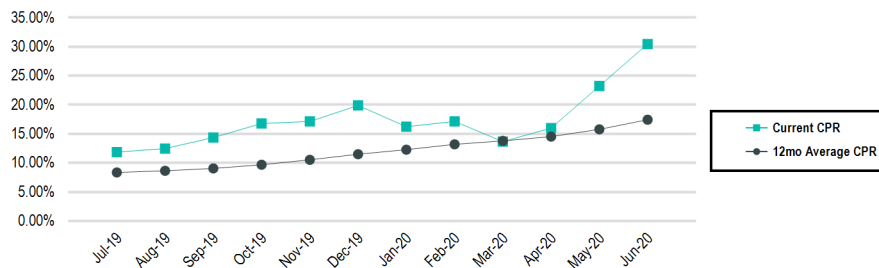
CPR

Current Month	30.464 %
3 Month Average	23.232 %
12 Month Average	17.439 %

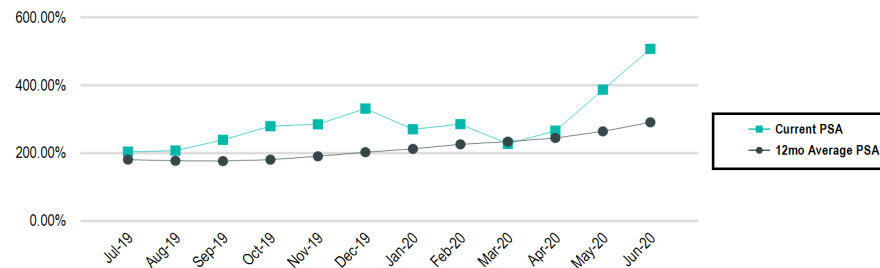
PSA

Current Month	507.734 %
3 Month Average	387.194 %
12 Month Average	291.214 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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Prepayment Rates

Group 2

SMM

Current Month	4.278 %
3 Month Average	3.122 %
12 Month Average	2.221 %

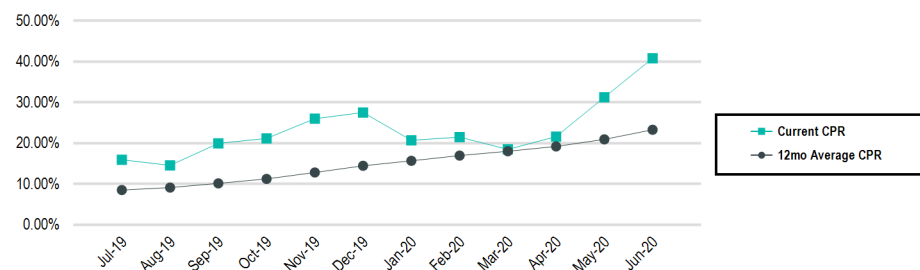
CPR

Current Month	40.828 %
3 Month Average	31.244 %
12 Month Average	23.310 %

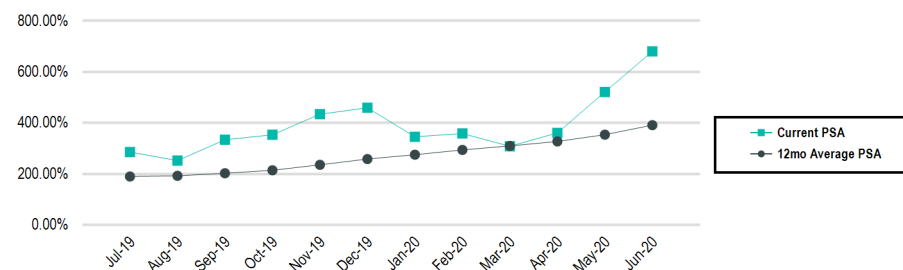
PSA

Current Month	680.460 %
3 Month Average	520.737 %
12 Month Average	390.980 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
99	23,697,114.85

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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.