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Customer Service - CTSLink
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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2020
11-Aug-2020 5:03:21 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		07/31/2020	0.00000 %	10,144,151,669.87	0.00	392,560,940.83	0.00	9,751,590,729.05	392,560,940.83	0.00
1M-1	30711XQS6	08/24/2020	0.92163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	08/24/2020	2.82163 %	39,411,545.42	89,581.64	14,851,230.63	0.00	24,560,314.78	14,940,812.27	0.00
1M-AH		07/31/2020	0.00000 %	2,074,700.47	0.00	781,797.69	0.00	1,292,902.78	781,797.69	0.00
1M-2B	30711XQU1	08/24/2020	2.82163 %	93,986,000.00	213,628.27	0.00	0.00	93,986,000.00	213,628.27	0.00
1M-BH		07/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	08/24/2020	2.82163 %	93,986,000.00	213,628.27	0.00	0.00	93,986,000.00	213,628.27	0.00
1M-CH		07/31/2020	0.00000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	08/24/2020	2.82163 %	227,383,545.42	516,838.19	14,851,230.63	0.00	212,532,314.78	15,368,068.82	0.00
1M-2H		07/31/2020	0.00000 %	11,969,912.47	0.00	781,797.69	0.00	11,188,114.78	781,797.69	0.00
1B-1	30711XQW7	08/24/2020	4.32163 %	78,322,000.00	272,663.40	0.00	0.00	78,322,000.00	272,663.40	0.00
1B-1H		07/31/2020	0.00000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		07/31/2020	0.00000 %	82,224,862.91	0.00	0.00	37,112.43	82,187,750.48	0.00	256,921.52
1A-I1	30711XQZ0	08/24/2020	1.80000 %	0.00	57,146.74	0.00	0.00	0.00	57,146.74	0.00
1A-I2	30711XRB2	08/24/2020	1.40000 %	0.00	44,447.47	0.00	0.00	0.00	44,447.47	0.00
1A-I3	30711XRD8	08/24/2020	1.00000 %	0.00	31,748.19	0.00	0.00	0.00	31,748.19	0.00
1A-I4	30711XRF3	08/24/2020	0.60000 %	0.00	19,048.91	0.00	0.00	0.00	19,048.91	0.00
1B-I1	30711XRH9	08/24/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1B-I2	30711XRK2	08/24/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1B-I3	30711XRM8	08/24/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1B-I4	30711XRP1	08/24/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1C-I1	30711XRR7	08/24/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1C-I2	30711XRT3	08/24/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1C-I3	30711XRV8	08/24/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1C-I4	30711XRX4	08/24/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1E-A1	30711XQY3	08/24/2020	1.02163 %	39,411,545.42	32,434.90	14,851,230.63	0.00	24,560,314.78	14,883,665.53	0.00
1E-A2	30711XRA4	08/24/2020	1.42163 %	39,411,545.42	45,134.18	14,851,230.63	0.00	24,560,314.78	14,896,364.81	0.00
1E-A3	30711XRC0	08/24/2020	1.82163 %	39,411,545.42	57,833.45	14,851,230.63	0.00	24,560,314.78	14,909,064.08	0.00
1E-A4	30711XRE6	08/24/2020	2.22163 %	39,411,545.42	70,532.73	14,851,230.63	0.00	24,560,314.78	14,921,763.36	0.00
1E-B1	30711XRG1	08/24/2020	1.02163 %	93,986,000.00	77,348.57	0.00	0.00	93,986,000.00	77,348.57	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	08/24/2020	1.42163 %	93,986,000.00	107,632.95	0.00	0.00	93,986,000.00	107,632.95	0.00
1E-B3	30711XRL0	08/24/2020	1.82163 %	93,986,000.00	137,917.33	0.00	0.00	93,986,000.00	137,917.33	0.00
1E-B4	30711XRN6	08/24/2020	2.22163 %	93,986,000.00	168,201.71	0.00	0.00	93,986,000.00	168,201.71	0.00
1E-C1	30711XRQ9	08/24/2020	1.02163 %	93,986,000.00	77,348.57	0.00	0.00	93,986,000.00	77,348.57	0.00
1E-C2	30711XRS5	08/24/2020	1.42163 %	93,986,000.00	107,632.95	0.00	0.00	93,986,000.00	107,632.95	0.00
1E-C3	30711XRU0	08/24/2020	1.82163 %	93,986,000.00	137,917.33	0.00	0.00	93,986,000.00	137,917.33	0.00
1E-C4	30711XRW6	08/24/2020	2.22163 %	93,986,000.00	168,201.71	0.00	0.00	93,986,000.00	168,201.71	0.00
1E-D1	30711XRY2	08/24/2020	1.02163 %	133,397,545.42	109,783.47	14,851,230.63	0.00	118,546,314.78	14,961,014.10	0.00
1E-D2	30711XRZ9	08/24/2020	1.42163 %	133,397,545.42	152,767.13	14,851,230.63	0.00	118,546,314.78	15,003,997.76	0.00
1E-D3	30711XSA3	08/24/2020	1.82163 %	133,397,545.42	195,750.78	14,851,230.63	0.00	118,546,314.78	15,046,981.41	0.00
1E-D4	30711XSB1	08/24/2020	2.22163 %	133,397,545.42	238,734.44	14,851,230.63	0.00	118,546,314.78	15,089,965.07	0.00
1E-D5	30711XSC9	08/24/2020	2.82163 %	133,397,545.42	303,209.92	14,851,230.63	0.00	118,546,314.78	15,154,440.55	0.00
1E-F1	30711XSD7	08/24/2020	1.02163 %	187,972,000.00	154,697.14	0.00	0.00	187,972,000.00	154,697.14	0.00
1E-F2	30711XSE5	08/24/2020	1.42163 %	187,972,000.00	215,265.90	0.00	0.00	187,972,000.00	215,265.90	0.00
1E-F3	30711XSF2	08/24/2020	1.82163 %	187,972,000.00	275,834.66	0.00	0.00	187,972,000.00	275,834.66	0.00
1E-F4	30711XSG0	08/24/2020	2.22163 %	187,972,000.00	336,403.41	0.00	0.00	187,972,000.00	336,403.41	0.00
1E-F5	30711XSH8	08/24/2020	2.82163 %	187,972,000.00	427,256.54	0.00	0.00	187,972,000.00	427,256.54	0.00
1X-1	30711XSJ4	08/24/2020	1.80000 %	0.00	193,426.44	0.00	0.00	0.00	193,426.44	0.00
1X-2	30711XSK1	08/24/2020	1.40000 %	0.00	150,442.79	0.00	0.00	0.00	150,442.79	0.00
1X-3	30711XSL9	08/24/2020	1.00000 %	0.00	107,459.13	0.00	0.00	0.00	107,459.13	0.00
1X-4	30711XSM7	08/24/2020	0.60000 %	0.00	64,475.48	0.00	0.00	0.00	64,475.48	0.00
1Y-1	30711XSN5	08/24/2020	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1Y-2	30711XSP0	08/24/2020	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1Y-3	30711XSQ8	08/24/2020	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1Y-4	30711XSR6	08/24/2020	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
2A-H		07/31/2020	0.00000 %	8,788,940,383.32	0.00	451,674,539.16	0.00	8,337,265,844.17	451,674,539.16	0.00
2M-1	30711XSS4	08/24/2020	0.92163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	08/24/2020	2.97163 %	5,046,429.96	12,080.21	5,046,429.96	0.00	0.00	5,058,510.17	0.00
2M-AH		07/31/2020	0.00000 %	265,643.11	0.00	265,643.11	0.00	0.00	265,643.11	0.00
2M-2B	30711XSU9	08/24/2020	2.97163 %	120,816,000.00	289,210.92	15,179,527.62	0.00	105,636,472.38	15,468,738.54	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		07/31/2020	0.00000 %	6,359,055.00	0.00	798,962.48	0.00	5,560,092.52	798,962.48	0.00
2M-2C	30711XSV7	08/24/2020	2.97163 %	120,816,000.00	289,210.92	0.00	0.00	120,816,000.00	289,210.92	0.00
2M-CH		07/31/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	08/24/2020	2.97163 %	246,678,429.96	590,502.05	20,225,957.59	0.00	226,452,472.38	20,816,459.64	0.00
2M-2H		07/31/2020	0.00000 %	12,983,753.11	0.00	1,064,605.59	0.00	11,919,147.52	1,064,605.59	0.00
2B-1	30711XSW5	08/24/2020	4.62163 %	73,668,000.00	274,264.47	0.00	0.00	73,668,000.00	274,264.47	0.00
2B-1H		07/31/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		07/31/2020	0.00000 %	77,427,602.31	0.00	0.00	(84,002.57)	77,511,604.88	0.00	34,160.12
2A-I1	30711XSZ8	08/24/2020	1.80000 %	0.00	7,317.32	0.00	0.00	0.00	7,317.32	0.00
2A-I2	30711XTB0	08/24/2020	1.40000 %	0.00	5,691.25	0.00	0.00	0.00	5,691.25	0.00
2A-I3	30711XTD6	08/24/2020	1.00000 %	0.00	4,065.18	0.00	0.00	0.00	4,065.18	0.00
2A-I4	30711XTF1	08/24/2020	0.60000 %	0.00	2,439.11	0.00	0.00	0.00	2,439.11	0.00
2B-I1	30711XTH7	08/24/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2B-I2	30711XTK0	08/24/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2B-I3	30711XTM6	08/24/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2B-I4	30711XTP9	08/24/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2C-I1	30711XTR5	08/24/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-I2	30711XTT1	08/24/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-I3	30711XTV6	08/24/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-I4	30711XTX2	08/24/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	08/24/2020	1.17163 %	5,046,429.96	4,762.89	5,046,429.96	0.00	0.00	5,051,192.85	0.00
2E-A2	30711XTA2	08/24/2020	1.57163 %	5,046,429.96	6,388.96	5,046,429.96	0.00	0.00	5,052,818.92	0.00
2E-A3	30711XTC8	08/24/2020	1.97163 %	5,046,429.96	8,015.03	5,046,429.96	0.00	0.00	5,054,444.99	0.00
2E-A4	30711XTE4	08/24/2020	2.37163 %	5,046,429.96	9,641.10	5,046,429.96	0.00	0.00	5,056,071.06	0.00
2E-B1	30711XTG9	08/24/2020	1.17163 %	120,816,000.00	114,027.72	15,179,527.62	0.00	105,636,472.38	15,293,555.34	0.00
2E-B2	30711XTJ3	08/24/2020	1.57163 %	120,816,000.00	152,957.32	15,179,527.62	0.00	105,636,472.38	15,332,484.94	0.00
2E-B3	30711XTL8	08/24/2020	1.97163 %	120,816,000.00	191,886.92	15,179,527.62	0.00	105,636,472.38	15,371,414.54	0.00
2E-B4	30711XTN4	08/24/2020	2.37163 %	120,816,000.00	230,816.52	15,179,527.62	0.00	105,636,472.38	15,410,344.14	0.00
2E-C1	30711XTQ7	08/24/2020	1.17163 %	120,816,000.00	114,027.72	0.00	0.00	120,816,000.00	114,027.72	0.00
2E-C2	30711XTS3	08/24/2020	1.57163 %	120,816,000.00	152,957.32	0.00	0.00	120,816,000.00	152,957.32	0.00
2E-C3	30711XTU8	08/24/2020	1.97163 %	120,816,000.00	191,886.92	0.00	0.00	120,816,000.00	191,886.92	0.00

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Distribution Date: 25-Aug-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	08/24/2020	2.37163 %	120,816,000.00	230,816.52	0.00	0.00	120,816,000.00	230,816.52	0.00
2E-D1	30711XTY0	08/24/2020	1.17163 %	125,862,429.96	118,790.60	20,225,957.59	0.00	105,636,472.38	20,344,748.19	0.00
2E-D2	30711XTZ7	08/24/2020	1.57163 %	125,862,429.96	159,346.28	20,225,957.59	0.00	105,636,472.38	20,385,303.87	0.00
2E-D3	30711XUA0	08/24/2020	1.97163 %	125,862,429.96	199,901.95	20,225,957.59	0.00	105,636,472.38	20,425,859.54	0.00
2E-D4	30711XUB8	08/24/2020	2.37163 %	125,862,429.96	240,457.62	20,225,957.59	0.00	105,636,472.38	20,466,415.21	0.00
2E-D5	30711XUC6	08/24/2020	2.97163 %	125,862,429.96	301,291.13	20,225,957.59	0.00	105,636,472.38	20,527,248.72	0.00
2E-F1	30711XUD4	08/24/2020	1.17163 %	241,632,000.00	228,055.44	15,179,527.62	0.00	226,452,472.38	15,407,583.06	0.00
2E-F2	30711XUE2	08/24/2020	1.57163 %	241,632,000.00	305,914.64	15,179,527.62	0.00	226,452,472.38	15,485,442.26	0.00
2E-F3	30711XUF9	08/24/2020	1.97163 %	241,632,000.00	383,773.84	15,179,527.62	0.00	226,452,472.38	15,563,301.46	0.00
2E-F4	30711XUG7	08/24/2020	2.37163 %	241,632,000.00	461,633.04	15,179,527.62	0.00	226,452,472.38	15,641,160.66	0.00
2E-F5	30711XUH5	08/24/2020	2.97163 %	241,632,000.00	578,421.84	15,179,527.62	0.00	226,452,472.38	15,757,949.46	0.00
2X-1	30711XUJ1	08/24/2020	1.80000 %	0.00	182,500.52	0.00	0.00	0.00	182,500.52	0.00
2X-2	30711XUK8	08/24/2020	1.40000 %	0.00	141,944.85	0.00	0.00	0.00	141,944.85	0.00
2X-3	30711XUL6	08/24/2020	1.00000 %	0.00	101,389.18	0.00	0.00	0.00	101,389.18	0.00
2X-4	30711XUM4	08/24/2020	0.60000 %	0.00	60,833.51	0.00	0.00	0.00	60,833.51	0.00
2Y-1	30711XUN2	08/24/2020	1.80000 %	0.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00
2Y-2	30711XUP7	08/24/2020	1.40000 %	0.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00
2Y-3	30711XUQ5	08/24/2020	1.00000 %	0.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00
2Y-4	30711XUR3	08/24/2020	0.60000 %	0.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00
Totals				25,591,334,015.75	15,241,866.42	1,309,674,995.02	(46,890.14)	24,281,705,910.84	1,324,916,861.44	291,081.64

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-Aug-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	10,144,151,669.87	18,369,831.26	374,191,109.56	0.00	0.00	392,560,940.83	9,751,590,729.05	0.61476312	392,560,940.83
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	39,411,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	24,560,314.78	0.26131886	14,851,230.63
1M-AH	4,947,606.00	2,074,700.47	36,588.68	745,209.01	0.00	0.00	781,797.69	1,292,902.78	0.26131886	781,797.69
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	227,383,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	212,532,314.78	0.75377295	14,851,230.63
1M-2H	14,842,818.00	11,969,912.47	36,588.68	745,209.01	0.00	0.00	781,797.69	11,188,114.78	0.75377295	781,797.69
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	82,224,862.91	0.00	0.00	0.00	37,112.43	37,112.43	82,187,750.48	0.99688371	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	39,411,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	24,560,314.78	0.26131886	14,851,230.63
1E-A2	93,986,000.00	39,411,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	24,560,314.78	0.26131886	14,851,230.63
1E-A3	93,986,000.00	39,411,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	24,560,314.78	0.26131886	14,851,230.63
1E-A4	93,986,000.00	39,411,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	24,560,314.78	0.26131886	14,851,230.63
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-Aug-2020
11-Aug-2020 5:03:21 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	133,397,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	118,546,314.78	0.63065943	14,851,230.63
1E-D2	187,972,000.00	133,397,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	118,546,314.78	0.63065943	14,851,230.63
1E-D3	187,972,000.00	133,397,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	118,546,314.78	0.63065943	14,851,230.63
1E-D4	187,972,000.00	133,397,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	118,546,314.78	0.63065943	14,851,230.63
1E-D5	187,972,000.00	133,397,545.42	695,048.07	14,156,182.56	0.00	0.00	14,851,230.63	118,546,314.78	0.63065943	14,851,230.63
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	8,788,940,383.32	15,075,441.50	436,599,097.65	0.00	0.00	451,674,539.16	8,337,265,844.17	0.56143151	451,674,539.16
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	5,046,429.96	168,576.55	4,877,853.42	0.00	0.00	5,046,429.96	0.00	0.00000000	5,046,429.96
2M-AH	6,282,140.00	265,643.11	8,873.84	256,769.27	0.00	0.00	265,643.11	0.00	0.00000000	265,643.11
2M-2B	120,816,000.00	120,816,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	105,636,472.38	0.87435830	15,179,527.62
2M-BH	6,359,055.00	6,359,055.00	26,689.43	772,273.05	0.00	0.00	798,962.48	5,560,092.52	0.87435830	798,962.48
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	246,678,429.96	675,650.34	19,550,307.25	0.00	0.00	20,225,957.59	226,452,472.38	0.62733735	20,225,957.59

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2020
11-Aug-2020 5:03:22 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	12,983,753.11	35,563.27	1,029,042.32	0.00	0.00	1,064,605.59	11,919,147.52	0.62731530	1,064,605.59
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	77,427,602.31	0.00	0.00	0.00	(84,002.57)	(84,002.57)	77,511,604.88	0.99955948	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	5,046,429.96	168,576.55	4,877,853.42	0.00	0.00	5,046,429.96	0.00	0.00000000	5,046,429.96
2E-A2	119,342,000.00	5,046,429.96	168,576.55	4,877,853.42	0.00	0.00	5,046,429.96	0.00	0.00000000	5,046,429.96
2E-A3	119,342,000.00	5,046,429.96	168,576.55	4,877,853.42	0.00	0.00	5,046,429.96	0.00	0.00000000	5,046,429.96
2E-A4	119,342,000.00	5,046,429.96	168,576.55	4,877,853.42	0.00	0.00	5,046,429.96	0.00	0.00000000	5,046,429.96
2E-B1	120,816,000.00	120,816,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	105,636,472.38	0.87435830	15,179,527.62
2E-B2	120,816,000.00	120,816,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	105,636,472.38	0.87435830	15,179,527.62
2E-B3	120,816,000.00	120,816,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	105,636,472.38	0.87435830	15,179,527.62
2E-B4	120,816,000.00	120,816,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	105,636,472.38	0.87435830	15,179,527.62
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	125,862,429.96	675,650.34	19,550,307.25	0.00	0.00	20,225,957.59	105,636,472.38	0.43986239	20,225,957.59
2E-D2	240,158,000.00	125,862,429.96	675,650.34	19,550,307.25	0.00	0.00	20,225,957.59	105,636,472.38	0.43986239	20,225,957.59
2E-D3	240,158,000.00	125,862,429.96	675,650.34	19,550,307.25	0.00	0.00	20,225,957.59	105,636,472.38	0.43986239	20,225,957.59
2E-D4	240,158,000.00	125,862,429.96	675,650.34	19,550,307.25	0.00	0.00	20,225,957.59	105,636,472.38	0.43986239	20,225,957.59
2E-D5	240,158,000.00	125,862,429.96	675,650.34	19,550,307.25	0.00	0.00	20,225,957.59	105,636,472.38	0.43986239	20,225,957.59

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2020
11-Aug-2020 5:03:22 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	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	226,452,472.38	0.93717915	15,179,527.62
2E-F2	241,632,000.00	241,632,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	226,452,472.38	0.93717915	15,179,527.62
2E-F3	241,632,000.00	241,632,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	226,452,472.38	0.93717915	15,179,527.62
2E-F4	241,632,000.00	241,632,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	226,452,472.38	0.93717915	15,179,527.62
2E-F5	241,632,000.00	241,632,000.00	507,073.79	14,672,453.83	0.00	0.00	15,179,527.62	226,452,472.38	0.93717915	15,179,527.62
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	25,591,334,015.75	51,202,628.12	1,258,472,366.93	0.00	(46,890.14)	1,309,628,104.88	24,281,705,910.84	0.61417847	1,309,674,995.02

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2020
11-Aug-2020 5:03:22 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	639.51107737	1.15807718	23.58988385	0.00000000	0.00000000	24.74796103	614.76311634	0.61476312	24.74796103
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	419.33421382	7.39522982	150.62011959	0.00000000	0.00000000	158.01534941	261.31886430	0.26131886	158.01534941
1M-AH	4,947,606.00	419.33421335	7.39522913	150.62012011	0.00000000	0.00000000	158.01534924	261.31886411	0.26131886	158.01534924
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	806.44473794	2.46507661	50.20670653	0.00000000	0.00000000	52.67178314	753.77295477	0.75377295	52.67178314
1M-2H	14,842,818.00	806.44473778	2.46507638	50.20670670	0.00000000	0.00000000	52.67178308	753.77295470	0.75377295	52.67178308
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	997.33385937	0.00000000	0.00000000	0.00000000	0.45014953	0.45014953	996.88370984	0.99688371	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	419.33421382	7.39522982	150.62011959	0.00000000	0.00000000	158.01534941	261.31886430	0.26131886	158.01534941
1E-A2	93,986,000.00	419.33421382	7.39522982	150.62011959	0.00000000	0.00000000	158.01534941	261.31886430	0.26131886	158.01534941
1E-A3	93,986,000.00	419.33421382	7.39522982	150.62011959	0.00000000	0.00000000	158.01534941	261.31886430	0.26131886	158.01534941
1E-A4	93,986,000.00	419.33421382	7.39522982	150.62011959	0.00000000	0.00000000	158.01534941	261.31886430	0.26131886	158.01534941
1E-B1	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	93,986,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	709.66710691	3.69761491	75.31005980	0.00000000	0.00000000	79.00767471	630.65943215	0.63065943	79.00767471
1E-D2	187,972,000.00	709.66710691	3.69761491	75.31005980	0.00000000	0.00000000	79.00767471	630.65943215	0.63065943	79.00767471
1E-D3	187,972,000.00	709.66710691	3.69761491	75.31005980	0.00000000	0.00000000	79.00767471	630.65943215	0.63065943	79.00767471
1E-D4	187,972,000.00	709.66710691	3.69761491	75.31005980	0.00000000	0.00000000	79.00767471	630.65943215	0.63065943	79.00767471
1E-D5	187,972,000.00	709.66710691	3.69761491	75.31005980	0.00000000	0.00000000	79.00767471	630.65943215	0.63065943	79.00767471
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	591.84727801	1.01518029	29.40058486	0.00000000	0.00000000	30.41576514	561.43151287	0.56143151	30.41576514
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	42.28544821	1.41255007	40.87289823	0.00000000	0.00000000	42.28544821	0.00000000	0.00000000	42.28544821
2M-AH	6,282,140.00	42.28544891	1.41255050	40.87289841	0.00000000	0.00000000	42.28544891	0.00000000	0.00000000	42.28544891
2M-2B	120,816,000.00	1000.00000000	4.19707481	121.44462513	0.00000000	0.00000000	125.64169994	874.35830006	0.87435830	125.64169994
2M-BH	6,359,055.00	1000.00000000	4.19707488	121.44462503	0.00000000	0.00000000	125.64169991	874.35830009	0.87435830	125.64169991
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	683.36896829	1.87174240	54.15987647	0.00000000	0.00000000	56.03161887	627.33734945	0.62733735	56.03161887

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Connecticut Avenue Securities

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Distribution Date: 25-Aug-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	683.34643544	1.87172642	54.15940948	0.00000000	0.00000000	56.03113591	627.31529954	0.62731530	56.03113591
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	998.47621995	0.00000000	0.00000000	0.00000000	(1.08326444)	(1.08326444)	999.55948439	0.99955948	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	42.28544821	1.41255007	40.87289823	0.00000000	0.00000000	42.28544821	0.00000000	0.00000000	42.28544821
2E-A2	119,342,000.00	42.28544821	1.41255007	40.87289823	0.00000000	0.00000000	42.28544821	0.00000000	0.00000000	42.28544821
2E-A3	119,342,000.00	42.28544821	1.41255007	40.87289823	0.00000000	0.00000000	42.28544821	0.00000000	0.00000000	42.28544821
2E-A4	119,342,000.00	42.28544821	1.41255007	40.87289823	0.00000000	0.00000000	42.28544821	0.00000000	0.00000000	42.28544821
2E-B1	120,816,000.00	1000.00000000	4.19707481	121.44462513	0.00000000	0.00000000	125.64169994	874.35830006	0.87435830	125.64169994
2E-B2	120,816,000.00	1000.00000000	4.19707481	121.44462513	0.00000000	0.00000000	125.64169994	874.35830006	0.87435830	125.64169994
2E-B3	120,816,000.00	1000.00000000	4.19707481	121.44462513	0.00000000	0.00000000	125.64169994	874.35830006	0.87435830	125.64169994
2E-B4	120,816,000.00	1000.00000000	4.19707481	121.44462513	0.00000000	0.00000000	125.64169994	874.35830006	0.87435830	125.64169994
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	524.08177100	2.81335762	81.40602124	0.00000000	0.00000000	84.21937887	439.86239218	0.43986239	84.21937887
2E-D2	240,158,000.00	524.08177100	2.81335762	81.40602124	0.00000000	0.00000000	84.21937887	439.86239218	0.43986239	84.21937887
2E-D3	240,158,000.00	524.08177100	2.81335762	81.40602124	0.00000000	0.00000000	84.21937887	439.86239218	0.43986239	84.21937887
2E-D4	240,158,000.00	524.08177100	2.81335762	81.40602124	0.00000000	0.00000000	84.21937887	439.86239218	0.43986239	84.21937887
2E-D5	240,158,000.00	524.08177100	2.81335762	81.40602124	0.00000000	0.00000000	84.21937887	439.86239218	0.43986239	84.21937887

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Connecticut Avenue Securities

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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	2.09853740	60.72231257	0.00000000	0.00000000	62.82084997	937.17915003	0.93717915	62.82084997
2E-F2	241,632,000.00	1000.00000000	2.09853740	60.72231257	0.00000000	0.00000000	62.82084997	937.17915003	0.93717915	62.82084997
2E-F3	241,632,000.00	1000.00000000	2.09853740	60.72231257	0.00000000	0.00000000	62.82084997	937.17915003	0.93717915	62.82084997
2E-F4	241,632,000.00	1000.00000000	2.09853740	60.72231257	0.00000000	0.00000000	62.82084997	937.17915003	0.93717915	62.82084997
2E-F5	241,632,000.00	1000.00000000	2.09853740	60.72231257	0.00000000	0.00000000	62.82084997	937.17915003	0.93717915	62.82084997
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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Connecticut Avenue Securities

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Series 2017-C06

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Distribution Date: 25-Aug-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
1A-H	N/A	N/A	0.00000 %	10,144,151,669.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,751,590,729.05
1M-1	N/A	N/A	0.92163 %	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	07/27/20 - 08/24/20	29	2.82163 %	39,411,545.42	89,581.64	0.00	0.00	0.00	0.00	89,581.64	0.00	24,560,314.78
1M-AH	N/A	N/A	0.00000 %	2,074,700.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,292,902.78
1M-2B	07/27/20 - 08/24/20	29	2.82163 %	93,986,000.00	213,628.27	0.00	0.00	0.00	0.00	213,628.27	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	07/27/20 - 08/24/20	29	2.82163 %	93,986,000.00	213,628.27	0.00	0.00	0.00	0.00	213,628.27	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	07/27/20 - 08/24/20	29	2.82163 %	227,383,545.42	516,838.19	0.00	0.00	0.00	0.00	516,838.19	0.00	212,532,314.78
1M-2H	N/A	N/A	0.00000 %	11,969,912.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,188,114.78
1B-1	07/27/20 - 08/24/20	29	4.32163 %	78,322,000.00	272,663.40	0.00	0.00	0.00	0.00	272,663.40	0.00	78,322,000.00
1B-1H	N/A	N/A	0.00000 %	4,122,672.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,122,672.00
1B-2H	N/A	N/A	0.00000 %	82,224,862.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,187,750.48
1A-I1	07/27/20 - 08/24/20	29	1.80000 %	39,411,545.42	57,146.74	0.00	0.00	0.00	0.00	57,146.74	0.00	24,560,314.78
1A-I2	07/27/20 - 08/24/20	29	1.40000 %	39,411,545.42	44,447.47	0.00	0.00	0.00	0.00	44,447.47	0.00	24,560,314.78
1A-I3	07/27/20 - 08/24/20	29	1.00000 %	39,411,545.42	31,748.19	0.00	0.00	0.00	0.00	31,748.19	0.00	24,560,314.78
1A-I4	07/27/20 - 08/24/20	29	0.60000 %	39,411,545.42	19,048.91	0.00	0.00	0.00	0.00	19,048.91	0.00	24,560,314.78
1B-I1	07/27/20 - 08/24/20	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1B-I2	07/27/20 - 08/24/20	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1B-I3	07/27/20 - 08/24/20	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1B-I4	07/27/20 - 08/24/20	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1C-I1	07/27/20 - 08/24/20	29	1.80000 %	93,986,000.00	136,279.70	0.00	0.00	0.00	0.00	136,279.70	0.00	93,986,000.00
1C-I2	07/27/20 - 08/24/20	29	1.40000 %	93,986,000.00	105,995.32	0.00	0.00	0.00	0.00	105,995.32	0.00	93,986,000.00
1C-I3	07/27/20 - 08/24/20	29	1.00000 %	93,986,000.00	75,710.94	0.00	0.00	0.00	0.00	75,710.94	0.00	93,986,000.00
1C-I4	07/27/20 - 08/24/20	29	0.60000 %	93,986,000.00	45,426.57	0.00	0.00	0.00	0.00	45,426.57	0.00	93,986,000.00
1E-A1	07/27/20 - 08/24/20	29	1.02163 %	39,411,545.42	32,434.90	0.00	0.00	0.00	0.00	32,434.90	0.00	24,560,314.78
1E-A2	07/27/20 - 08/24/20	29	1.42163 %	39,411,545.42	45,134.18	0.00	0.00	0.00	0.00	45,134.18	0.00	24,560,314.78
1E-A3	07/27/20 - 08/24/20	29	1.82163 %	39,411,545.42	57,833.45	0.00	0.00	0.00	0.00	57,833.45	0.00	24,560,314.78
1E-A4	07/27/20 - 08/24/20	29	2.22163 %	39,411,545.42	70,532.73	0.00	0.00	0.00	0.00	70,532.73	0.00	24,560,314.78
1E-B1	07/27/20 - 08/24/20	29	1.02163 %	93,986,000.00	77,348.57	0.00	0.00	0.00	0.00	77,348.57	0.00	93,986,000.00
1E-B2	07/27/20 - 08/24/20	29	1.42163 %	93,986,000.00	107,632.95	0.00	0.00	0.00	0.00	107,632.95	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	07/27/20 - 08/24/20	29	1.82163 %	93,986,000.00	137,917.33	0.00	0.00	0.00	0.00	137,917.33	0.00	93,986,000.00
1E-B4	07/27/20 - 08/24/20	29	2.22163 %	93,986,000.00	168,201.71	0.00	0.00	0.00	0.00	168,201.71	0.00	93,986,000.00
1E-C1	07/27/20 - 08/24/20	29	1.02163 %	93,986,000.00	77,348.57	0.00	0.00	0.00	0.00	77,348.57	0.00	93,986,000.00
1E-C2	07/27/20 - 08/24/20	29	1.42163 %	93,986,000.00	107,632.95	0.00	0.00	0.00	0.00	107,632.95	0.00	93,986,000.00
1E-C3	07/27/20 - 08/24/20	29	1.82163 %	93,986,000.00	137,917.33	0.00	0.00	0.00	0.00	137,917.33	0.00	93,986,000.00
1E-C4	07/27/20 - 08/24/20	29	2.22163 %	93,986,000.00	168,201.71	0.00	0.00	0.00	0.00	168,201.71	0.00	93,986,000.00
1E-D1	07/27/20 - 08/24/20	29	1.02163 %	133,397,545.42	109,783.47	0.00	0.00	0.00	0.00	109,783.47	0.00	118,546,314.78
1E-D2	07/27/20 - 08/24/20	29	1.42163 %	133,397,545.42	152,767.13	0.00	0.00	0.00	0.00	152,767.13	0.00	118,546,314.78
1E-D3	07/27/20 - 08/24/20	29	1.82163 %	133,397,545.42	195,750.78	0.00	0.00	0.00	0.00	195,750.78	0.00	118,546,314.78
1E-D4	07/27/20 - 08/24/20	29	2.22163 %	133,397,545.42	238,734.44	0.00	0.00	0.00	0.00	238,734.44	0.00	118,546,314.78
1E-D5	07/27/20 - 08/24/20	29	2.82163 %	133,397,545.42	303,209.92	0.00	0.00	0.00	0.00	303,209.92	0.00	118,546,314.78
1E-F1	07/27/20 - 08/24/20	29	1.02163 %	187,972,000.00	154,697.14	0.00	0.00	0.00	0.00	154,697.14	0.00	187,972,000.00
1E-F2	07/27/20 - 08/24/20	29	1.42163 %	187,972,000.00	215,265.90	0.00	0.00	0.00	0.00	215,265.90	0.00	187,972,000.00
1E-F3	07/27/20 - 08/24/20	29	1.82163 %	187,972,000.00	275,834.66	0.00	0.00	0.00	0.00	275,834.66	0.00	187,972,000.00
1E-F4	07/27/20 - 08/24/20	29	2.22163 %	187,972,000.00	336,403.41	0.00	0.00	0.00	0.00	336,403.41	0.00	187,972,000.00
1E-F5	07/27/20 - 08/24/20	29	2.82163 %	187,972,000.00	427,256.54	0.00	0.00	0.00	0.00	427,256.54	0.00	187,972,000.00
1X-1	07/27/20 - 08/24/20	29	1.80000 %	133,397,545.42	193,426.44	0.00	0.00	0.00	0.00	193,426.44	0.00	118,546,314.78
1X-2	07/27/20 - 08/24/20	29	1.40000 %	133,397,545.42	150,442.79	0.00	0.00	0.00	0.00	150,442.79	0.00	118,546,314.78
1X-3	07/27/20 - 08/24/20	29	1.00000 %	133,397,545.42	107,459.13	0.00	0.00	0.00	0.00	107,459.13	0.00	118,546,314.78
1X-4	07/27/20 - 08/24/20	29	0.60000 %	133,397,545.42	64,475.48	0.00	0.00	0.00	0.00	64,475.48	0.00	118,546,314.78
1Y-1	07/27/20 - 08/24/20	29	1.80000 %	187,972,000.00	272,559.40	0.00	0.00	0.00	0.00	272,559.40	0.00	187,972,000.00
1Y-2	07/27/20 - 08/24/20	29	1.40000 %	187,972,000.00	211,990.64	0.00	0.00	0.00	0.00	211,990.64	0.00	187,972,000.00
1Y-3	07/27/20 - 08/24/20	29	1.00000 %	187,972,000.00	151,421.89	0.00	0.00	0.00	0.00	151,421.89	0.00	187,972,000.00
1Y-4	07/27/20 - 08/24/20	29	0.60000 %	187,972,000.00	90,853.13	0.00	0.00	0.00	0.00	90,853.13	0.00	187,972,000.00
2A-H	N/A	N/A	0.00000 %	8,788,940,383.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,337,265,844.17
2M-1	N/A	N/A	0.92163 %	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	07/27/20 - 08/24/20	29	2.97163 %	5,046,429.96	12,080.21	0.00	0.00	0.00	0.00	12,080.21	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	265,643.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	07/27/20 - 08/24/20	29	2.97163 %	120,816,000.00	289,210.92	0.00	0.00	0.00	0.00	289,210.92	0.00	105,636,472.38
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	5,560,092.52
2M-2C	07/27/20 - 08/24/20	29	2.97163 %	120,816,000.00	289,210.92	0.00	0.00	0.00	0.00	289,210.92	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	07/27/20 - 08/24/20	29	2.97163 %	246,678,429.96	590,502.05	0.00	0.00	0.00	0.00	590,502.05	0.00	226,452,472.38
2M-2H	N/A	N/A	0.00000 %	12,983,753.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,919,147.52
2B-1	07/27/20 - 08/24/20	29	4.62163 %	73,668,000.00	274,264.47	0.00	0.00	0.00	0.00	274,264.47	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 %	77,427,602.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,511,604.88
2A-I1	07/27/20 - 08/24/20	29	1.80000 %	5,046,429.96	7,317.32	0.00	0.00	0.00	0.00	7,317.32	0.00	0.00
2A-I2	07/27/20 - 08/24/20	29	1.40000 %	5,046,429.96	5,691.25	0.00	0.00	0.00	0.00	5,691.25	0.00	0.00
2A-I3	07/27/20 - 08/24/20	29	1.00000 %	5,046,429.96	4,065.18	0.00	0.00	0.00	0.00	4,065.18	0.00	0.00
2A-I4	07/27/20 - 08/24/20	29	0.60000 %	5,046,429.96	2,439.11	0.00	0.00	0.00	0.00	2,439.11	0.00	0.00
2B-I1	07/27/20 - 08/24/20	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	0.00	175,183.20	0.00	105,636,472.38
2B-I2	07/27/20 - 08/24/20	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	0.00	136,253.60	0.00	105,636,472.38
2B-I3	07/27/20 - 08/24/20	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	0.00	97,324.00	0.00	105,636,472.38
2B-I4	07/27/20 - 08/24/20	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	0.00	58,394.40	0.00	105,636,472.38
2C-I1	07/27/20 - 08/24/20	29	1.80000 %	120,816,000.00	175,183.20	0.00	0.00	0.00	0.00	175,183.20	0.00	120,816,000.00
2C-I2	07/27/20 - 08/24/20	29	1.40000 %	120,816,000.00	136,253.60	0.00	0.00	0.00	0.00	136,253.60	0.00	120,816,000.00
2C-I3	07/27/20 - 08/24/20	29	1.00000 %	120,816,000.00	97,324.00	0.00	0.00	0.00	0.00	97,324.00	0.00	120,816,000.00
2C-I4	07/27/20 - 08/24/20	29	0.60000 %	120,816,000.00	58,394.40	0.00	0.00	0.00	0.00	58,394.40	0.00	120,816,000.00
2E-A1	07/27/20 - 08/24/20	29	1.17163 %	5,046,429.96	4,762.89	0.00	0.00	0.00	0.00	4,762.89	0.00	0.00
2E-A2	07/27/20 - 08/24/20	29	1.57163 %	5,046,429.96	6,388.96	0.00	0.00	0.00	0.00	6,388.96	0.00	0.00
2E-A3	07/27/20 - 08/24/20	29	1.97163 %	5,046,429.96	8,015.03	0.00	0.00	0.00	0.00	8,015.03	0.00	0.00
2E-A4	07/27/20 - 08/24/20	29	2.37163 %	5,046,429.96	9,641.10	0.00	0.00	0.00	0.00	9,641.10	0.00	0.00
2E-B1	07/27/20 - 08/24/20	29	1.17163 %	120,816,000.00	114,027.72	0.00	0.00	0.00	0.00	114,027.72	0.00	105,636,472.38
2E-B2	07/27/20 - 08/24/20	29	1.57163 %	120,816,000.00	152,957.32	0.00	0.00	0.00	0.00	152,957.32	0.00	105,636,472.38
2E-B3	07/27/20 - 08/24/20	29	1.97163 %	120,816,000.00	191,886.92	0.00	0.00	0.00	0.00	191,886.92	0.00	105,636,472.38
2E-B4	07/27/20 - 08/24/20	29	2.37163 %	120,816,000.00	230,816.52	0.00	0.00	0.00	0.00	230,816.52	0.00	105,636,472.38
2E-C1	07/27/20 - 08/24/20	29	1.17163 %	120,816,000.00	114,027.72	0.00	0.00	0.00	0.00	114,027.72	0.00	120,816,000.00
2E-C2	07/27/20 - 08/24/20	29	1.57163 %	120,816,000.00	152,957.32	0.00	0.00	0.00	0.00	152,957.32	0.00	120,816,000.00
2E-C3	07/27/20 - 08/24/20	29	1.97163 %	120,816,000.00	191,886.92	0.00	0.00	0.00	0.00	191,886.92	0.00	120,816,000.00
2E-C4	07/27/20 - 08/24/20	29	2.37163 %	120,816,000.00	230,816.52	0.00	0.00	0.00	0.00	230,816.52	0.00	120,816,000.00
2E-D1	07/27/20 - 08/24/20	29	1.17163 %	125,862,429.96	118,790.60	0.00	0.00	0.00	0.00	118,790.60	0.00	105,636,472.38
2E-D2	07/27/20 - 08/24/20	29	1.57163 %	125,862,429.96	159,346.28	0.00	0.00	0.00	0.00	159,346.28	0.00	105,636,472.38

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-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	07/27/20 - 08/24/20	29	1.97163 %	125,862,429.96	199,901.95	0.00	0.00	0.00	0.00	199,901.95	0.00	105,636,472.38
2E-D4	07/27/20 - 08/24/20	29	2.37163 %	125,862,429.96	240,457.62	0.00	0.00	0.00	0.00	240,457.62	0.00	105,636,472.38
2E-D5	07/27/20 - 08/24/20	29	2.97163 %	125,862,429.96	301,291.13	0.00	0.00	0.00	0.00	301,291.13	0.00	105,636,472.38
2E-F1	07/27/20 - 08/24/20	29	1.17163 %	241,632,000.00	228,055.44	0.00	0.00	0.00	0.00	228,055.44	0.00	226,452,472.38
2E-F2	07/27/20 - 08/24/20	29	1.57163 %	241,632,000.00	305,914.64	0.00	0.00	0.00	0.00	305,914.64	0.00	226,452,472.38
2E-F3	07/27/20 - 08/24/20	29	1.97163 %	241,632,000.00	383,773.84	0.00	0.00	0.00	0.00	383,773.84	0.00	226,452,472.38
2E-F4	07/27/20 - 08/24/20	29	2.37163 %	241,632,000.00	461,633.04	0.00	0.00	0.00	0.00	461,633.04	0.00	226,452,472.38
2E-F5	07/27/20 - 08/24/20	29	2.97163 %	241,632,000.00	578,421.84	0.00	0.00	0.00	0.00	578,421.84	0.00	226,452,472.38
2X-1	07/27/20 - 08/24/20	29	1.80000 %	125,862,429.96	182,500.52	0.00	0.00	0.00	0.00	182,500.52	0.00	105,636,472.38
2X-2	07/27/20 - 08/24/20	29	1.40000 %	125,862,429.96	141,944.85	0.00	0.00	0.00	0.00	141,944.85	0.00	105,636,472.38
2X-3	07/27/20 - 08/24/20	29	1.00000 %	125,862,429.96	101,389.18	0.00	0.00	0.00	0.00	101,389.18	0.00	105,636,472.38
2X-4	07/27/20 - 08/24/20	29	0.60000 %	125,862,429.96	60,833.51	0.00	0.00	0.00	0.00	60,833.51	0.00	105,636,472.38
2Y-1	07/27/20 - 08/24/20	29	1.80000 %	241,632,000.00	350,366.40	0.00	0.00	0.00	0.00	350,366.40	0.00	226,452,472.38
2Y-2	07/27/20 - 08/24/20	29	1.40000 %	241,632,000.00	272,507.20	0.00	0.00	0.00	0.00	272,507.20	0.00	226,452,472.38
2Y-3	07/27/20 - 08/24/20	29	1.00000 %	241,632,000.00	194,648.00	0.00	0.00	0.00	0.00	194,648.00	0.00	226,452,472.38
2Y-4	07/27/20 - 08/24/20	29	0.60000 %	241,632,000.00	116,788.80	0.00	0.00	0.00	0.00	116,788.80	0.00	226,452,472.38
Totals					15,241,866.42	0.00	0.00	0.00	0.00	15,241,866.42	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 25-Aug-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 %	639.51107737	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	614.76311634
1M-1	156,644,000.00	0.92163 %	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	2.82163 %	419.33421382	0.95313813	0.00000000	0.00000000	0.00000000	0.00000000	0.95313813	0.00000000	261.31886430
1M-AH	4,947,606.00	0.00000 %	419.33421335	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	261.31886411
1M-2B	93,986,000.00	2.82163 %	1000.00000000	2.27297970	0.00000000	0.00000000	0.00000000	0.00000000	2.27297970	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	2.82163 %	1000.00000000	2.27297970	0.00000000	0.00000000	0.00000000	0.00000000	2.27297970	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	2.82163 %	806.44473794	1.83303254	0.00000000	0.00000000	0.00000000	0.00000000	1.83303254	0.00000000	753.77295477
1M-2H	14,842,818.00	0.00000 %	806.44473778	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	753.77295470
1B-1	78,322,000.00	4.32163 %	1000.00000000	3.48131304	0.00000000	0.00000000	0.00000000	0.00000000	3.48131304	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 %	997.33385937	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.88370984
1A-I1	0.00	1.80000 %	419.33421382	0.60803460	0.00000000	0.00000000	0.00000000	0.00000000	0.60803460	0.00000000	261.31886430
1A-I2	0.00	1.40000 %	419.33421382	0.47291586	0.00000000	0.00000000	0.00000000	0.00000000	0.47291586	0.00000000	261.31886430
1A-I3	0.00	1.00000 %	419.33421382	0.33779701	0.00000000	0.00000000	0.00000000	0.00000000	0.33779701	0.00000000	261.31886430
1A-I4	0.00	0.60000 %	419.33421382	0.20267816	0.00000000	0.00000000	0.00000000	0.00000000	0.20267816	0.00000000	261.31886430
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1000.00000000
1E-A1	93,986,000.00	1.02163 %	419.33421382	0.34510353	0.00000000	0.00000000	0.00000000	0.00000000	0.34510353	0.00000000	261.31886430
1E-A2	93,986,000.00	1.42163 %	419.33421382	0.48022237	0.00000000	0.00000000	0.00000000	0.00000000	0.48022237	0.00000000	261.31886430
1E-A3	93,986,000.00	1.82163 %	419.33421382	0.61534111	0.00000000	0.00000000	0.00000000	0.00000000	0.61534111	0.00000000	261.31886430

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	93,986,000.00	2.22163 %	419.33421382	0.75045996	0.00000000	0.00000000	0.00000000	0.00000000	0.75045996	0.00000000	261.31886430
1E-B1	93,986,000.00	1.02163 %	1000.00000000	0.82297970	0.00000000	0.00000000	0.00000000	0.00000000	0.82297970	0.00000000	1000.00000000
1E-B2	93,986,000.00	1.42163 %	1000.00000000	1.14520194	0.00000000	0.00000000	0.00000000	0.00000000	1.14520194	0.00000000	1000.00000000
1E-B3	93,986,000.00	1.82163 %	1000.00000000	1.46742419	0.00000000	0.00000000	0.00000000	0.00000000	1.46742419	0.00000000	1000.00000000
1E-B4	93,986,000.00	2.22163 %	1000.00000000	1.78964644	0.00000000	0.00000000	0.00000000	0.00000000	1.78964644	0.00000000	1000.00000000
1E-C1	93,986,000.00	1.02163 %	1000.00000000	0.82297970	0.00000000	0.00000000	0.00000000	0.00000000	0.82297970	0.00000000	1000.00000000
1E-C2	93,986,000.00	1.42163 %	1000.00000000	1.14520194	0.00000000	0.00000000	0.00000000	0.00000000	1.14520194	0.00000000	1000.00000000
1E-C3	93,986,000.00	1.82163 %	1000.00000000	1.46742419	0.00000000	0.00000000	0.00000000	0.00000000	1.46742419	0.00000000	1000.00000000
1E-C4	93,986,000.00	2.22163 %	1000.00000000	1.78964644	0.00000000	0.00000000	0.00000000	0.00000000	1.78964644	0.00000000	1000.00000000
1E-D1	187,972,000.00	1.02163 %	709.66710691	0.58404161	0.00000000	0.00000000	0.00000000	0.00000000	0.58404161	0.00000000	630.65943215
1E-D2	187,972,000.00	1.42163 %	709.66710691	0.81271216	0.00000000	0.00000000	0.00000000	0.00000000	0.81271216	0.00000000	630.65943215
1E-D3	187,972,000.00	1.82163 %	709.66710691	1.04138265	0.00000000	0.00000000	0.00000000	0.00000000	1.04138265	0.00000000	630.65943215
1E-D4	187,972,000.00	2.22163 %	709.66710691	1.27005320	0.00000000	0.00000000	0.00000000	0.00000000	1.27005320	0.00000000	630.65943215
1E-D5	187,972,000.00	2.82163 %	709.66710691	1.61305897	0.00000000	0.00000000	0.00000000	0.00000000	1.61305897	0.00000000	630.65943215
1E-F1	187,972,000.00	1.02163 %	1000.00000000	0.82297970	0.00000000	0.00000000	0.00000000	0.00000000	0.82297970	0.00000000	1000.00000000
1E-F2	187,972,000.00	1.42163 %	1000.00000000	1.14520194	0.00000000	0.00000000	0.00000000	0.00000000	1.14520194	0.00000000	1000.00000000
1E-F3	187,972,000.00	1.82163 %	1000.00000000	1.46742419	0.00000000	0.00000000	0.00000000	0.00000000	1.46742419	0.00000000	1000.00000000
1E-F4	187,972,000.00	2.22163 %	1000.00000000	1.78964638	0.00000000	0.00000000	0.00000000	0.00000000	1.78964638	0.00000000	1000.00000000
1E-F5	187,972,000.00	2.82163 %	1000.00000000	2.27297970	0.00000000	0.00000000	0.00000000	0.00000000	2.27297970	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	709.66710691	1.02901730	0.00000000	0.00000000	0.00000000	0.00000000	1.02901730	0.00000000	630.65943215
1X-2	0.00	1.40000 %	709.66710691	0.80034681	0.00000000	0.00000000	0.00000000	0.00000000	0.80034681	0.00000000	630.65943215
1X-3	0.00	1.00000 %	709.66710691	0.57167626	0.00000000	0.00000000	0.00000000	0.00000000	0.57167626	0.00000000	630.65943215
1X-4	0.00	0.60000 %	709.66710691	0.34300577	0.00000000	0.00000000	0.00000000	0.00000000	0.34300577	0.00000000	630.65943215
1Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
2A-H	14,850,014,032.00	0.00000 %	591.84727801	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	561.43151287
2M-1	117,869,000.00	0.92163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

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Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-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	2.97163 %	42.28544821	0.10122346	0.00000000	0.00000000	0.00000000	0.00000000	0.10122346	0.00000000	0.00000000
2M-AH	6,282,140.00	0.0000 %	42.28544891	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	120,816,000.00	2.97163 %	1000.00000000	2.39381307	0.00000000	0.00000000	0.00000000	0.00000000	2.39381307	0.00000000	874.35830006
2M-BH	6,359,055.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	874.35830009
2M-2C	120,816,000.00	2.97163 %	1000.00000000	2.39381307	0.00000000	0.00000000	0.00000000	0.00000000	2.39381307	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	2.97163 %	683.36896829	1.63585757	0.00000000	0.00000000	0.00000000	0.00000000	1.63585757	0.00000000	627.33734945
2M-2H	19,000,250.00	0.0000 %	683.34643544	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	627.31529954
2B-1	73,668,000.00	4.62163 %	1000.00000000	3.72297972	0.00000000	0.00000000	0.00000000	0.00000000	3.72297972	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 %	998.47621995	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.55948439
2A-I1	0.00	1.80000 %	42.28544821	0.06131387	0.00000000	0.00000000	0.00000000	0.00000000	0.06131387	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	42.28544821	0.04768858	0.00000000	0.00000000	0.00000000	0.00000000	0.04768858	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	42.28544821	0.03406328	0.00000000	0.00000000	0.00000000	0.00000000	0.03406328	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	42.28544821	0.02043798	0.00000000	0.00000000	0.00000000	0.00000000	0.02043798	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	874.35830006
2B-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	874.35830006
2B-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	874.35830006
2B-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	874.35830006
2C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000
2E-A1	119,342,000.00	1.17163 %	42.28544821	0.03990959	0.00000000	0.00000000	0.00000000	0.00000000	0.03990959	0.00000000	0.00000000
2E-A2	119,342,000.00	1.57163 %	42.28544821	0.05353488	0.00000000	0.00000000	0.00000000	0.00000000	0.05353488	0.00000000	0.00000000
2E-A3	119,342,000.00	1.97163 %	42.28544821	0.06716018	0.00000000	0.00000000	0.00000000	0.00000000	0.06716018	0.00000000	0.00000000
2E-A4	119,342,000.00	2.37163 %	42.28544821	0.08078547	0.00000000	0.00000000	0.00000000	0.00000000	0.08078547	0.00000000	0.00000000
2E-B1	120,816,000.00	1.17163 %	1000.00000000	0.94381307	0.00000000	0.00000000	0.00000000	0.00000000	0.94381307	0.00000000	874.35830006

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	120,816,000.00	1.57163 %	1000.00000000	1.26603529	0.00000000	0.00000000	0.00000000	0.00000000	1.26603529	0.00000000	874.35830006
2E-B3	120,816,000.00	1.97163 %	1000.00000000	1.58825752	0.00000000	0.00000000	0.00000000	0.00000000	1.58825752	0.00000000	874.35830006
2E-B4	120,816,000.00	2.37163 %	1000.00000000	1.91047974	0.00000000	0.00000000	0.00000000	0.00000000	1.91047974	0.00000000	874.35830006
2E-C1	120,816,000.00	1.17163 %	1000.00000000	0.94381307	0.00000000	0.00000000	0.00000000	0.00000000	0.94381307	0.00000000	1000.00000000
2E-C2	120,816,000.00	1.57163 %	1000.00000000	1.26603529	0.00000000	0.00000000	0.00000000	0.00000000	1.26603529	0.00000000	1000.00000000
2E-C3	120,816,000.00	1.97163 %	1000.00000000	1.58825752	0.00000000	0.00000000	0.00000000	0.00000000	1.58825752	0.00000000	1000.00000000
2E-C4	120,816,000.00	2.37163 %	1000.00000000	1.91047974	0.00000000	0.00000000	0.00000000	0.00000000	1.91047974	0.00000000	1000.00000000
2E-D1	240,158,000.00	1.17163 %	524.08177100	0.49463520	0.00000000	0.00000000	0.00000000	0.00000000	0.49463520	0.00000000	439.86239218
2E-D2	240,158,000.00	1.57163 %	524.08177100	0.66350603	0.00000000	0.00000000	0.00000000	0.00000000	0.66350603	0.00000000	439.86239218
2E-D3	240,158,000.00	1.97163 %	524.08177100	0.83237681	0.00000000	0.00000000	0.00000000	0.00000000	0.83237681	0.00000000	439.86239218
2E-D4	240,158,000.00	2.37163 %	524.08177100	1.00124760	0.00000000	0.00000000	0.00000000	0.00000000	1.00124760	0.00000000	439.86239218
2E-D5	240,158,000.00	2.97163 %	524.08177100	1.25455379	0.00000000	0.00000000	0.00000000	0.00000000	1.25455379	0.00000000	439.86239218
2E-F1	241,632,000.00	1.17163 %	1000.00000000	0.94381307	0.00000000	0.00000000	0.00000000	0.00000000	0.94381307	0.00000000	937.17915003
2E-F2	241,632,000.00	1.57163 %	1000.00000000	1.26603529	0.00000000	0.00000000	0.00000000	0.00000000	1.26603529	0.00000000	937.17915003
2E-F3	241,632,000.00	1.97163 %	1000.00000000	1.58825752	0.00000000	0.00000000	0.00000000	0.00000000	1.58825752	0.00000000	937.17915003
2E-F4	241,632,000.00	2.37163 %	1000.00000000	1.91047974	0.00000000	0.00000000	0.00000000	0.00000000	1.91047974	0.00000000	937.17915003
2E-F5	241,632,000.00	2.97163 %	1000.00000000	2.39381307	0.00000000	0.00000000	0.00000000	0.00000000	2.39381307	0.00000000	937.17915003
2X-1	0.00	1.80000 %	524.08177100	0.75991855	0.00000000	0.00000000	0.00000000	0.00000000	0.75991855	0.00000000	439.86239218
2X-2	0.00	1.40000 %	524.08177100	0.59104777	0.00000000	0.00000000	0.00000000	0.00000000	0.59104777	0.00000000	439.86239218
2X-3	0.00	1.00000 %	524.08177100	0.42217698	0.00000000	0.00000000	0.00000000	0.00000000	0.42217698	0.00000000	439.86239218
2X-4	0.00	0.60000 %	524.08177100	0.25330620	0.00000000	0.00000000	0.00000000	0.00000000	0.25330620	0.00000000	439.86239218
2Y-1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	937.17915003
2Y-2	0.00	1.40000 %	1000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	937.17915003
2Y-3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	937.17915003
2Y-4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	937.17915003

(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	36,703,732.85
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	46,890.14
Total Deposits	36,750,622.99
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	36,731,456.33
Total Withdrawals (Pool Distribution Amount)	36,750,622.99
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	0.171630%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	408,231,081.58
Total Principal Reduction Cumulative	6,348,990,821.88
Scheduled Principal Current	19,101,468.02
Scheduled Principal Cumulative	819,003,366.71
Unscheduled Principal Current	389,092,501.13
Unscheduled Principal Cumulative	5,529,730,533.65
Senior Reduction Amount	392,560,940.83
Subordinate Reduction Amount	15,633,028.32
Calculated Tranche Write-Down Amount	37,112.43
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,726.11
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,624.60
Group 2	
Total Principal Reduction Current	472,881,099.76
Total Principal Reduction Cumulative	6,778,458,202.06
Scheduled Principal Current	15,786,655.11
Scheduled Principal Cumulative	731,082,347.22
Unscheduled Principal Current	457,178,447.22
Unscheduled Principal Cumulative	6,047,344,265.20
Senior Reduction Amount	451,674,539.16
Subordinate Reduction Amount	21,290,563.17
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	84,002.57
Modification Loss Amount	31,981.05
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	13,765.54

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	48827
Period Reference Pool Removal Loan Count	1506
Period Ending Loan Count	47321
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	10,139,943,582.78
Period PIF Loan Count Current	1505
PIF Loan Count Cumulative	21976
Period PIF Loan UPB Current	383,297,551.66
PIF Loan UPB Cumulative	5,271,567,861.39
Period Partial Prepayment Amount	6,779,829.98
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	86,209.79
Credit Event Amount Cumulative	1,628,539.48
Total Active Modified Loan Count	263
Total Active Modified Loan UPB	58,150,189.82
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	44434
Period Reference Pool Removal Loan Count	1877
Period Ending Loan Count	42557
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	8,730,694,834.22
Period PIF Loan Count Current	1876
PIF Loan Count Cumulative	23845
Period PIF Loan UPB Current	454,572,444.38
PIF Loan UPB Cumulative	5,874,936,259.82
Period Partial Prepayment Amount	3,373,609.50
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	299,058.66
Credit Event Amount Cumulative	7,084,456.61
Total Active Modified Loan Count	484
Total Active Modified Loan UPB	114,013,014.36
Structural Reporting	
Group 1	
Senior Percentage	96.169735%
Subordinate Percentage	3.830265%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.494843%
Subordinate Percentage	4.505157%
Minimum Credit Enhancement Test Pass?	YES
Delinquency 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 %	3.440000 %	3.570000 %
1M-2B	0.00	0.00	1.600000 %	2.500000 %	2.600000 %
1M-2C	0.00	0.00	1.000000 %	1.560000 %	1.620000 %
1M-2	0.00	0.00	1.000000 %	1.560000 %	1.620000 %
1M-2H	0.00	0.00	1.000000 %	1.560000 %	1.620000 %
1B-1	0.00	0.00	0.500000 %	0.780000 %	0.810000 %
1B-1H	0.00	0.00	0.500000 %	0.780000 %	0.810000 %
1B-2H	37,112.43	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 %	4.450000 %	4.510000 %
2M-2B	0.00	0.00	1.820000 %	3.070000 %	3.230000 %
2M-2C	0.00	0.00	1.000000 %	1.680000 %	1.780000 %
2M-2	0.00	0.00	1.000000 %	1.680000 %	1.780000 %
2M-2H	0.00	0.00	1.000000 %	1.680000 %	1.780000 %
2B-1	0.00	0.00	0.500000 %	0.840000 %	0.890000 %
2B-1H	0.00	0.00	0.500000 %	0.840000 %	0.890000 %
2B-2H	0.00	84,002.57	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	1402	296,008,274.11	1.559892 %	1.568618 %
60 Days	1894	446,263,555.38	2.107301 %	2.364857 %
90 Days	2378	593,413,993.35	2.645809 %	3.144642 %
120 Days	229	56,186,971.07	0.254790 %	0.297748 %
150 Days	70	16,409,344.49	0.077883 %	0.086957 %
180+ Days	271	56,402,174.59	0.301520 %	0.298889 %
Totals	6244	1,464,684,312.99	6.947195 %	7.761710 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	672	144,694,026.51	1.420088 %	1.426971 %
60 Days	917	220,719,442.75	1.937829 %	2.176732 %
90 Days	1145	296,964,532.48	2.419645 %	2.928661 %
120 Days	91	22,818,627.61	0.192304 %	0.225037 %
150 Days	37	7,628,340.04	0.078189 %	0.075231 %
180+ Days	96	19,939,845.00	0.202870 %	0.196647 %
Totals	2958	712,764,814.39	6.250925 %	7.029278 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	730	151,314,247.60	1.715346 %	1.733129 %
60 Days	977	225,544,112.63	2.295745 %	2.583347 %
90 Days	1233	296,449,460.87	2.897291 %	3.395485 %
120 Days	138	33,368,343.46	0.324271 %	0.382196 %
150 Days	33	8,781,004.45	0.077543 %	0.100576 %
180+ Days	175	36,462,329.59	0.411213 %	0.417634 %
Totals	3286	751,919,498.60	7.721409 %	8.612367 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	27	6,502,087.41	3,726.11	0.057306
Group 2	275	67,800,810.79	31,981.05	0.047169

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	202,459.21	8.11	0.004006
Group 1	0043750423	276,175.45	267.93	0.097014
Group 1	0043762430	230,427.70	76.43	0.033169
Group 1	0043763807	298,483.24	93.28	0.031251
Group 1	0043764167	181,892.11	60.40	0.033206
Group 1	0043765536	249,615.96	78.00	0.031248
Group 1	0043766893	479,368.82	255.06	0.053207
Group 1	0043773899	199,413.89	32.37	0.016233
Group 1	0043774094	186,179.38	319.83	0.171786
Group 1	0043775080	215,295.35	152.48	0.070824
Group 1	0043780989	88,353.42	72.89	0.082498
Group 1	0043781034	122,460.71	63.50	0.051853
Group 1	0043783003	418,641.09	4.70	0.001123
Group 1	0043784458	200,724.04	133.53	0.066524
Group 1	0043793126	166,443.60	51.63	0.031020
Group 1	0043793312	463,224.35	312.17	0.067391
Group 1	0043794105	398,969.62	166.24	0.041667
Group 1	0043797152	112,609.03	35.12	0.031188
Group 1	0043797346	369,088.52	76.89	0.020832
Group 1	0043798911	92,458.63	96.31	0.104166
Group 1	0043801646	132,604.21	96.69	0.072916
Group 1	0043802890	287,478.43	153.85	0.053517
Group 1	0043806483	88,560.21	73.06	0.082498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043807625	355,646.73	430.88	0.121154
Group 1	0043808863	143,033.63	6.01	0.004202
Group 1	0043809028	389,938.31	446.80	0.114582
Group 2	0043810156	208,448.42	86.85	0.041665
Group 2	0043810281	373,764.00	254.79	0.068169
Group 2	0043810652	310,560.38	3.24	0.001043
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	0043812212	203,134.41	27.32	0.013449
Group 2	0043812860	105,750.86	1.50	0.001418
Group 2	0043813782	125,834.69	11.57	0.009195
Group 2	0043813892	267,024.68	31.64	0.011849
Group 2	0043813964	188,006.04	19.58	0.010415
Group 2	0043814490	321,916.07	59.53	0.018492
Group 2	0043814648	67,143.54	48.39	0.072069
Group 2	0043814923	321,048.04	23.29	0.007254
Group 2	0043815407	319,827.74	99.95	0.031251
Group 2	0043816083	235,415.50	108.58	0.046123
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	0043818399	218,986.85	0.91	0.000416
Group 2	0043818443	34,352.11	18.48	0.053796
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	258,789.35	138.36	0.053464
Group 2	0043819360	119,188.21	136.57	0.114583
Group 2	0043819757	192,412.78	170.73	0.088731
Group 2	0043820331	161,580.57	84.16	0.052085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043820337	160,063.66	69.99	0.043726
Group 2	0043820601	139,884.23	93.82	0.067070
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	224,706.84	163.66	0.072833
Group 2	0043821562	314,158.17	84.52	0.026904
Group 2	0043821855	174,374.57	18.16	0.010414
Group 2	0043822060	335,750.22	114.68	0.034156
Group 2	0043822161	421,591.47	87.83	0.020833
Group 2	0043822458	328,406.80	61.37	0.018687
Group 2	0043822741	154,518.04	43.48	0.028139
Group 2	0043823119	326,726.35	238.24	0.072917
Group 2	0043823305	318,293.47	125.81	0.039526
Group 2	0043823409	241,706.97	154.24	0.063813
Group 2	0043823412	252,379.57	111.43	0.044152
Group 2	0043823460	350,428.92	182.52	0.052085
Group 2	0043823780	134,783.47	13.27	0.009845
Group 2	0043824039	159,931.13	199.91	0.124998
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	136,642.82	85.40	0.062499
Group 2	0043825279	229,958.06	23.87	0.010380
Group 2	0043825287	352,642.75	83.82	0.023769
Group 2	0043825485	127,053.50	15.76	0.012404
Group 2	0043825510	213,339.33	88.89	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	335,749.76	92.47	0.027541
Group 2	0043826301	203,333.66	52.94	0.026036
Group 2	0043826535	316,451.45	159.54	0.050415
Group 2	0043826571	273,815.82	285.22	0.104165
Group 2	0043826576	232,834.11	144.20	0.061933
Group 2	0043826648	92,893.15	40.39	0.043480
Group 2	0043827209	468,918.13	137.71	0.029368
Group 2	0043827268	241,980.95	27.93	0.011542

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043827505	246,067.18	45.50	0.018491
Group 2	0043827520	208,772.73	76.21	0.036504
Group 2	0043827637	277,442.40	28.90	0.010417
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	135,001.84	56.25	0.041666
Group 2	0043828742	336,384.80	114.02	0.033896
Group 2	0043828856	73,761.45	27.79	0.037676
Group 2	0043828910	424,865.38	313.59	0.073809
Group 2	0043829022	188,160.76	105.17	0.055894
Group 2	0043829370	345,138.35	60.66	0.017576
Group 2	0043829795	216,990.82	312.64	0.144080
Group 2	0043829899	153,538.40	26.53	0.017279
Group 2	0043830309	117,333.38	64.66	0.055108
Group 2	0043830443	372,068.50	149.60	0.040208
Group 2	0043830465	212,357.32	100.57	0.047359
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830677	91,063.60	47.43	0.052084
Group 2	0043830697	408,491.07	179.50	0.043942
Group 2	0043830892	386,614.65	69.73	0.018036
Group 2	0043831199	220,993.56	141.79	0.064160
Group 2	0043831210	224,471.61	21.33	0.009502
Group 2	0043831472	207,501.21	198.42	0.095624
Group 2	0043831606	361,467.94	93.65	0.025908
Group 2	0043832066	159,651.27	97.42	0.061020
Group 2	0043832276	322,740.64	100.86	0.031251
Group 2	0043832303	225,969.92	141.23	0.062499
Group 2	0043832701	218,541.49	159.35	0.072915
Group 2	0043832708	237,508.49	98.96	0.041666
Group 2	0043833586	169,152.40	109.17	0.064539
Group 2	0043833611	87,308.63	45.47	0.052080
Group 2	0043833686	189,484.05	78.95	0.041666
Group 2	0043833703	287,779.78	132.20	0.045938
Group 2	0043834118	139,205.93	57.16	0.041061
Group 2	0043834160	125,632.54	27.25	0.021690

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043834183	203,092.79	169.24	0.083331
Group 2	0043834864	201,396.88	149.42	0.074192
Group 2	0043834924	216,565.64	168.66	0.077879
Group 2	0043835128	291,523.47	120.64	0.041383
Group 2	0043835145	313,957.07	116.99	0.037263
Group 2	0043835181	308,286.67	192.68	0.062500
Group 2	0043835530	214,219.38	44.63	0.020834
Group 2	0043835927	346,655.42	181.08	0.052236
Group 2	0043836074	78,969.64	117.11	0.148297
Group 2	0043836090	70,180.73	44.92	0.064006
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	135,790.76	113.16	0.083334
Group 2	0043837118	135,218.04	64.22	0.047494
Group 2	0043837138	146,426.34	126.05	0.086084
Group 2	0043837149	203,641.48	108.21	0.053138
Group 2	0043837183	287,773.42	78.65	0.027331
Group 2	0043837415	420,307.25	111.53	0.026535
Group 2	0043837815	267,327.45	222.77	0.083332
Group 2	0043837876	181,239.51	5.99	0.003305
Group 2	0043838114	502,341.85	470.95	0.093751
Group 2	0043838891	336,520.91	314.24	0.093379
Group 2	0043838945	197,811.69	255.41	0.129118
Group 2	0043839771	301,002.40	85.53	0.028415
Group 2	0043840171	364,404.39	150.98	0.041432
Group 2	0043840199	395,887.75	231.53	0.058484
Group 2	0043840550	307,079.58	223.91	0.072916
Group 2	0043840843	185,044.09	152.34	0.082326
Group 2	0043840986	310,228.46	387.79	0.125001
Group 2	0043841064	114,905.97	53.95	0.046951

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043841176	264,232.33	87.14	0.032979
Group 2	0043841361	365,877.14	50.95	0.013925
Group 2	0043841387	147,248.13	66.09	0.044883
Group 2	0043841424	379,510.57	95.36	0.025127
Group 2	0043841754	262,702.19	152.64	0.058104
Group 2	0043841961	142,907.19	104.20	0.072914
Group 2	0043841995	113,124.54	15.91	0.014064
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	303,041.96	159.29	0.052564
Group 2	0043842734	279,882.49	156.50	0.055916
Group 2	0043842796	163,548.93	68.15	0.041669
Group 2	0043842906	207,329.86	280.76	0.135417
Group 2	0043843236	111,878.38	40.83	0.036495
Group 2	0043843296	372,478.48	232.80	0.062500
Group 2	0043843418	217,863.77	8.59	0.003943
Group 2	0043843439	273,462.25	116.00	0.042419
Group 2	0043843470	193,584.37	90.91	0.046961
Group 2	0043843491	164,064.60	18.15	0.011063
Group 2	0043843495	270,326.33	4.77	0.001765
Group 2	0043843644	343,019.90	184.58	0.053810
Group 2	0043843910	216,598.19	101.04	0.046649
Group 2	0043844350	344,148.31	286.79	0.083333
Group 2	0043844621	374,691.17	273.21	0.072916
Group 2	0043844664	137,226.92	38.10	0.027764
Group 2	0043844687	129,172.09	97.07	0.075148
Group 2	0043844880	365,574.56	266.56	0.072915
Group 2	0043844901	307,605.13	145.40	0.047268
Group 2	0043844996	190,716.42	72.05	0.037779
Group 2	0043845034	245,157.51	204.30	0.083334
Group 2	0043845163	232,280.45	39.39	0.016958
Group 2	0043845319	277,928.91	84.34	0.030346
Group 2	0043845340	254,564.90	80.83	0.031752

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Aug-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043845780	224,626.39	93.59	0.041665
Group 2	0043845908	585,262.37	31.75	0.005425
Group 2	0043846042	243,593.63	50.07	0.020555
Group 2	0043846554	116,276.95	4.45	0.003827
Group 2	0043846610	333,504.26	208.44	0.062500
Group 2	0043846764	418,854.87	34.05	0.008129
Group 2	0043846856	103,735.96	18.43	0.017766
Group 2	0043846913	182,120.86	40.63	0.022309
Group 2	0043846973	311,441.51	150.45	0.048308
Group 2	0043847434	207,589.63	93.45	0.045017
Group 2	0043848445	246,552.84	77.05	0.031251
Group 2	0043848608	413,317.80	186.46	0.045113
Group 2	0043848927	191,340.49	47.04	0.024584
Group 2	0043848946	298,129.58	217.39	0.072918
Group 2	0043849270	239,176.40	54.25	0.022682
Group 2	0043849330	218,856.52	45.60	0.020836
Group 2	0043849415	409,418.09	95.26	0.023267
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	171,161.56	167.51	0.097867
Group 2	0043849990	195,830.57	17.13	0.008747
Group 2	0043850625	150,510.88	109.75	0.072918
Group 2	0043850738	155,852.81	81.17	0.052081
Group 2	0043850765	295,973.19	152.96	0.051680
Group 2	0043851263	402,036.32	113.08	0.028127
Group 2	0043851792	101,537.36	76.49	0.075332
Group 2	0043852243	80,093.45	43.64	0.054486
Group 2	0043852439	313,987.27	261.66	0.083335
Group 2	0043852465	108,959.96	67.55	0.061995
Group 2	0043852701	248,652.56	181.31	0.072917
Group 2	0043853072	367,195.69	251.55	0.068506
Group 2	0043853380	344,599.26	42.40	0.012304
Group 2	0043854538	372,495.29	66.16	0.017761
Group 2	0043854594	408,912.14	155.67	0.038069
Group 2	0043854633	256,001.10	80.00	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043855005	295,920.03	32.21	0.010885
Group 2	0043855199	324,900.84	169.22	0.052084
Group 2	0043855514	64,241.84	33.46	0.052084
Group 2	0043855655	181,910.68	40.40	0.022209
Group 2	0043855733	144,058.50	54.64	0.037929
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	359,097.44	115.16	0.032069
Group 2	0043857123	245,567.57	25.58	0.010417
Group 2	0043857612	127,515.68	146.11	0.114582
Group 2	0043858295	166,296.06	22.88	0.013759
Group 2	0043858379	254,592.88	259.94	0.102100
Group 2	0043858827	160,363.32	66.82	0.041668
Group 2	0043859413	357,794.30	192.34	0.053757
Group 2	0043860139	331,685.34	316.28	0.095355
Group 2	0043860503	435,407.87	204.20	0.046899
Group 2	0043860712	168,218.23	93.72	0.055713
Group 2	0043860909	145,507.32	136.41	0.093748
Group 2	0043861008	396,994.42	201.67	0.050799
Group 2	0043861739	353,474.50	58.06	0.016426
Group 2	0043861777	237,842.11	179.44	0.075445
Group 2	0043862024	123,592.21	64.37	0.052083
Group 2	0043862035	266,259.25	166.41	0.062499
Group 2	0043862041	347,491.83	10.71	0.003082
Group 2	0043862125	317,396.30	203.03	0.063967
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	232,577.47	242.27	0.104167
Group 2	0043862402	160,759.88	86.12	0.053571
Group 2	0043862745	290,975.91	197.45	0.067858
Group 2	0043863440	418,015.68	241.22	0.057706
Group 2	0043863485	514,320.01	128.52	0.024988
Group 2	0043863569	246,030.13	88.76	0.036077
Group 2	0043864325	47,281.43	20.60	0.043569

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Connecticut Avenue Securities

Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043864328	199,785.50	260.76	0.130520
Group 2	0043865091	176,030.75	146.69	0.083332
Group 2	0043865251	112,118.03	9.53	0.008500
Group 2	0043865301	285,237.31	175.94	0.061682
Group 2	0043865594	152,550.01	63.56	0.041665
Group 2	0043865894	100,934.62	50.88	0.050409
Group 2	0043866196	116,508.95	25.66	0.022024
Group 2	0043866786	202,213.58	131.61	0.065085
Group 2	0043867128	369,596.91	154.00	0.041667
Group 2	0043867274	379,025.74	118.45	0.031251
Group 2	0043868265	142,786.35	148.74	0.104170
Group 2	0043868277	283,694.34	206.86	0.072917
Group 2	0043868595	186,447.69	244.13	0.130938
Group 2	0043868873	224,076.16	93.37	0.041669
Group 2	0043869405	357,916.46	186.41	0.052082
Group 2	0043869417	149,813.94	78.03	0.052085
Group 2	0043869592	425,568.84	177.32	0.041667
Group 2	0043870369	237,210.88	18.89	0.007963
Group 2	0043870820	367,467.66	76.56	0.020834
Group 2	0043871081	93,844.54	60.74	0.064724
Group 2	0043871090	424,147.81	267.60	0.063091
Group 2	0043871231	324,105.61	270.09	0.083334
Group 2	0043871300	404,709.00	141.31	0.034916
Group 2	0043871515	269,781.92	196.72	0.072918
Group 2	0043871516	412,764.21	231.06	0.055979
Group 2	0043872042	89,729.67	42.70	0.047587
Group 2	0043872136	144,703.46	83.13	0.057449
Group 2	0043872834	607,103.56	442.68	0.072917
Group 2	0043873145	89,441.91	37.62	0.042061
Group 2	0043873365	182,605.55	89.10	0.048794
Group 2	0043873489	207,970.86	108.32	0.052084
Group 2	0043873542	338,195.25	126.66	0.037452
Group 2	0043874498	243,549.85	61.98	0.025449
Group 2	0043874656	386,469.10	184.93	0.047851

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043874891	201,401.05	73.79	0.036638
Group 2	0043875350	283,920.51	88.73	0.031252
Group 2	0043875397	114,589.10	55.11	0.048094
Group 2	0043875511	368,193.65	230.12	0.062500
Group 2	0043876004	162,311.22	93.15	0.057390
Group 2	0043876485	343,235.38	178.77	0.052084

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	385,268.45	(46,985.24)	(12.195)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043792192	86,209.79	37,112.43	43.049
0043816447	299,058.66	(84,097.67)	(28.121)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	205,752.38	95.10	29,295.35	14.238

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043816865	101,708.79	2.10	16,615.93	16.337
0043851226	104,043.59	93.00	12,679.42	12.187

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
58	8,712,996.09	291,081.67	3.341

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043760735	80,853.98	33,057.27	40.885
0043765027	58,833.71	16,851.37	28.642
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
0043792192	86,209.79	37,112.43	43.049
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
0043803566	145,823.61	(568.34)	(0.390)
0043810171	131,109.15	10.06	0.008
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)
0043816447	299,058.66	(84,097.67)	(28.121)
0043816703	86,281.14	69,501.01	80.552

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Credit-Linked Notes

Series 2017-C06



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043816865	101,708.79	16,615.93	16.337
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)
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	12,679.42	12.187
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043865707	383,506.53	78,583.43	20.491
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

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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	86,209.79	37,112.43	0.000 %	0	0.00	0.00	0.000 %	1	86,209.79	37,112.43	0.000 %
Group 2	3	504,811.04	(84,002.57)	(0.001 %)	0	0.00	0.00	0.000 %	3	504,811.04	(84,002.57)	(0.001 %)
Total	4	591,020.83	(46,890.14)	(0.000 %)	0	0.00	0.00	0.000 %	4	591,020.83	(46,890.14)	(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	0043792192	89,000.00	5.000 %	TN	62.00	360	86,209.79	07/31/2020	37,112.43	37,112.43
Group 2	0043816447	309,000.00	4.625 %	GA	95.00	360	299,058.66	07/31/2020	(84,097.67)	(84,097.67)
Group 2	0043816865	105,000.00	4.625 %	IL	95.00	360	101,708.79	03/31/2020	2.10	16,615.93
Group 2	0043851226	107,000.00	4.375 %	OK	95.00	360	104,043.59	02/29/2020	93.00	12,679.42

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



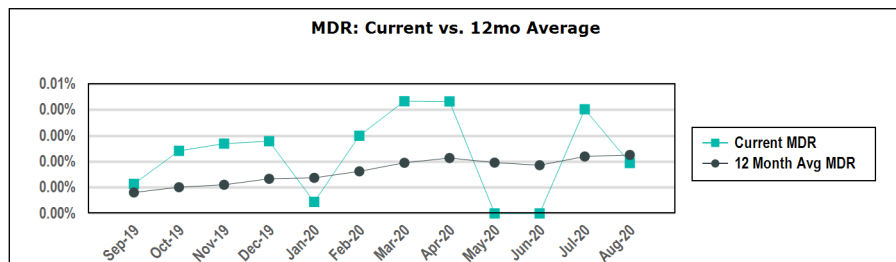
Distribution Date: 25-Aug-2020
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Realized Loss Report - Collateral

Summary

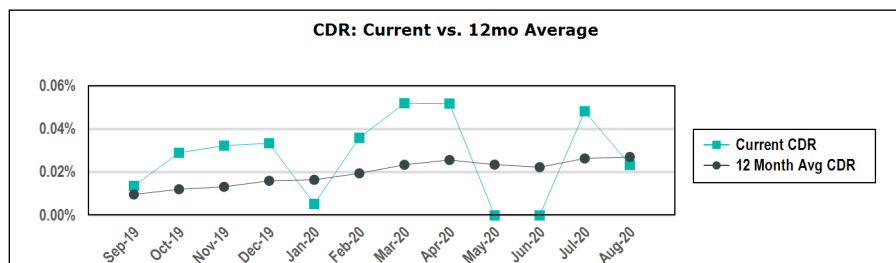
MDR

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



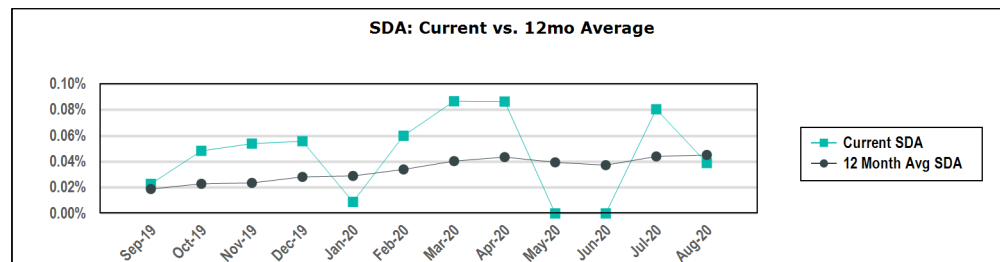
CDR

Current Month 0.023 %
3 Month Average 0.024 %
12 Month Average 0.027 %



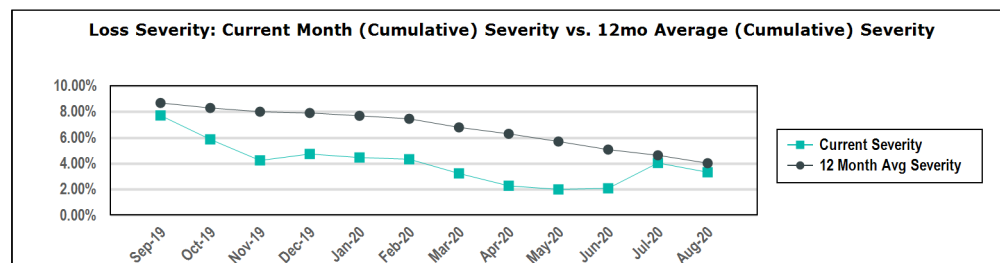
SDA

Current Month 0.039 %
3 Month Average 0.040 %
12 Month Average 0.045 %



Loss Severity

Current Month (Cumulative) 3.341 %
3 Month Average (Cumulative) 3.164 %
12 Month Average (Cumulative) 4.040 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



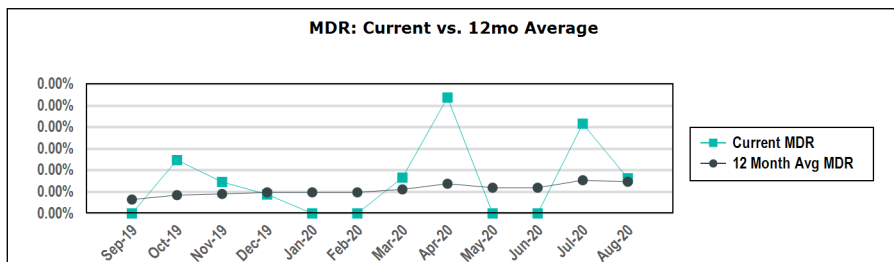
Distribution Date: 25-Aug-2020
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Realized Loss Report - Collateral

Group 1

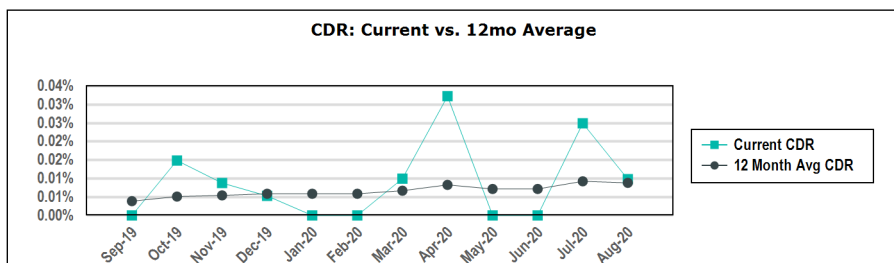
MDR

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



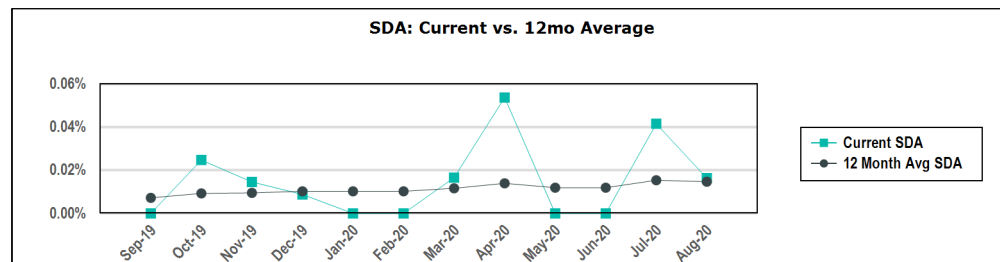
CDR

Current Month 0.010 %
3 Month Average 0.012 %
12 Month Average 0.009 %



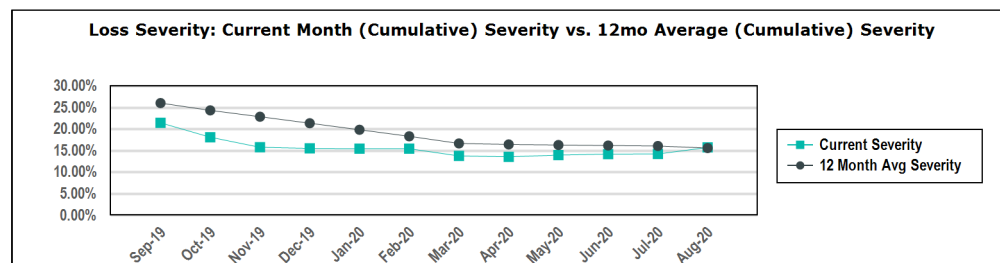
SDA

Current Month 0.016 %
3 Month Average 0.019 %
12 Month Average 0.015 %



Loss Severity

Current Month (Cumulative) 15.776 %
3 Month Average (Cumulative) 14.755 %
12 Month Average (Cumulative) 15.636 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



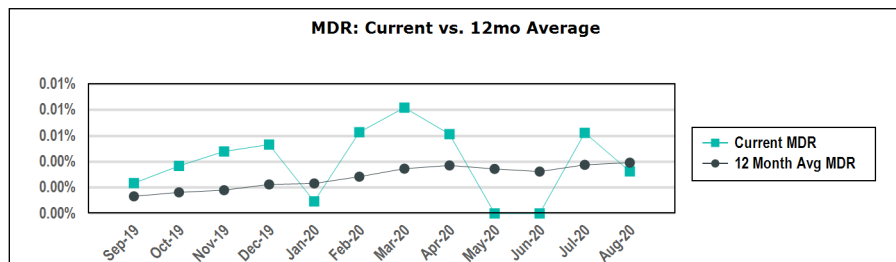
Distribution Date: 25-Aug-2020
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Realized Loss Report - Collateral

Group 2

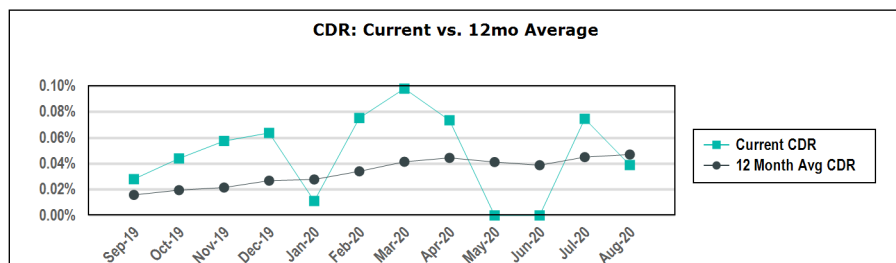
MDR

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



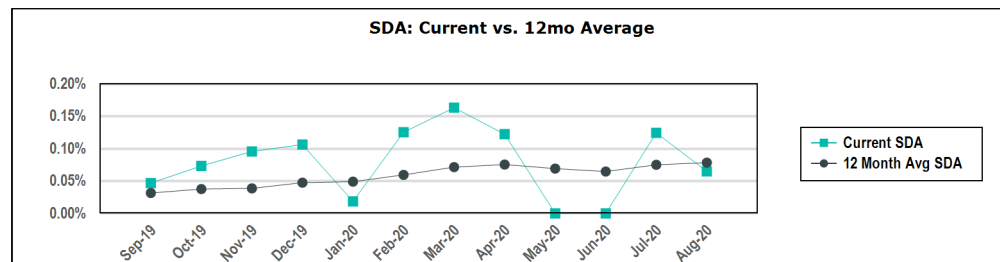
CDR

Current Month 0.039 %
3 Month Average 0.038 %
12 Month Average 0.047 %



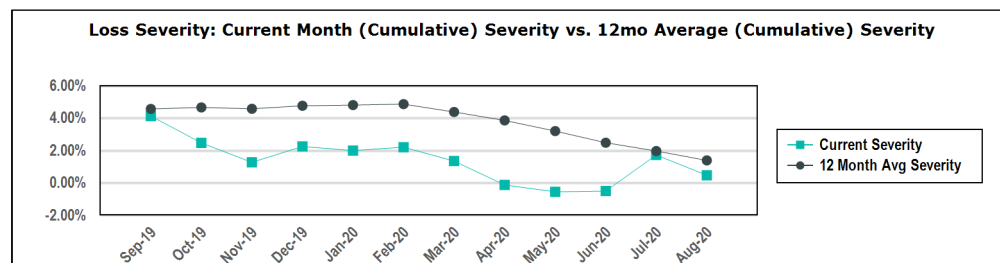
SDA

Current Month 0.065 %
3 Month Average 0.063 %
12 Month Average 0.079 %



Loss Severity

Current Month (Cumulative) 0.482 %
3 Month Average (Cumulative) 0.577 %
12 Month Average (Cumulative) 1.406 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month 4.292 %
3 Month Average 3.849 %
12 Month Average 2.356 %

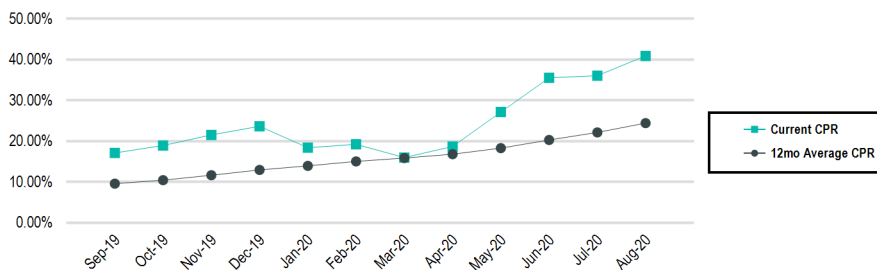
CPR

Current Month 40.927 %
3 Month Average 37.521 %
12 Month Average 24.453 %

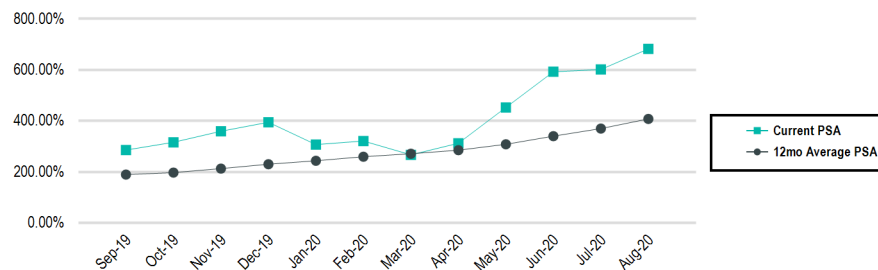
PSA

Current Month 682.125 %
3 Month Average 625.346 %
12 Month Average 407.553 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 3.696 %
3 Month Average 3.240 %
12 Month Average 1.981 %

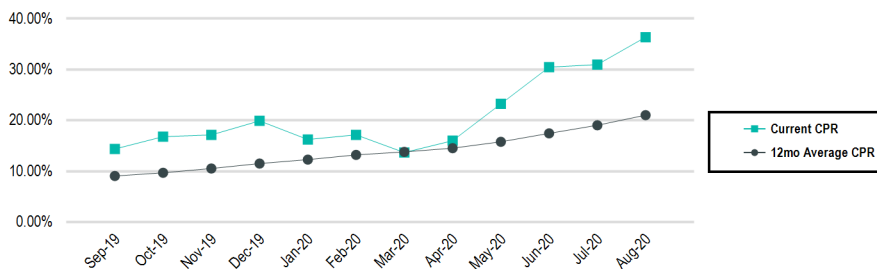
CPR

Current Month 36.358 %
3 Month Average 32.595 %
12 Month Average 21.021 %

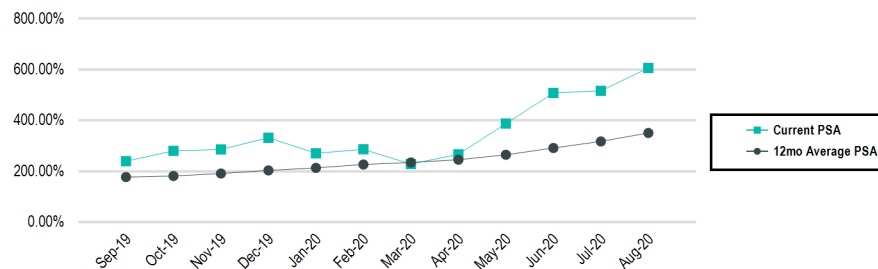
PSA

Current Month 605.964 %
3 Month Average 543.246 %
12 Month Average 350.355 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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Prepayment Rates

Group 2

SMM

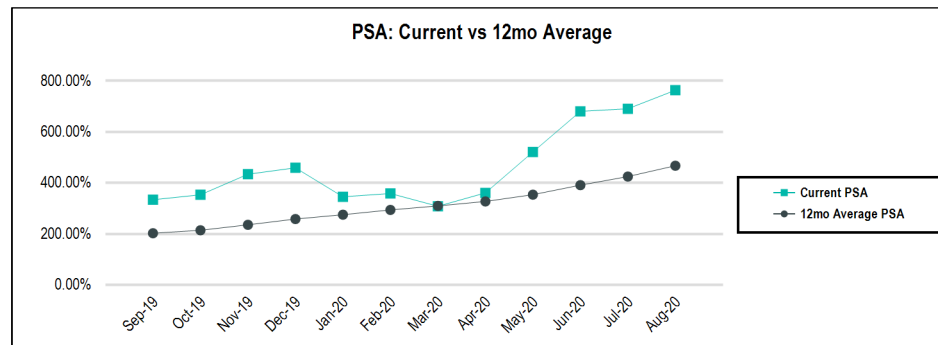
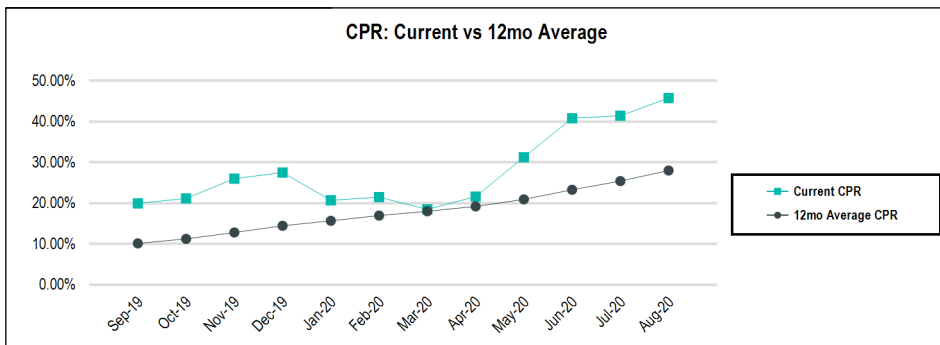
Current Month	4.975 %
3 Month Average	4.539 %
12 Month Average	2.770 %

CPR

Current Month	45.793 %
3 Month Average	42.689 %
12 Month Average	28.035 %

PSA

Current Month	763.221 %
3 Month Average	711.484 %
12 Month Average	467.323 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.