

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
12-Mar-2020 10:23:24 AM

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		02/28/2020	0.0000 %	11,423,978,662.83	0.00	159,332,413.18	0.00	11,264,646,249.65	159,332,413.18	0.00
1M-1	30711XQS6	03/24/2020	2.37675 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2020	0.0000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XQT4	03/24/2020	4.27675 %	87,818,719.14	302,549.51	6,025,603.19	0.00	81,793,115.95	6,328,152.70	0.00
1M-AH		02/28/2020	0.0000 %	4,622,948.33	0.00	317,199.48	0.00	4,305,748.85	317,199.48	0.00
1M-2B	30711XQU1	03/24/2020	4.27675 %	93,986,000.00	323,796.78	0.00	0.00	93,986,000.00	323,796.78	0.00
1M-BH		02/28/2020	0.0000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2C	30711XQV9	03/24/2020	4.27675 %	93,986,000.00	323,796.78	0.00	0.00	93,986,000.00	323,796.78	0.00
1M-CH		02/28/2020	0.0000 %	4,947,606.00	0.00	0.00	0.00	4,947,606.00	0.00	0.00
1M-2	30711XQX5	03/24/2020	4.27675 %	275,790,719.14	950,143.08	6,025,603.19	0.00	269,765,115.95	6,975,746.27	0.00
1M-2H		02/28/2020	0.0000 %	14,518,160.33	0.00	317,199.48	0.00	14,200,960.85	317,199.48	0.00
1B-1	30711XQW7	03/24/2020	5.77675 %	78,322,000.00	364,470.88	0.00	0.00	78,322,000.00	364,470.88	0.00
1B-1H		02/28/2020	0.0000 %	4,122,672.00	0.00	0.00	0.00	4,122,672.00	0.00	0.00
1B-2H		02/28/2020	0.0000 %	82,305,021.07	0.00	0.00	(1,499.80)	82,306,520.87	0.00	138,151.13
1A-I1	30711XQZ0	03/24/2020	1.80000 %	0.00	127,337.14	0.00	0.00	0.00	127,337.14	0.00
1A-I2	30711XRB2	03/24/2020	1.40000 %	0.00	99,040.00	0.00	0.00	0.00	99,040.00	0.00
1A-I3	30711XRD8	03/24/2020	1.00000 %	0.00	70,742.86	0.00	0.00	0.00	70,742.86	0.00
1A-I4	30711XRF3	03/24/2020	0.60000 %	0.00	42,445.71	0.00	0.00	0.00	42,445.71	0.00
1B-I1	30711XRH9	03/24/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1B-I2	30711XRK2	03/24/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1B-I3	30711XRM8	03/24/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1B-I4	30711XRP1	03/24/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1C-I1	30711XRR7	03/24/2020	1.80000 %	0.00	136,279.70	0.00	0.00	0.00	136,279.70	0.00
1C-I2	30711XRT3	03/24/2020	1.40000 %	0.00	105,995.32	0.00	0.00	0.00	105,995.32	0.00
1C-I3	30711XRV8	03/24/2020	1.00000 %	0.00	75,710.94	0.00	0.00	0.00	75,710.94	0.00
1C-I4	30711XRX4	03/24/2020	0.60000 %	0.00	45,426.57	0.00	0.00	0.00	45,426.57	0.00
1E-A1	30711XQY3	03/24/2020	2.47675 %	87,818,719.14	175,212.37	6,025,603.19	0.00	81,793,115.95	6,200,815.56	0.00
1E-A2	30711XRA4	03/24/2020	2.87675 %	87,818,719.14	203,509.51	6,025,603.19	0.00	81,793,115.95	6,229,112.70	0.00
1E-A3	30711XRC0	03/24/2020	3.27675 %	87,818,719.14	231,806.66	6,025,603.19	0.00	81,793,115.95	6,257,409.85	0.00
1E-A4	30711XRE6	03/24/2020	3.67675 %	87,818,719.14	260,103.80	6,025,603.19	0.00	81,793,115.95	6,285,706.99	0.00
1E-B1	30711XRG1	03/24/2020	2.47675 %	93,986,000.00	187,517.08	0.00	0.00	93,986,000.00	187,517.08	0.00

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Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-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	03/24/2020	2.87675 %	93,986,000.00	217,801.46	0.00	0.00	93,986,000.00	217,801.46	0.00
1E-B3	30711XRL0	03/24/2020	3.27675 %	93,986,000.00	248,085.84	0.00	0.00	93,986,000.00	248,085.84	0.00
1E-B4	30711XRN6	03/24/2020	3.67675 %	93,986,000.00	278,370.21	0.00	0.00	93,986,000.00	278,370.21	0.00
1E-C1	30711XRQ9	03/24/2020	2.47675 %	93,986,000.00	187,517.08	0.00	0.00	93,986,000.00	187,517.08	0.00
1E-C2	30711XRS5	03/24/2020	2.87675 %	93,986,000.00	217,801.46	0.00	0.00	93,986,000.00	217,801.46	0.00
1E-C3	30711XRU0	03/24/2020	3.27675 %	93,986,000.00	248,085.84	0.00	0.00	93,986,000.00	248,085.84	0.00
1E-C4	30711XRW6	03/24/2020	3.67675 %	93,986,000.00	278,370.21	0.00	0.00	93,986,000.00	278,370.21	0.00
1E-D1	30711XRY2	03/24/2020	2.47675 %	181,804,719.14	362,729.45	6,025,603.19	0.00	175,779,115.95	6,388,332.64	0.00
1E-D2	30711XRZ9	03/24/2020	2.87675 %	181,804,719.14	421,310.97	6,025,603.19	0.00	175,779,115.95	6,446,914.16	0.00
1E-D3	30711XSA3	03/24/2020	3.27675 %	181,804,719.14	479,892.49	6,025,603.19	0.00	175,779,115.95	6,505,495.68	0.00
1E-D4	30711XSB1	03/24/2020	3.67675 %	181,804,719.14	538,474.01	6,025,603.19	0.00	175,779,115.95	6,564,077.20	0.00
1E-D5	30711XSC9	03/24/2020	4.27675 %	181,804,719.14	626,346.30	6,025,603.19	0.00	175,779,115.95	6,651,949.49	0.00
1E-F1	30711XSD7	03/24/2020	2.47675 %	187,972,000.00	375,034.16	0.00	0.00	187,972,000.00	375,034.16	0.00
1E-F2	30711XSE5	03/24/2020	2.87675 %	187,972,000.00	435,602.92	0.00	0.00	187,972,000.00	435,602.92	0.00
1E-F3	30711XSF2	03/24/2020	3.27675 %	187,972,000.00	496,171.67	0.00	0.00	187,972,000.00	496,171.67	0.00
1E-F4	30711XSG0	03/24/2020	3.67675 %	187,972,000.00	556,740.43	0.00	0.00	187,972,000.00	556,740.43	0.00
1E-F5	30711XSH8	03/24/2020	4.27675 %	187,972,000.00	647,593.56	0.00	0.00	187,972,000.00	647,593.56	0.00
1X-1	30711XSJ4	03/24/2020	1.80000 %	0.00	263,616.84	0.00	0.00	0.00	263,616.84	0.00
1X-2	30711XSK1	03/24/2020	1.40000 %	0.00	205,035.32	0.00	0.00	0.00	205,035.32	0.00
1X-3	30711XSL9	03/24/2020	1.00000 %	0.00	146,453.80	0.00	0.00	0.00	146,453.80	0.00
1X-4	30711XSM7	03/24/2020	0.60000 %	0.00	87,872.28	0.00	0.00	0.00	87,872.28	0.00
1Y-1	30711XSN5	03/24/2020	1.80000 %	0.00	272,559.40	0.00	0.00	0.00	272,559.40	0.00
1Y-2	30711XSP0	03/24/2020	1.40000 %	0.00	211,990.64	0.00	0.00	0.00	211,990.64	0.00
1Y-3	30711XSQ8	03/24/2020	1.00000 %	0.00	151,421.89	0.00	0.00	0.00	151,421.89	0.00
1Y-4	30711XSR6	03/24/2020	0.60000 %	0.00	90,853.13	0.00	0.00	0.00	90,853.13	0.00
2A-H		02/28/2020	0.00000 %	10,368,961,852.44	0.00	192,660,708.19	0.00	10,176,301,144.25	192,660,708.19	0.00
2M-1	30711XSS4	03/24/2020	2.37675 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		02/28/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XST2	03/24/2020	4.42675 %	75,778,154.06	270,224.37	8,592,271.35	0.00	67,185,882.71	8,862,495.72	0.00
2M-AH		02/28/2020	0.00000 %	3,988,947.50	0.00	452,295.52	0.00	3,536,651.98	452,295.52	0.00
2M-2B	30711XSU9	03/24/2020	4.42675 %	120,816,000.00	430,829.02	0.00	0.00	120,816,000.00	430,829.02	0.00

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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		02/28/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2C	30711XSV7	03/24/2020	4.42675 %	120,816,000.00	430,829.02	0.00	0.00	120,816,000.00	430,829.02	0.00
2M-CH		02/28/2020	0.00000 %	6,359,055.00	0.00	0.00	0.00	6,359,055.00	0.00	0.00
2M-2	30711XSX3	03/24/2020	4.42675 %	317,410,154.06	1,131,882.41	8,592,271.35	0.00	308,817,882.71	9,724,153.76	0.00
2M-2H		02/28/2020	0.00000 %	16,707,057.50	0.00	452,295.52	0.00	16,254,761.98	452,295.52	0.00
2B-1	30711XSW5	03/24/2020	6.07675 %	73,668,000.00	360,616.63	0.00	0.00	73,668,000.00	360,616.63	0.00
2B-1H		02/28/2020	0.00000 %	3,877,765.00	0.00	0.00	0.00	3,877,765.00	0.00	0.00
2B-2H		02/28/2020	0.00000 %	77,440,745.47	0.00	0.00	(28,402.30)	77,469,147.77	0.00	76,617.23
2A-11	30711XSZ8	03/24/2020	1.80000 %	0.00	109,878.32	0.00	0.00	0.00	109,878.32	0.00
2A-12	30711XTB0	03/24/2020	1.40000 %	0.00	85,460.92	0.00	0.00	0.00	85,460.92	0.00
2A-13	30711XTD6	03/24/2020	1.00000 %	0.00	61,043.51	0.00	0.00	0.00	61,043.51	0.00
2A-14	30711XTF1	03/24/2020	0.60000 %	0.00	36,626.11	0.00	0.00	0.00	36,626.11	0.00
2B-11	30711XTH7	03/24/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2B-12	30711XTK0	03/24/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2B-13	30711XTM6	03/24/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2B-14	30711XTP9	03/24/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2C-11	30711XTR5	03/24/2020	1.80000 %	0.00	175,183.20	0.00	0.00	0.00	175,183.20	0.00
2C-12	30711XTT1	03/24/2020	1.40000 %	0.00	136,253.60	0.00	0.00	0.00	136,253.60	0.00
2C-13	30711XTV6	03/24/2020	1.00000 %	0.00	97,324.00	0.00	0.00	0.00	97,324.00	0.00
2C-14	30711XTX2	03/24/2020	0.60000 %	0.00	58,394.40	0.00	0.00	0.00	58,394.40	0.00
2E-A1	30711XSY1	03/24/2020	2.62675 %	75,778,154.06	160,346.05	8,592,271.35	0.00	67,185,882.71	8,752,617.40	0.00
2E-A2	30711XTA2	03/24/2020	3.02675 %	75,778,154.06	184,763.45	8,592,271.35	0.00	67,185,882.71	8,777,034.80	0.00
2E-A3	30711XTC8	03/24/2020	3.42675 %	75,778,154.06	209,180.86	8,592,271.35	0.00	67,185,882.71	8,801,452.21	0.00
2E-A4	30711XTE4	03/24/2020	3.82675 %	75,778,154.06	233,598.26	8,592,271.35	0.00	67,185,882.71	8,825,869.61	0.00
2E-B1	30711XTG9	03/24/2020	2.62675 %	120,816,000.00	255,645.82	0.00	0.00	120,816,000.00	255,645.82	0.00
2E-B2	30711XTJ3	03/24/2020	3.02675 %	120,816,000.00	294,575.42	0.00	0.00	120,816,000.00	294,575.42	0.00
2E-B3	30711XTL8	03/24/2020	3.42675 %	120,816,000.00	333,505.02	0.00	0.00	120,816,000.00	333,505.02	0.00
2E-B4	30711XTN4	03/24/2020	3.82675 %	120,816,000.00	372,434.62	0.00	0.00	120,816,000.00	372,434.62	0.00
2E-C1	30711XTQ7	03/24/2020	2.62675 %	120,816,000.00	255,645.82	0.00	0.00	120,816,000.00	255,645.82	0.00
2E-C2	30711XTS3	03/24/2020	3.02675 %	120,816,000.00	294,575.42	0.00	0.00	120,816,000.00	294,575.42	0.00
2E-C3	30711XTU8	03/24/2020	3.42675 %	120,816,000.00	333,505.02	0.00	0.00	120,816,000.00	333,505.02	0.00

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Distribution Date: 25-Mar-2020
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Certificateholder Distribution Summary

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2E-C4	30711XTW4	03/24/2020	3.82675 %	120,816,000.00	372,434.62	0.00	0.00	120,816,000.00	372,434.62	0.00
2E-D1	30711XTY0	03/24/2020	2.62675 %	196,594,154.06	415,991.86	8,592,271.35	0.00	188,001,882.71	9,008,263.21	0.00
2E-D2	30711XTZ7	03/24/2020	3.02675 %	196,594,154.06	479,338.87	8,592,271.35	0.00	188,001,882.71	9,071,610.22	0.00
2E-D3	30711XUA0	03/24/2020	3.42675 %	196,594,154.06	542,685.88	8,592,271.35	0.00	188,001,882.71	9,134,957.23	0.00
2E-D4	30711XUB8	03/24/2020	3.82675 %	196,594,154.06	606,032.88	8,592,271.35	0.00	188,001,882.71	9,198,304.23	0.00
2E-D5	30711XUC6	03/24/2020	4.42675 %	196,594,154.06	701,053.39	8,592,271.35	0.00	188,001,882.71	9,293,324.74	0.00
2E-F1	30711XUD4	03/24/2020	2.62675 %	241,632,000.00	511,291.63	0.00	0.00	241,632,000.00	511,291.63	0.00
2E-F2	30711XUE2	03/24/2020	3.02675 %	241,632,000.00	589,150.83	0.00	0.00	241,632,000.00	589,150.83	0.00
2E-F3	30711XUF9	03/24/2020	3.42675 %	241,632,000.00	667,010.03	0.00	0.00	241,632,000.00	667,010.03	0.00
2E-F4	30711XUG7	03/24/2020	3.82675 %	241,632,000.00	744,869.23	0.00	0.00	241,632,000.00	744,869.23	0.00
2E-F5	30711XUH5	03/24/2020	4.42675 %	241,632,000.00	861,658.03	0.00	0.00	241,632,000.00	861,658.03	0.00
2X-1	30711XUJ1	03/24/2020	1.80000 %	0.00	285,061.52	0.00	0.00	0.00	285,061.52	0.00
2X-2	30711XUK8	03/24/2020	1.40000 %	0.00	221,714.52	0.00	0.00	0.00	221,714.52	0.00
2X-3	30711XUL6	03/24/2020	1.00000 %	0.00	158,367.51	0.00	0.00	0.00	158,367.51	0.00
2X-4	30711XUM4	03/24/2020	0.60000 %	0.00	95,020.51	0.00	0.00	0.00	95,020.51	0.00
2Y-1	30711XUN2	03/24/2020	1.80000 %	0.00	350,366.40	0.00	0.00	0.00	350,366.40	0.00
2Y-2	30711XUP7	03/24/2020	1.40000 %	0.00	272,507.20	0.00	0.00	0.00	272,507.20	0.00
2Y-3	30711XUQ5	03/24/2020	1.00000 %	0.00	194,648.00	0.00	0.00	0.00	194,648.00	0.00
2Y-4	30711XUR3	03/24/2020	0.60000 %	0.00	116,788.80	0.00	0.00	0.00	116,788.80	0.00
Totals				29,774,346,759.67	27,400,496.76	514,328,731.31	(29,902.10)	29,260,047,930.46	541,729,228.07	214,768.36

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-Mar-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	15,862,354,897.00	11,423,978,662.83	20,488,412.34	138,844,000.84	0.00	0.00	159,332,413.18	11,264,646,249.65	0.71014968	159,332,413.18
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	87,818,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	81,793,115.95	0.87026915	6,025,603.19
1M-AH	4,947,606.00	4,622,948.33	40,814.03	276,385.45	0.00	0.00	317,199.48	4,305,748.85	0.87026915	317,199.48
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	275,790,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	269,765,115.95	0.95675638	6,025,603.19
1M-2H	14,842,818.00	14,518,160.33	40,814.03	276,385.45	0.00	0.00	317,199.48	14,200,960.85	0.95675638	317,199.48
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	82,305,021.07	0.00	0.00	0.00	(1,499.80)	(1,499.80)	82,306,520.87	0.99832432	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	87,818,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	81,793,115.95	0.87026915	6,025,603.19
1E-A2	93,986,000.00	87,818,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	81,793,115.95	0.87026915	6,025,603.19
1E-A3	93,986,000.00	87,818,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	81,793,115.95	0.87026915	6,025,603.19
1E-A4	93,986,000.00	87,818,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	81,793,115.95	0.87026915	6,025,603.19
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-Mar-2020
12-Mar-2020 10:23:24 AM

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	181,804,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	175,779,115.95	0.93513457	6,025,603.19
1E-D2	187,972,000.00	181,804,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	175,779,115.95	0.93513457	6,025,603.19
1E-D3	187,972,000.00	181,804,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	175,779,115.95	0.93513457	6,025,603.19
1E-D4	187,972,000.00	181,804,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	175,779,115.95	0.93513457	6,025,603.19
1E-D5	187,972,000.00	181,804,719.14	775,313.87	5,250,289.32	0.00	0.00	6,025,603.19	175,779,115.95	0.93513457	6,025,603.19
1E-F1	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F2	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F3	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F4	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1E-F5	187,972,000.00	187,972,000.00	0.00	0.00	0.00	0.00	0.00	187,972,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	14,850,014,032.00	10,368,961,852.44	17,678,940.89	174,981,767.30	0.00	0.00	192,660,708.19	10,176,301,144.25	0.68527216	192,660,708.19
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	75,778,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	67,185,882.71	0.56296930	8,592,271.35
2M-AH	6,282,140.00	3,988,947.50	41,701.96	410,593.56	0.00	0.00	452,295.52	3,536,651.98	0.56296930	452,295.52
2M-2B	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-BH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2C	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2M-CH	6,359,055.00	6,359,055.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00	1.00000000	0.00
2M-2	360,974,000.00	317,410,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	308,817,882.71	0.85551281	8,592,271.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
12-Mar-2020 10:23:24 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	19,000,250.00	16,707,057.50	41,701.96	410,593.56	0.00	0.00	452,295.52	16,254,761.98	0.85550253	452,295.52
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	77,440,745.47	0.00	0.00	0.00	(28,402.30)	(28,402.30)	77,469,147.77	0.99901197	0.00
2A-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-14	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	75,778,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	67,185,882.71	0.56296930	8,592,271.35
2E-A2	119,342,000.00	75,778,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	67,185,882.71	0.56296930	8,592,271.35
2E-A3	119,342,000.00	75,778,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	67,185,882.71	0.56296930	8,592,271.35
2E-A4	119,342,000.00	75,778,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	67,185,882.71	0.56296930	8,592,271.35
2E-B1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-B4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C1	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C2	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C3	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-C4	120,816,000.00	120,816,000.00	0.00	0.00	0.00	0.00	0.00	120,816,000.00	1.00000000	0.00
2E-D1	240,158,000.00	196,594,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	188,001,882.71	0.78282582	8,592,271.35
2E-D2	240,158,000.00	196,594,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	188,001,882.71	0.78282582	8,592,271.35
2E-D3	240,158,000.00	196,594,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	188,001,882.71	0.78282582	8,592,271.35
2E-D4	240,158,000.00	196,594,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	188,001,882.71	0.78282582	8,592,271.35
2E-D5	240,158,000.00	196,594,154.06	792,213.33	7,800,058.02	0.00	0.00	8,592,271.35	188,001,882.71	0.78282582	8,592,271.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
12-Mar-2020 10:23:24 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F2	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F3	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F4	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2E-F5	241,632,000.00	241,632,000.00	0.00	0.00	0.00	0.00	0.00	241,632,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	39,535,260,507.00	29,774,346,759.67	55,575,184.41	458,753,546.90	0.00	(29,902.10)	514,298,829.21	29,260,047,930.46	0.74010004	514,328,731.31

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
12-Mar-2020 10:23:24 AM

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	720.19436818	1.29163749	8.75305097	0.00000000	0.00000000	10.04468846	710.14967972	0.71014968	10.04468846
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	934.38085608	8.24924851	55.86246164	0.00000000	0.00000000	64.11171015	870.26914594	0.87026915	64.11171015
1M-AH	4,947,606.00	934.38085612	8.24924822	55.86246156	0.00000000	0.00000000	64.11170978	870.26914633	0.87026915	64.11170978
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	978.12695203	2.74974950	18.62082055	0.00000000	0.00000000	21.37057005	956.75638198	0.95675638	21.37057005
1M-2H	14,842,818.00	978.12695204	2.74974941	18.62082052	0.00000000	0.00000000	21.37056993	956.75638211	0.95675638	21.37056993
1B-1	78,322,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	4,122,672.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	82,444,672.00	998.30612547	0.00000000	0.00000000	0.00000000	-0.01819159	-0.01819159	998.32431706	0.99832432	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	934.38085608	8.24924851	55.86246164	0.00000000	0.00000000	64.11171015	870.26914594	0.87026915	64.11171015
1E-A2	93,986,000.00	934.38085608	8.24924851	55.86246164	0.00000000	0.00000000	64.11171015	870.26914594	0.87026915	64.11171015
1E-A3	93,986,000.00	934.38085608	8.24924851	55.86246164	0.00000000	0.00000000	64.11171015	870.26914594	0.87026915	64.11171015
1E-A4	93,986,000.00	934.38085608	8.24924851	55.86246164	0.00000000	0.00000000	64.11171015	870.26914594	0.87026915	64.11171015
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-Mar-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	967.19042804	4.12462425	27.93123082	0.00000000	0.00000000	32.05585507	935.13457297	0.93513457	32.05585507
1E-D2	187,972,000.00	967.19042804	4.12462425	27.93123082	0.00000000	0.00000000	32.05585507	935.13457297	0.93513457	32.05585507
1E-D3	187,972,000.00	967.19042804	4.12462425	27.93123082	0.00000000	0.00000000	32.05585507	935.13457297	0.93513457	32.05585507
1E-D4	187,972,000.00	967.19042804	4.12462425	27.93123082	0.00000000	0.00000000	32.05585507	935.13457297	0.93513457	32.05585507
1E-D5	187,972,000.00	967.19042804	4.12462425	27.93123082	0.00000000	0.00000000	32.05585507	935.13457297	0.93513457	32.05585507
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	698.24592961	1.19049995	11.78327286	0.00000000	0.00000000	12.97377280	685.27215680	0.68527216	12.97377280
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	634.96634932	6.63817709	65.35886796	0.00000000	0.00000000	71.99704505	562.96930427	0.56296930	71.99704505
2M-AH	6,282,140.00	634.96634905	6.63817744	65.35886816	0.00000000	0.00000000	71.99704559	562.96930345	0.56296930	71.99704559
2M-2B	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	6,359,055.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	360,974,000.00	879.31583455	2.19465482	21.60836520	0.00000000	0.00000000	23.80302002	855.51281452	0.85551281	23.80302002

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 25-Mar-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	879.30724596	2.19481112	21.60990303	0.00000000	0.00000000	23.80471415	855.50253181	0.85550253	23.80471415
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	998.64570902	0.00000000	0.00000000	0.00000000	-0.36626500	-0.36626500	999.01197403	0.99901197	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	634.96634932	6.63817709	65.35886796	0.00000000	0.00000000	71.99704505	562.96930427	0.56296930	71.99704505
2E-A2	119,342,000.00	634.96634932	6.63817709	65.35886796	0.00000000	0.00000000	71.99704505	562.96930427	0.56296930	71.99704505
2E-A3	119,342,000.00	634.96634932	6.63817709	65.35886796	0.00000000	0.00000000	71.99704505	562.96930427	0.56296930	71.99704505
2E-A4	119,342,000.00	634.96634932	6.63817709	65.35886796	0.00000000	0.00000000	71.99704505	562.96930427	0.56296930	71.99704505
2E-B1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	120,816,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	240,158,000.00	818.60339468	3.29871722	32.47885983	0.00000000	0.00000000	35.77757705	782.82581763	0.78282582	35.77757705
2E-D2	240,158,000.00	818.60339468	3.29871722	32.47885983	0.00000000	0.00000000	35.77757705	782.82581763	0.78282582	35.77757705
2E-D3	240,158,000.00	818.60339468	3.29871722	32.47885983	0.00000000	0.00000000	35.77757705	782.82581763	0.78282582	35.77757705
2E-D4	240,158,000.00	818.60339468	3.29871722	32.47885983	0.00000000	0.00000000	35.77757705	782.82581763	0.78282582	35.77757705
2E-D5	240,158,000.00	818.60339468	3.29871722	32.47885983	0.00000000	0.00000000	35.77757705	782.82581763	0.78282582	35.77757705

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Distribution Date: 25-Mar-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
2E-F1	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	241,632,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 25-Mar-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 %	11,423,978,662.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,264,646,249.65
1M-1	N/A	N/A	2.37675 %	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	02/25/20 - 03/24/20	29	4.27675 %	87,818,719.14	302,549.51	0.00	0.00	0.00	0.00	302,549.51	0.00	81,793,115.95
1M-AH	N/A	N/A	0.00000 %	4,622,948.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,305,748.85
1M-2B	02/25/20 - 03/24/20	29	4.27675 %	93,986,000.00	323,796.78	0.00	0.00	0.00	0.00	323,796.78	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	02/25/20 - 03/24/20	29	4.27675 %	93,986,000.00	323,796.78	0.00	0.00	0.00	0.00	323,796.78	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	02/25/20 - 03/24/20	29	4.27675 %	275,790,719.14	950,143.08	0.00	0.00	0.00	0.00	950,143.08	0.00	269,765,115.95
1M-2H	N/A	N/A	0.00000 %	14,518,160.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,200,960.85
1B-1	02/25/20 - 03/24/20	29	5.77675 %	78,322,000.00	364,470.88	0.00	0.00	0.00	0.00	364,470.88	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 %	82,305,021.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	82,306,520.87
1A-11	02/25/20 - 03/24/20	29	1.80000 %	87,818,719.14	127,337.14	0.00	0.00	0.00	0.00	127,337.14	0.00	81,793,115.95
1A-12	02/25/20 - 03/24/20	29	1.40000 %	87,818,719.14	99,040.00	0.00	0.00	0.00	0.00	99,040.00	0.00	81,793,115.95
1A-13	02/25/20 - 03/24/20	29	1.00000 %	87,818,719.14	70,742.86	0.00	0.00	0.00	0.00	70,742.86	0.00	81,793,115.95
1A-14	02/25/20 - 03/24/20	29	0.60000 %	87,818,719.14	42,445.71	0.00	0.00	0.00	0.00	42,445.71	0.00	81,793,115.95
1B-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	29	2.47675 %	87,818,719.14	175,212.37	0.00	0.00	0.00	0.00	175,212.37	0.00	81,793,115.95
1E-A2	02/25/20 - 03/24/20	29	2.87675 %	87,818,719.14	203,509.51	0.00	0.00	0.00	0.00	203,509.51	0.00	81,793,115.95
1E-A3	02/25/20 - 03/24/20	29	3.27675 %	87,818,719.14	231,806.66	0.00	0.00	0.00	0.00	231,806.66	0.00	81,793,115.95
1E-A4	02/25/20 - 03/24/20	29	3.67675 %	87,818,719.14	260,103.80	0.00	0.00	0.00	0.00	260,103.80	0.00	81,793,115.95
1E-B1	02/25/20 - 03/24/20	29	2.47675 %	93,986,000.00	187,517.08	0.00	0.00	0.00	0.00	187,517.08	0.00	93,986,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	02/25/20 - 03/24/20	29	2.87675 %	93,986,000.00	217,801.46	0.00	0.00	0.00	0.00	217,801.46	0.00	93,986,000.00
1E-B3	02/25/20 - 03/24/20	29	3.27675 %	93,986,000.00	248,085.84	0.00	0.00	0.00	0.00	248,085.84	0.00	93,986,000.00
1E-B4	02/25/20 - 03/24/20	29	3.67675 %	93,986,000.00	278,370.21	0.00	0.00	0.00	0.00	278,370.21	0.00	93,986,000.00
1E-C1	02/25/20 - 03/24/20	29	2.47675 %	93,986,000.00	187,517.08	0.00	0.00	0.00	0.00	187,517.08	0.00	93,986,000.00
1E-C2	02/25/20 - 03/24/20	29	2.87675 %	93,986,000.00	217,801.46	0.00	0.00	0.00	0.00	217,801.46	0.00	93,986,000.00
1E-C3	02/25/20 - 03/24/20	29	3.27675 %	93,986,000.00	248,085.84	0.00	0.00	0.00	0.00	248,085.84	0.00	93,986,000.00
1E-C4	02/25/20 - 03/24/20	29	3.67675 %	93,986,000.00	278,370.21	0.00	0.00	0.00	0.00	278,370.21	0.00	93,986,000.00
1E-D1	02/25/20 - 03/24/20	29	2.47675 %	181,804,719.14	362,729.45	0.00	0.00	0.00	0.00	362,729.45	0.00	175,779,115.95
1E-D2	02/25/20 - 03/24/20	29	2.87675 %	181,804,719.14	421,310.97	0.00	0.00	0.00	0.00	421,310.97	0.00	175,779,115.95
1E-D3	02/25/20 - 03/24/20	29	3.27675 %	181,804,719.14	479,892.49	0.00	0.00	0.00	0.00	479,892.49	0.00	175,779,115.95
1E-D4	02/25/20 - 03/24/20	29	3.67675 %	181,804,719.14	538,474.01	0.00	0.00	0.00	0.00	538,474.01	0.00	175,779,115.95
1E-D5	02/25/20 - 03/24/20	29	4.27675 %	181,804,719.14	626,346.30	0.00	0.00	0.00	0.00	626,346.30	0.00	175,779,115.95
1E-F1	02/25/20 - 03/24/20	29	2.47675 %	187,972,000.00	375,034.16	0.00	0.00	0.00	0.00	375,034.16	0.00	187,972,000.00
1E-F2	02/25/20 - 03/24/20	29	2.87675 %	187,972,000.00	435,602.92	0.00	0.00	0.00	0.00	435,602.92	0.00	187,972,000.00
1E-F3	02/25/20 - 03/24/20	29	3.27675 %	187,972,000.00	496,171.67	0.00	0.00	0.00	0.00	496,171.67	0.00	187,972,000.00
1E-F4	02/25/20 - 03/24/20	29	3.67675 %	187,972,000.00	556,740.43	0.00	0.00	0.00	0.00	556,740.43	0.00	187,972,000.00
1E-F5	02/25/20 - 03/24/20	29	4.27675 %	187,972,000.00	647,593.56	0.00	0.00	0.00	0.00	647,593.56	0.00	187,972,000.00
1X-1	02/25/20 - 03/24/20	29	1.80000 %	181,804,719.14	263,616.84	0.00	0.00	0.00	0.00	263,616.84	0.00	175,779,115.95
1X-2	02/25/20 - 03/24/20	29	1.40000 %	181,804,719.14	205,035.32	0.00	0.00	0.00	0.00	205,035.32	0.00	175,779,115.95
1X-3	02/25/20 - 03/24/20	29	1.00000 %	181,804,719.14	146,453.80	0.00	0.00	0.00	0.00	146,453.80	0.00	175,779,115.95
1X-4	02/25/20 - 03/24/20	29	0.60000 %	181,804,719.14	87,872.28	0.00	0.00	0.00	0.00	87,872.28	0.00	175,779,115.95
1Y-1	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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 %	10,368,961,852.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,176,301,144.25
2M-1	N/A	N/A	2.37675 %	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	02/25/20 - 03/24/20	29	4.42675 %	75,778,154.06	270,224.37	0.00	0.00	0.00	0.00	270,224.37	0.00	67,185,882.71
2M-AH	N/A	N/A	0.00000 %	3,988,947.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,536,651.98
2M-2B	02/25/20 - 03/24/20	29	4.42675 %	120,816,000.00	430,829.02	0.00	0.00	0.00	0.00	430,829.02	0.00	120,816,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2M-BH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2C	02/25/20 - 03/24/20	29	4.42675 %	120,816,000.00	430,829.02	0.00	0.00	0.00	0.00	430,829.02	0.00	120,816,000.00
2M-CH	N/A	N/A	0.00000 %	6,359,055.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,359,055.00
2M-2	02/25/20 - 03/24/20	29	4.42675 %	317,410,154.06	1,131,882.41	0.00	0.00	0.00	0.00	1,131,882.41	0.00	308,817,882.71
2M-2H	N/A	N/A	0.00000 %	16,707,057.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,254,761.98
2B-1	02/25/20 - 03/24/20	29	6.07675 %	73,668,000.00	360,616.63	0.00	0.00	0.00	0.00	360,616.63	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 %	77,440,745.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	77,469,147.77
2A-11	02/25/20 - 03/24/20	29	1.80000 %	75,778,154.06	109,878.32	0.00	0.00	0.00	0.00	109,878.32	0.00	67,185,882.71
2A-12	02/25/20 - 03/24/20	29	1.40000 %	75,778,154.06	85,460.92	0.00	0.00	0.00	0.00	85,460.92	0.00	67,185,882.71
2A-13	02/25/20 - 03/24/20	29	1.00000 %	75,778,154.06	61,043.51	0.00	0.00	0.00	0.00	61,043.51	0.00	67,185,882.71
2A-14	02/25/20 - 03/24/20	29	0.60000 %	75,778,154.06	36,626.11	0.00	0.00	0.00	0.00	36,626.11	0.00	67,185,882.71
2B-11	02/25/20 - 03/24/20	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
2B-12	02/25/20 - 03/24/20	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
2B-13	02/25/20 - 03/24/20	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
2B-14	02/25/20 - 03/24/20	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
2C-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	29	2.62675 %	75,778,154.06	160,346.05	0.00	0.00	0.00	0.00	160,346.05	0.00	67,185,882.71
2E-A2	02/25/20 - 03/24/20	29	3.02675 %	75,778,154.06	184,763.45	0.00	0.00	0.00	0.00	184,763.45	0.00	67,185,882.71
2E-A3	02/25/20 - 03/24/20	29	3.42675 %	75,778,154.06	209,180.86	0.00	0.00	0.00	0.00	209,180.86	0.00	67,185,882.71
2E-A4	02/25/20 - 03/24/20	29	3.82675 %	75,778,154.06	233,598.26	0.00	0.00	0.00	0.00	233,598.26	0.00	67,185,882.71
2E-B1	02/25/20 - 03/24/20	29	2.62675 %	120,816,000.00	255,645.82	0.00	0.00	0.00	0.00	255,645.82	0.00	120,816,000.00
2E-B2	02/25/20 - 03/24/20	29	3.02675 %	120,816,000.00	294,575.42	0.00	0.00	0.00	0.00	294,575.42	0.00	120,816,000.00
2E-B3	02/25/20 - 03/24/20	29	3.42675 %	120,816,000.00	333,505.02	0.00	0.00	0.00	0.00	333,505.02	0.00	120,816,000.00
2E-B4	02/25/20 - 03/24/20	29	3.82675 %	120,816,000.00	372,434.62	0.00	0.00	0.00	0.00	372,434.62	0.00	120,816,000.00
2E-C1	02/25/20 - 03/24/20	29	2.62675 %	120,816,000.00	255,645.82	0.00	0.00	0.00	0.00	255,645.82	0.00	120,816,000.00
2E-C2	02/25/20 - 03/24/20	29	3.02675 %	120,816,000.00	294,575.42	0.00	0.00	0.00	0.00	294,575.42	0.00	120,816,000.00
2E-C3	02/25/20 - 03/24/20	29	3.42675 %	120,816,000.00	333,505.02	0.00	0.00	0.00	0.00	333,505.02	0.00	120,816,000.00

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Distribution Date: 25-Mar-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-C4	02/25/20 - 03/24/20	29	3.82675 %	120,816,000.00	372,434.62	0.00	0.00	0.00	0.00	372,434.62	0.00	120,816,000.00
2E-D1	02/25/20 - 03/24/20	29	2.62675 %	196,594,154.06	415,991.86	0.00	0.00	0.00	0.00	415,991.86	0.00	188,001,882.71
2E-D2	02/25/20 - 03/24/20	29	3.02675 %	196,594,154.06	479,338.87	0.00	0.00	0.00	0.00	479,338.87	0.00	188,001,882.71
2E-D3	02/25/20 - 03/24/20	29	3.42675 %	196,594,154.06	542,685.88	0.00	0.00	0.00	0.00	542,685.88	0.00	188,001,882.71
2E-D4	02/25/20 - 03/24/20	29	3.82675 %	196,594,154.06	606,032.88	0.00	0.00	0.00	0.00	606,032.88	0.00	188,001,882.71
2E-D5	02/25/20 - 03/24/20	29	4.42675 %	196,594,154.06	701,053.39	0.00	0.00	0.00	0.00	701,053.39	0.00	188,001,882.71
2E-F1	02/25/20 - 03/24/20	29	2.62675 %	241,632,000.00	511,291.63	0.00	0.00	0.00	0.00	511,291.63	0.00	241,632,000.00
2E-F2	02/25/20 - 03/24/20	29	3.02675 %	241,632,000.00	589,150.83	0.00	0.00	0.00	0.00	589,150.83	0.00	241,632,000.00
2E-F3	02/25/20 - 03/24/20	29	3.42675 %	241,632,000.00	667,010.03	0.00	0.00	0.00	0.00	667,010.03	0.00	241,632,000.00
2E-F4	02/25/20 - 03/24/20	29	3.82675 %	241,632,000.00	744,869.23	0.00	0.00	0.00	0.00	744,869.23	0.00	241,632,000.00
2E-F5	02/25/20 - 03/24/20	29	4.42675 %	241,632,000.00	861,658.03	0.00	0.00	0.00	0.00	861,658.03	0.00	241,632,000.00
2X-1	02/25/20 - 03/24/20	29	1.80000 %	196,594,154.06	285,061.52	0.00	0.00	0.00	0.00	285,061.52	0.00	188,001,882.71
2X-2	02/25/20 - 03/24/20	29	1.40000 %	196,594,154.06	221,714.52	0.00	0.00	0.00	0.00	221,714.52	0.00	188,001,882.71
2X-3	02/25/20 - 03/24/20	29	1.00000 %	196,594,154.06	158,367.51	0.00	0.00	0.00	0.00	158,367.51	0.00	188,001,882.71
2X-4	02/25/20 - 03/24/20	29	0.60000 %	196,594,154.06	95,020.51	0.00	0.00	0.00	0.00	95,020.51	0.00	188,001,882.71
2Y-1	02/25/20 - 03/24/20	29	1.80000 %	241,632,000.00	350,366.40	0.00	0.00	0.00	0.00	350,366.40	0.00	241,632,000.00
2Y-2	02/25/20 - 03/24/20	29	1.40000 %	241,632,000.00	272,507.20	0.00	0.00	0.00	0.00	272,507.20	0.00	241,632,000.00
2Y-3	02/25/20 - 03/24/20	29	1.00000 %	241,632,000.00	194,648.00	0.00	0.00	0.00	0.00	194,648.00	0.00	241,632,000.00
2Y-4	02/25/20 - 03/24/20	29	0.60000 %	241,632,000.00	116,788.80	0.00	0.00	0.00	0.00	116,788.80	0.00	241,632,000.00
Totals					27,400,496.76	0.00	0.00	0.00	0.00	27,400,496.76	0.00	

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

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Distribution Date: 25-Mar-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 %	720.19436818	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	710.14967972
1M-1	156,644,000.00	2.37675 %	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	4.27675 %	934.38085608	3.21909125	0.00000000	0.00000000	0.00000000	0.00000000	3.21909125	0.00000000	870.26914594
1M-AH	4,947,606.00	0.00000 %	934.38085612	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	870.26914633
1M-2B	93,986,000.00	4.27675 %	1,000.00000000	3.44515970	0.00000000	0.00000000	0.00000000	0.00000000	3.44515970	0.00000000	1,000.00000000
1M-BH	4,947,606.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	93,986,000.00	4.27675 %	1,000.00000000	3.44515970	0.00000000	0.00000000	0.00000000	0.00000000	3.44515970	0.00000000	1,000.00000000
1M-CH	4,947,606.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	281,958,000.00	4.27675 %	978.12695203	3.36980359	0.00000000	0.00000000	0.00000000	0.00000000	3.36980359	0.00000000	956.75638198
1M-2H	14,842,818.00	0.00000 %	978.12695204	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	956.75638211
1B-1	78,322,000.00	5.77675 %	1,000.00000000	4.65349302	0.00000000	0.00000000	0.00000000	0.00000000	4.65349302	0.00000000	1,000.00000000
1B-1H	4,122,672.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	82,444,672.00	0.00000 %	998.30612547	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.32431706
1A-11	0.00	1.80000 %	934.38085608	1.35485221	0.00000000	0.00000000	0.00000000	0.00000000	1.35485221	0.00000000	870.26914594
1A-12	0.00	1.40000 %	934.38085608	1.05377397	0.00000000	0.00000000	0.00000000	0.00000000	1.05377397	0.00000000	870.26914594
1A-13	0.00	1.00000 %	934.38085608	0.75269572	0.00000000	0.00000000	0.00000000	0.00000000	0.75269572	0.00000000	870.26914594
1A-14	0.00	0.60000 %	934.38085608	0.45161737	0.00000000	0.00000000	0.00000000	0.00000000	0.45161737	0.00000000	870.26914594
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555551	0.00000000	0.00000000	0.00000000	0.00000000	0.80555551	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333337	0.00000000	0.00000000	0.00000000	0.00000000	0.48333337	0.00000000	1,000.00000000
1E-A1	93,986,000.00	2.47675 %	934.38085608	1.86423904	0.00000000	0.00000000	0.00000000	0.00000000	1.86423904	0.00000000	870.26914594
1E-A2	93,986,000.00	2.87675 %	934.38085608	2.16531728	0.00000000	0.00000000	0.00000000	0.00000000	2.16531728	0.00000000	870.26914594
1E-A3	93,986,000.00	3.27675 %	934.38085608	2.46639563	0.00000000	0.00000000	0.00000000	0.00000000	2.46639563	0.00000000	870.26914594
1E-A4	93,986,000.00	3.67675 %	934.38085608	2.76747388	0.00000000	0.00000000	0.00000000	0.00000000	2.76747388	0.00000000	870.26914594
1E-B1	93,986,000.00	2.47675 %	1,000.00000000	1.99515970	0.00000000	0.00000000	0.00000000	0.00000000	1.99515970	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	93,986,000.00	2.87675 %	1,000.00000000	2.31738195	0.00000000	0.00000000	0.00000000	0.00000000	2.31738195	0.00000000	1,000.00000000
1E-B3	93,986,000.00	3.27675 %	1,000.00000000	2.63960420	0.00000000	0.00000000	0.00000000	0.00000000	2.63960420	0.00000000	1,000.00000000
1E-B4	93,986,000.00	3.67675 %	1,000.00000000	2.96182634	0.00000000	0.00000000	0.00000000	0.00000000	2.96182634	0.00000000	1,000.00000000
1E-C1	93,986,000.00	2.47675 %	1,000.00000000	1.99515970	0.00000000	0.00000000	0.00000000	0.00000000	1.99515970	0.00000000	1,000.00000000
1E-C2	93,986,000.00	2.87675 %	1,000.00000000	2.31738195	0.00000000	0.00000000	0.00000000	0.00000000	2.31738195	0.00000000	1,000.00000000
1E-C3	93,986,000.00	3.27675 %	1,000.00000000	2.63960420	0.00000000	0.00000000	0.00000000	0.00000000	2.63960420	0.00000000	1,000.00000000
1E-C4	93,986,000.00	3.67675 %	1,000.00000000	2.96182634	0.00000000	0.00000000	0.00000000	0.00000000	2.96182634	0.00000000	1,000.00000000
1E-D1	187,972,000.00	2.47675 %	967.19042804	1.92969937	0.00000000	0.00000000	0.00000000	0.00000000	1.92969937	0.00000000	935.13457297
1E-D2	187,972,000.00	2.87675 %	967.19042804	2.24134962	0.00000000	0.00000000	0.00000000	0.00000000	2.24134962	0.00000000	935.13457297
1E-D3	187,972,000.00	3.27675 %	967.19042804	2.55299986	0.00000000	0.00000000	0.00000000	0.00000000	2.55299986	0.00000000	935.13457297
1E-D4	187,972,000.00	3.67675 %	967.19042804	2.86465011	0.00000000	0.00000000	0.00000000	0.00000000	2.86465011	0.00000000	935.13457297
1E-D5	187,972,000.00	4.27675 %	967.19042804	3.33212553	0.00000000	0.00000000	0.00000000	0.00000000	3.33212553	0.00000000	935.13457297
1E-F1	187,972,000.00	2.47675 %	1,000.00000000	1.99515970	0.00000000	0.00000000	0.00000000	0.00000000	1.99515970	0.00000000	1,000.00000000
1E-F2	187,972,000.00	2.87675 %	1,000.00000000	2.31738195	0.00000000	0.00000000	0.00000000	0.00000000	2.31738195	0.00000000	1,000.00000000
1E-F3	187,972,000.00	3.27675 %	1,000.00000000	2.63960414	0.00000000	0.00000000	0.00000000	0.00000000	2.63960414	0.00000000	1,000.00000000
1E-F4	187,972,000.00	3.67675 %	1,000.00000000	2.96182639	0.00000000	0.00000000	0.00000000	0.00000000	2.96182639	0.00000000	1,000.00000000
1E-F5	187,972,000.00	4.27675 %	1,000.00000000	3.44515970	0.00000000	0.00000000	0.00000000	0.00000000	3.44515970	0.00000000	1,000.00000000
1X-1	0.00	1.80000 %	967.19042804	1.40242611	0.00000000	0.00000000	0.00000000	0.00000000	1.40242611	0.00000000	935.13457297
1X-2	0.00	1.40000 %	967.19042804	1.09077586	0.00000000	0.00000000	0.00000000	0.00000000	1.09077586	0.00000000	935.13457297
1X-3	0.00	1.00000 %	967.19042804	0.77912561	0.00000000	0.00000000	0.00000000	0.00000000	0.77912561	0.00000000	935.13457297
1X-4	0.00	0.60000 %	967.19042804	0.46747537	0.00000000	0.00000000	0.00000000	0.00000000	0.46747537	0.00000000	935.13457297
1Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-2	0.00	1.40000 %	1,000.00000000	1.12777775	0.00000000	0.00000000	0.00000000	0.00000000	1.12777775	0.00000000	1,000.00000000
1Y-3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1Y-4	0.00	0.60000 %	1,000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1,000.00000000
2A-H	14,850,014,032.00	0.00000 %	698.24592961	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	685.27215680
2M-1	117,869,000.00	2.37675 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	6,204,224.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	119,342,000.00	4.42675 %	634.96634932	2.26428558	0.00000000	0.00000000	0.00000000	0.00000000	2.26428558	0.00000000	562.96930427
2M-AH	6,282,140.00	0.00000 %	634.96634905	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	562.96930345
2M-2B	120,816,000.00	4.42675 %	1,000.00000000	3.56599308	0.00000000	0.00000000	0.00000000	0.00000000	3.56599308	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2M-BH	6,359,055.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	120,816,000.00	4.42675 %	1,000.00000000	3.56599308	0.00000000	0.00000000	0.00000000	0.00000000	3.56599308	0.00000000	1,000.00000000
2M-CH	6,359,055.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2	360,974,000.00	4.42675 %	879.31583455	3.13563417	0.00000000	0.00000000	0.00000000	0.00000000	3.13563417	0.00000000	855.51281452
2M-2H	19,000,250.00	0.0000 %	879.30724596	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	855.50253181
2B-1	73,668,000.00	6.07675 %	1,000.00000000	4.89515977	0.00000000	0.00000000	0.00000000	0.00000000	4.89515977	0.00000000	1,000.00000000
2B-1H	3,877,765.00	0.0000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	77,545,765.00	0.0000 %	998.64570902	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.01197403
2A-1I	0.00	1.80000 %	634.96634932	0.92070118	0.00000000	0.00000000	0.00000000	0.00000000	0.92070118	0.00000000	562.96930427
2A-12	0.00	1.40000 %	634.96634932	0.71610095	0.00000000	0.00000000	0.00000000	0.00000000	0.71610095	0.00000000	562.96930427
2A-13	0.00	1.00000 %	634.96634932	0.51150065	0.00000000	0.00000000	0.00000000	0.00000000	0.51150065	0.00000000	562.96930427
2A-14	0.00	0.60000 %	634.96634932	0.30690042	0.00000000	0.00000000	0.00000000	0.00000000	0.30690042	0.00000000	562.96930427
2B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2B-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
2B-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
2B-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
2C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2C-12	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
2C-13	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
2C-14	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000
2E-A1	119,342,000.00	2.62675 %	634.96634932	1.34358440	0.00000000	0.00000000	0.00000000	0.00000000	1.34358440	0.00000000	562.96930427
2E-A2	119,342,000.00	3.02675 %	634.96634932	1.54818463	0.00000000	0.00000000	0.00000000	0.00000000	1.54818463	0.00000000	562.96930427
2E-A3	119,342,000.00	3.42675 %	634.96634932	1.75278494	0.00000000	0.00000000	0.00000000	0.00000000	1.75278494	0.00000000	562.96930427
2E-A4	119,342,000.00	3.82675 %	634.96634932	1.95738516	0.00000000	0.00000000	0.00000000	0.00000000	1.95738516	0.00000000	562.96930427
2E-B1	120,816,000.00	2.62675 %	1,000.00000000	2.11599308	0.00000000	0.00000000	0.00000000	0.00000000	2.11599308	0.00000000	1,000.00000000
2E-B2	120,816,000.00	3.02675 %	1,000.00000000	2.43821530	0.00000000	0.00000000	0.00000000	0.00000000	2.43821530	0.00000000	1,000.00000000
2E-B3	120,816,000.00	3.42675 %	1,000.00000000	2.76043752	0.00000000	0.00000000	0.00000000	0.00000000	2.76043752	0.00000000	1,000.00000000
2E-B4	120,816,000.00	3.82675 %	1,000.00000000	3.08265975	0.00000000	0.00000000	0.00000000	0.00000000	3.08265975	0.00000000	1,000.00000000
2E-C1	120,816,000.00	2.62675 %	1,000.00000000	2.11599308	0.00000000	0.00000000	0.00000000	0.00000000	2.11599308	0.00000000	1,000.00000000
2E-C2	120,816,000.00	3.02675 %	1,000.00000000	2.43821530	0.00000000	0.00000000	0.00000000	0.00000000	2.43821530	0.00000000	1,000.00000000
2E-C3	120,816,000.00	3.42675 %	1,000.00000000	2.76043752	0.00000000	0.00000000	0.00000000	0.00000000	2.76043752	0.00000000	1,000.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
2E-C4	120,816,000.00	3.82675 %	1,000.00000000	3.08265975	0.00000000	0.00000000	0.00000000	0.00000000	3.08265975	0.00000000	1,000.00000000
2E-D1	240,158,000.00	2.62675 %	818.60339468	1.73215908	0.00000000	0.00000000	0.00000000	0.00000000	1.73215908	0.00000000	782.82581763
2E-D2	240,158,000.00	3.02675 %	818.60339468	1.99593130	0.00000000	0.00000000	0.00000000	0.00000000	1.99593130	0.00000000	782.82581763
2E-D3	240,158,000.00	3.42675 %	818.60339468	2.25970353	0.00000000	0.00000000	0.00000000	0.00000000	2.25970353	0.00000000	782.82581763
2E-D4	240,158,000.00	3.82675 %	818.60339468	2.52347571	0.00000000	0.00000000	0.00000000	0.00000000	2.52347571	0.00000000	782.82581763
2E-D5	240,158,000.00	4.42675 %	818.60339468	2.91913403	0.00000000	0.00000000	0.00000000	0.00000000	2.91913403	0.00000000	782.82581763
2E-F1	241,632,000.00	2.62675 %	1,000.00000000	2.11599304	0.00000000	0.00000000	0.00000000	0.00000000	2.11599304	0.00000000	1,000.00000000
2E-F2	241,632,000.00	3.02675 %	1,000.00000000	2.43821526	0.00000000	0.00000000	0.00000000	0.00000000	2.43821526	0.00000000	1,000.00000000
2E-F3	241,632,000.00	3.42675 %	1,000.00000000	2.76043748	0.00000000	0.00000000	0.00000000	0.00000000	2.76043748	0.00000000	1,000.00000000
2E-F4	241,632,000.00	3.82675 %	1,000.00000000	3.08265971	0.00000000	0.00000000	0.00000000	0.00000000	3.08265971	0.00000000	1,000.00000000
2E-F5	241,632,000.00	4.42675 %	1,000.00000000	3.56599304	0.00000000	0.00000000	0.00000000	0.00000000	3.56599304	0.00000000	1,000.00000000
2X-1	0.00	1.80000 %	818.60339468	1.18697491	0.00000000	0.00000000	0.00000000	0.00000000	1.18697491	0.00000000	782.82581763
2X-2	0.00	1.40000 %	818.60339468	0.92320272	0.00000000	0.00000000	0.00000000	0.00000000	0.92320272	0.00000000	782.82581763
2X-3	0.00	1.00000 %	818.60339468	0.65943050	0.00000000	0.00000000	0.00000000	0.00000000	0.65943050	0.00000000	782.82581763
2X-4	0.00	0.60000 %	818.60339468	0.39565832	0.00000000	0.00000000	0.00000000	0.00000000	0.39565832	0.00000000	782.82581763
2Y-1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
2Y-2	0.00	1.40000 %	1,000.00000000	1.12777778	0.00000000	0.00000000	0.00000000	0.00000000	1.12777778	0.00000000	1,000.00000000
2Y-3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
2Y-4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	17,414,252.10
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	29,902.10
Total Deposits	17,444,154.20
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,424,987.54
Total Withdrawals (Pool Distribution Amount)	17,444,154.20
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.626750%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	163.96
Total Principal Reduction Current	165,673,716.05
Total Principal Reduction Cumulative	4,775,570,883.65
Scheduled Principal Current	21,304,540.24
Scheduled Principal Cumulative	719,817,114.96
Unscheduled Principal Current	144,370,675.61
Unscheduled Principal Cumulative	4,055,615,617.56
Senior Reduction Amount	159,332,413.18
Subordinate Reduction Amount	6,342,802.67
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	1,499.80
Modification Loss Amount	3,414.25
Group 2	
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	10,950.77
Total Principal Reduction Current	201,676,872.76
Total Principal Reduction Cumulative	4,852,764,334.28
Scheduled Principal Current	18,512,856.18
Scheduled Principal Cumulative	647,239,471.95
Unscheduled Principal Current	183,192,418.88
Unscheduled Principal Cumulative	4,205,450,815.58
Senior Reduction Amount	192,660,708.19
Subordinate Reduction Amount	9,044,566.87
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	28,402.30

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Additional Reporting - Group Level

Cash Reporting	
Group 2	
Modification Loss Amount	27,136.71
Informational Reporting	
Group 1	
At Issuance Loan Count	69367
Period Beginning Loan Count	53638
Period Reference Pool Removal Loan Count	601
Period Ending Loan Count	53037
UPB at Origination	16,688,002,000.00
UPB at Issuance	16,488,934,404.66
UPB Actual Current	11,713,363,521.01
Period PIF Loan Count Current	600
PIF Loan Count Cumulative	16266
Period PIF Loan UPB Current	136,964,564.65
PIF Loan UPB Cumulative	3,823,339,348.08
Period Partial Prepayment Amount	7,656,805.47
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	98,571.71
Credit Event Amount Cumulative	1,000,684.47
Total Active Modified Loan Count	246
Total Active Modified Loan UPB	55,864,983.15
Group 2	
At Issuance Loan Count	66489
Period Beginning Loan Count	50679
Period Reference Pool Removal Loan Count	724
Period Ending Loan Count	49955
UPB at Origination	15,660,726,000.00
UPB at Issuance	15,509,153,036.28
UPB Actual Current	10,656,388,702.00
Period PIF Loan Count Current	718
PIF Loan Count Cumulative	16455

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Period PIF Loan UPB Current	178,000,285.75
PIF Loan UPB Cumulative	4,047,652,018.53
Period Partial Prepayment Amount	4,691,830.68
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	45
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	10,192,704.54
Credit Event Amount Current	888,173.65
Credit Event Amount Cumulative	5,611,908.83
Total Active Modified Loan Count	435
Total Active Modified Loan UPB	104,968,348.05
Structural Reporting	
Group 1	
Senior Percentage	96.169230%
Subordinate Percentage	3.830770%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	95.495480%
Subordinate Percentage	4.504520%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.800000 %	3.830000 %	3.830000 %
1M-1	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-1H	0.00	0.00	2.800000 %	3.830000 %	3.830000 %
1M-2A	0.00	0.00	2.200000 %	3.050000 %	3.100000 %
1M-2B	0.00	0.00	1.600000 %	2.220000 %	2.250000 %
1M-2C	0.00	0.00	1.000000 %	1.390000 %	1.410000 %
1M-2	0.00	0.00	1.000000 %	1.390000 %	1.410000 %
1M-2H	0.00	0.00	1.000000 %	1.390000 %	1.410000 %
1B-1	0.00	0.00	0.500000 %	0.690000 %	0.700000 %
1B-1H	0.00	0.00	0.500000 %	0.690000 %	0.700000 %
1B-2H	0.00	1,499.80	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	4.500000 %	4.510000 %
2M-1	0.00	0.00	3.450000 %	4.500000 %	4.510000 %
2M-1H	0.00	0.00	3.450000 %	4.500000 %	4.510000 %
2M-2A	0.00	0.00	2.640000 %	3.770000 %	3.840000 %
2M-2B	0.00	0.00	1.820000 %	2.600000 %	2.650000 %
2M-2C	0.00	0.00	1.000000 %	1.430000 %	1.450000 %
2M-2	0.00	0.00	1.000000 %	1.430000 %	1.450000 %
2M-2H	0.00	0.00	1.000000 %	1.430000 %	1.450000 %
2B-1	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
2B-1H	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
2B-2H	0.00	28,402.30	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	790	168,177,728.21	0.767050 %	0.751809 %
60 Days	228	46,264,229.96	0.221376 %	0.206816 %
90 Days	99	19,442,619.90	0.096124 %	0.086915 %
120 Days	85	17,510,943.12	0.082531 %	0.078280 %
150 Days	67	12,545,333.09	0.065054 %	0.056082 %
180+ Days	207	44,570,477.14	0.200986 %	0.199244 %
Totals	1476	308,511,331.42	1.433121 %	1.379145 %

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Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	333	70,333,832.35	0.627864 %	0.600458 %
60 Days	95	19,078,175.96	0.179120 %	0.162875 %
90 Days	35	6,047,312.18	0.065992 %	0.051627 %
120 Days	29	6,052,518.79	0.054679 %	0.051672 %
150 Days	20	3,346,745.06	0.037710 %	0.028572 %
180+ Days	77	16,975,378.39	0.145182 %	0.144923 %
Totals	589	121,833,962.73	1.110545 %	1.040128 %

DELINQUENCY 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	457	97,843,895.86	0.914823 %	0.918171 %
60 Days	133	27,186,054.00	0.266240 %	0.255115 %
90 Days	64	13,395,307.72	0.128115 %	0.125702 %
120 Days	56	11,458,424.33	0.112101 %	0.107526 %
150 Days	47	9,198,588.03	0.094085 %	0.086320 %
180+ Days	130	27,595,098.75	0.260234 %	0.258954 %
Totals	887	186,677,368.69	1.775598 %	1.751788 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	25	5,888,210.48	3,414.25	0.057985
Group 2	251	61,839,097.03	27,136.71	0.043883

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043743840	152,541.77	161.95	0.106168
Group 1	0043747774	204,316.07	8.11	0.003969
Group 1	0043750423	277,096.28	268.51	0.096901
Group 1	0043762430	231,520.54	76.43	0.033012
Group 1	0043763807	299,426.79	93.57	0.031250
Group 1	0043764167	182,707.73	60.57	0.033151
Group 1	0043765536	251,746.03	78.67	0.031250
Group 1	0043766893	481,258.34	166.20	0.034534
Group 1	0043773899	200,276.20	32.37	0.016163
Group 1	0043774094	186,755.81	320.31	0.171513
Group 1	0043775080	216,127.09	153.00	0.070792
Group 1	0043780989	88,766.38	73.23	0.082497
Group 1	0043781034	123,601.88	63.97	0.051755
Group 1	0043790013	260,804.92	54.33	0.020832
Group 1	0043793126	167,768.30	51.91	0.030941
Group 1	0043793312	464,954.68	312.89	0.067295
Group 1	0043794105	401,295.27	167.21	0.041668
Group 1	0043797152	112,912.20	35.12	0.031104
Group 1	0043797346	372,033.75	77.51	0.020834
Group 1	0043798911	93,596.35	97.50	0.104171
Group 1	0043801646	133,795.17	97.56	0.072917
Group 1	0043806483	89,586.82	73.91	0.082501
Group 1	0043807625	356,756.97	430.99	0.120808
Group 1	0043808863	143,726.71	6.01	0.004182

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0043809028	394,838.43	452.42	0.114584
Group 2	0043810156	209,268.16	87.20	0.041669
Group 2	0043810281	375,363.12	255.79	0.068145
Group 2	0043810652	311,749.03	3.24	0.001039
Group 2	0043811359	386,320.87	168.56	0.043632
Group 2	0043811403	222,992.13	56.85	0.025494
Group 2	0043811806	60,199.38	30.48	0.050632
Group 2	0043811815	74,225.16	71.86	0.096814
Group 2	0043812860	106,746.42	1.50	0.001405
Group 2	0043813964	189,308.30	19.72	0.010417
Group 2	0043814490	323,347.73	59.53	0.018411
Group 2	0043814648	67,429.43	48.39	0.071764
Group 2	0043814923	322,668.06	23.29	0.007218
Group 2	0043815407	323,095.53	100.97	0.031251
Group 2	0043816083	236,302.61	108.67	0.045988
Group 2	0043816926	279,447.31	107.22	0.038369
Group 2	0043817462	204,982.26	62.31	0.030398
Group 2	0043818031	136,143.39	27.79	0.020412
Group 2	0043818038	145,564.81	52.86	0.036314
Group 2	0043818151	135,474.41	64.00	0.047241
Group 2	0043818443	34,466.78	18.48	0.053617
Group 2	0043818584	181,832.46	92.81	0.051041
Group 2	0043818673	162,479.90	16.92	0.010414
Group 2	0043818725	115,286.15	38.30	0.033222
Group 2	0043818784	316,385.68	155.41	0.049120
Group 2	0043819333	259,863.94	138.70	0.053374
Group 2	0043819757	193,468.65	171.61	0.088702
Group 2	0043820337	160,731.27	70.13	0.043632
Group 2	0043820601	141,769.04	94.80	0.066869
Group 2	0043820673	171,268.13	97.62	0.056998
Group 2	0043820684	225,021.23	163.79	0.072789
Group 2	0043820718	181,531.22	56.67	0.031218
Group 2	0043821562	314,680.50	84.52	0.026859
Group 2	0043821855	174,651.17	18.19	0.010415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043822060	336,333.85	114.68	0.034097
Group 2	0043822161	423,709.82	88.27	0.020833
Group 2	0043822458	328,968.10	61.43	0.018674
Group 2	0043822741	154,902.62	43.48	0.028069
Group 2	0043823119	327,634.13	238.90	0.072917
Group 2	0043823305	321,014.54	125.81	0.039191
Group 2	0043823409	242,175.47	154.24	0.063689
Group 2	0043823412	252,970.88	111.62	0.044124
Group 2	0043823460	351,677.60	183.17	0.052085
Group 2	0043823780	135,312.28	13.27	0.009807
Group 2	0043824052	169,797.13	64.26	0.037845
Group 2	0043824656	137,837.76	86.15	0.062501
Group 2	0043825279	230,995.34	23.87	0.010334
Group 2	0043825485	127,684.93	15.76	0.012343
Group 2	0043825510	215,191.66	89.66	0.041665
Group 2	0043825634	206,291.02	48.80	0.023656
Group 2	0043826233	217,141.48	50.03	0.023040
Group 2	0043826271	337,438.50	92.47	0.027404
Group 2	0043826301	204,175.18	52.94	0.025929
Group 2	0043826535	317,217.05	159.78	0.050369
Group 2	0043826571	275,036.88	286.50	0.104168
Group 2	0043826576	233,620.87	144.44	0.061827
Group 2	0043826648	93,209.73	40.45	0.043397
Group 2	0043827268	242,201.49	27.93	0.011532
Group 2	0043827505	247,198.00	45.50	0.018406
Group 2	0043827520	209,513.08	76.21	0.036375
Group 2	0043827637	279,814.92	29.15	0.010418
Group 2	0043828096	105,094.91	89.06	0.084742
Group 2	0043828322	136,363.47	56.82	0.041668
Group 2	0043828742	338,388.68	114.02	0.033695
Group 2	0043828856	74,185.56	27.86	0.037554
Group 2	0043828910	425,439.36	313.76	0.073750
Group 2	0043829022	189,014.81	105.52	0.055826
Group 2	0043829370	345,404.80	60.66	0.017562

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043829795	217,341.94	313.08	0.144050
Group 2	0043829899	154,143.71	26.53	0.017211
Group 2	0043830309	117,505.50	64.72	0.055078
Group 2	0043830443	373,719.82	149.95	0.040124
Group 2	0043830458	330,702.76	152.32	0.046059
Group 2	0043830465	213,148.58	100.73	0.047258
Group 2	0043830477	251,198.57	130.83	0.052082
Group 2	0043830504	222,796.49	162.46	0.072919
Group 2	0043830677	92,062.48	47.95	0.052084
Group 2	0043830697	409,163.83	179.64	0.043904
Group 2	0043830892	388,112.21	69.73	0.017966
Group 2	0043831199	221,885.82	142.25	0.064110
Group 2	0043831472	207,907.15	198.42	0.095437
Group 2	0043831606	364,641.41	93.65	0.025683
Group 2	0043832066	160,283.14	97.75	0.060986
Group 2	0043832276	322,740.64	100.86	0.031251
Group 2	0043832303	227,388.32	142.12	0.062501
Group 2	0043832708	238,687.84	99.45	0.041665
Group 2	0043833586	169,627.80	109.27	0.064418
Group 2	0043833611	88,130.91	45.90	0.052082
Group 2	0043833686	191,769.32	79.90	0.041665
Group 2	0043833703	289,159.19	132.78	0.045919
Group 2	0043834118	139,595.19	57.20	0.040976
Group 2	0043834160	126,118.14	27.25	0.021607
Group 2	0043834183	203,429.83	169.52	0.083331
Group 2	0043834864	202,964.70	150.40	0.074102
Group 2	0043834924	217,280.30	169.18	0.077863
Group 2	0043835128	292,267.03	120.64	0.041277
Group 2	0043835145	314,186.92	116.99	0.037236
Group 2	0043835181	309,663.65	193.54	0.062500
Group 2	0043835530	214,955.31	44.78	0.020832
Group 2	0043835927	347,730.44	181.53	0.052204
Group 2	0043836074	79,182.19	117.19	0.148000
Group 2	0043836090	70,461.43	45.10	0.064007

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Group 2	0043836131	633,760.50	517.62	0.081674
Group 2	0043836143	413,927.54	528.00	0.127559
Group 2	0043836349	157,307.26	65.05	0.041352
Group 2	0043836517	174,084.21	52.00	0.029871
Group 2	0043836552	156,829.55	32.67	0.020832
Group 2	0043836588	92,460.55	56.18	0.060761
Group 2	0043837118	135,718.84	64.28	0.047363
Group 2	0043837149	203,948.32	108.30	0.053102
Group 2	0043837183	288,667.60	78.65	0.027246
Group 2	0043837415	422,681.09	111.53	0.026386
Group 2	0043837815	268,332.50	223.61	0.083333
Group 2	0043837876	182,272.52	5.99	0.003286
Group 2	0043838891	337,948.20	315.13	0.093248
Group 2	0043838945	198,625.60	256.17	0.128971
Group 2	0043839771	302,018.15	85.53	0.028319
Group 2	0043840171	365,962.72	151.46	0.041387
Group 2	0043840199	396,784.81	231.99	0.058467
Group 2	0043841064	115,298.17	53.95	0.046792
Group 2	0043841176	265,393.49	87.26	0.032879
Group 2	0043841313	159,682.79	133.07	0.083334
Group 2	0043841361	367,318.00	50.95	0.013871
Group 2	0043841387	147,879.23	66.22	0.044780
Group 2	0043841681	407,624.98	207.56	0.050919
Group 2	0043841754	263,905.77	153.27	0.058078
Group 2	0043841995	113,544.95	15.91	0.014012
Group 2	0043842399	373,374.89	113.90	0.030506
Group 2	0043842666	401,110.64	41.78	0.010416
Group 2	0043842682	283,021.39	117.93	0.041668
Group 2	0043842691	304,507.56	160.05	0.052560
Group 2	0043842734	281,168.20	157.17	0.055899
Group 2	0043842796	165,109.39	68.80	0.041669
Group 2	0043843236	112,297.72	40.95	0.036466
Group 2	0043843296	373,136.26	233.21	0.062500
Group 2	0043843418	218,810.25	8.59	0.003926

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043843439	274,543.00	116.23	0.042336
Group 2	0043843470	194,449.86	91.18	0.046891
Group 2	0043843491	164,708.41	18.15	0.011019
Group 2	0043843495	272,518.37	4.77	0.001750
Group 2	0043843644	344,424.41	184.88	0.053678
Group 2	0043843910	216,936.68	101.18	0.046640
Group 2	0043844350	345,669.71	288.06	0.083334
Group 2	0043844621	376,351.00	274.42	0.072916
Group 2	0043844664	137,803.97	38.10	0.027648
Group 2	0043844687	129,679.37	97.34	0.075062
Group 2	0043844880	368,623.10	268.79	0.072917
Group 2	0043844901	308,902.33	145.81	0.047203
Group 2	0043844996	191,112.76	72.05	0.037700
Group 2	0043845034	246,083.21	205.07	0.083334
Group 2	0043845163	233,224.81	39.39	0.016889
Group 2	0043845319	278,736.11	84.34	0.030258
Group 2	0043845340	254,744.55	80.83	0.031730
Group 2	0043845780	225,409.29	93.92	0.041666
Group 2	0043845908	587,469.06	31.75	0.005405
Group 2	0043846042	244,570.84	25.52	0.010435
Group 2	0043846554	117,175.81	4.45	0.003798
Group 2	0043846610	340,408.36	212.76	0.062501
Group 2	0043846764	420,468.31	34.05	0.008098
Group 2	0043846856	104,109.37	18.43	0.017703
Group 2	0043846913	182,384.68	40.63	0.022277
Group 2	0043846973	312,701.25	150.45	0.048113
Group 2	0043847434	208,539.61	54.03	0.025909
Group 2	0043848224	319,624.01	66.59	0.020834
Group 2	0043848445	248,866.63	77.77	0.031250
Group 2	0043848608	415,035.19	187.17	0.045097
Group 2	0043848927	192,173.80	47.04	0.024478
Group 2	0043849270	240,707.32	54.25	0.022538
Group 2	0043849330	220,627.88	45.96	0.020831
Group 2	0043849415	409,733.78	95.26	0.023249

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
 12-Mar-2020 10:23:26 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043849696	152,814.93	45.74	0.029932
Group 2	0043849854	171,865.30	167.88	0.097681
Group 2	0043849990	196,745.07	17.13	0.008707
Group 2	0043850625	151,317.55	110.34	0.072919
Group 2	0043850738	156,156.54	81.33	0.052082
Group 2	0043850765	297,158.52	153.09	0.051518
Group 2	0043851263	402,323.32	113.08	0.028107
Group 2	0043851792	101,756.34	76.58	0.075258
Group 2	0043852243	80,476.15	43.68	0.054277
Group 2	0043852439	318,179.66	265.15	0.083333
Group 2	0043852465	109,322.53	67.66	0.061890
Group 2	0043852701	250,811.47	182.88	0.072915
Group 2	0043853380	345,704.51	42.40	0.012265
Group 2	0043854531	369,641.60	138.81	0.037553
Group 2	0043854538	373,062.40	66.16	0.017734
Group 2	0043854594	409,696.19	155.67	0.037996
Group 2	0043854633	258,317.79	80.72	0.031248
Group 2	0043855005	297,129.83	32.21	0.010840
Group 2	0043855199	325,955.91	169.77	0.052084
Group 2	0043855514	64,823.83	33.76	0.052080
Group 2	0043855655	183,302.48	40.40	0.022040
Group 2	0043855733	144,557.62	54.64	0.037798
Group 2	0043856088	193,523.24	142.01	0.073381
Group 2	0043856237	412,456.24	13.49	0.003271
Group 2	0043856292	194,039.12	40.42	0.020831
Group 2	0043857123	246,897.84	25.72	0.010417
Group 2	0043858295	166,425.15	22.89	0.013754
Group 2	0043858827	161,883.28	67.45	0.041666
Group 2	0043859413	359,196.26	192.92	0.053709
Group 2	0043860503	436,545.52	204.20	0.046776
Group 2	0043860712	168,741.97	93.72	0.055540
Group 2	0043861008	398,400.75	201.96	0.050693
Group 2	0043861739	353,749.20	58.06	0.016413
Group 2	0043861777	238,361.32	179.66	0.075373

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
 12-Mar-2020 10:23:26 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043862024	124,782.27	64.99	0.052083
Group 2	0043862035	268,509.98	167.82	0.062500
Group 2	0043862041	348,756.88	10.71	0.003071
Group 2	0043862125	318,778.88	203.03	0.063690
Group 2	0043862164	371,360.21	234.24	0.063076
Group 2	0043862302	228,626.61	166.71	0.072918
Group 2	0043862402	161,189.88	86.12	0.053428
Group 2	0043862745	292,268.18	198.26	0.067835
Group 2	0043863440	418,682.56	241.50	0.057681
Group 2	0043863485	515,097.01	128.52	0.024951
Group 2	0043863569	247,146.41	88.76	0.035914
Group 2	0043864325	47,489.53	20.68	0.043546
Group 2	0043865251	112,437.49	9.53	0.008476
Group 2	0043865301	286,260.25	176.47	0.061647
Group 2	0043865594	154,050.27	64.19	0.041668
Group 2	0043865894	101,307.73	51.00	0.050342
Group 2	0043866196	117,297.08	25.66	0.021876
Group 2	0043866786	203,002.20	132.02	0.065034
Group 2	0043867128	372,433.68	155.18	0.041666
Group 2	0043867274	379,591.44	118.62	0.031249
Group 2	0043868265	144,480.71	150.50	0.104166
Group 2	0043868277	286,787.56	209.12	0.072918
Group 2	0043868873	226,217.13	94.26	0.041668
Group 2	0043869405	361,474.58	188.27	0.052084
Group 2	0043869417	151,007.97	78.65	0.052083
Group 2	0043869592	428,995.11	178.75	0.041667
Group 2	0043870369	238,149.19	18.89	0.007932
Group 2	0043870820	373,434.21	77.80	0.020834
Group 2	0043871081	94,242.39	60.82	0.064536
Group 2	0043871090	424,795.67	267.93	0.063073
Group 2	0043871231	328,001.43	273.33	0.083332
Group 2	0043871300	406,291.58	141.64	0.034862
Group 2	0043871515	270,361.11	197.14	0.072917
Group 2	0043871516	413,051.06	231.12	0.055954

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0043872042	89,848.11	42.70	0.047525
Group 2	0043872136	145,243.19	83.30	0.057352
Group 2	0043873145	89,756.95	37.62	0.041913
Group 2	0043873365	183,136.49	89.26	0.048740
Group 2	0043873489	210,117.27	109.44	0.052085
Group 2	0043873542	339,251.53	126.88	0.037400
Group 2	0043874498	244,393.16	62.06	0.025394
Group 2	0043874656	388,294.88	185.31	0.047724
Group 2	0043874891	202,186.16	73.87	0.036536
Group 2	0043875350	286,501.88	89.53	0.031249
Group 2	0043875397	114,757.04	55.16	0.048067
Group 2	0043875511	368,929.35	230.58	0.062500
Group 2	0043876004	162,921.48	93.34	0.057291
Group 2	0043876485	346,058.70	180.24	0.052084

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Connecticut Avenue Securities

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	986,745.36	(3,830.86)	(0.388)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043759014	98,571.71	(1,499.80)	(1.522)
0043836281	93,290.55	(29,051.74)	(31.141)
0043837301	211,696.42	1,052.30	0.497
0043851226	104,043.59	47,722.41	45.868
0043857400	67,047.91	2,320.41	3.461
0043860297	46,453.96	4,510.78	9.710
0043870841	365,641.22	(28,885.22)	(7.900)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
8	1,248,976.33	(26,071.24)	19,157.63	1.534

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043812998	79,566.22	1.93	5,197.81	6.533
0043818201	107,383.96	(25,889.04)	2,634.90	2.454
0043819652	101,992.82	1.93	39,632.35	38.858
0043819782	185,301.51	3.86	(26,055.08)	(14.061)
0043823106	276,246.76	1.93	(11,493.29)	(4.161)
0043837129	111,440.08	1.93	1,709.45	1.534
0043838337	231,374.80	3.86	5,419.21	2.342
0043868926	155,670.18	(197.64)	2,112.28	1.357

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Credit-Linked Notes

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

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
44	6,612,593.30	214,768.39	3.248

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043742158	155,812.77	4,761.59	3.056
0043749376	55,211.78	6,320.26	11.447
0043759014	98,571.71	(1,499.80)	(1.522)
0043765027	58,833.71	16,851.37	28.642
0043775162	164,527.69	60,609.89	36.839
0043785720	104,145.84	6,503.21	6.244
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
0043812998	79,566.22	5,197.81	6.533
0043815152	149,482.30	(41,519.79)	(27.776)
0043818105	80,915.32	83,767.39	103.525
0043818201	107,383.96	2,634.90	2.454
0043819652	101,992.82	39,632.35	38.858
0043819782	185,301.51	(26,055.08)	(14.061)
0043819872	187,610.26	2,614.00	1.393
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

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Credit-Linked Notes

Series 2017-C06



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043851226	104,043.59	47,722.41	45.868
0043854079	154,005.35	2,623.59	1.704
0043857400	67,047.91	2,320.41	3.461
0043858303	72,625.77	1,864.96	2.568
0043860297	46,453.96	4,510.78	9.710
0043864192	374,485.77	49,034.17	13.094
0043864797	176,066.71	16,684.19	9.476
0043868926	155,670.18	2,112.28	1.357
0043869608	74,917.39	4,085.38	5.453
0043870841	365,641.22	(28,885.22)	(7.900)
0043872601	122,196.42	5,468.57	4.475
0043876272	174,521.22	(55,572.03)	(31.843)

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	(1,499.80)	(1,499.80)	(0.000 %)	0	0.00	0.00	0.000 %	1	(1,499.80)	(1,499.80)	(0.000 %)
Group 2	14	89,409.44	(28,402.30)	(0.000 %)	0	0.00	0.00	0.000 %	14	89,409.44	(28,402.30)	(0.000 %)
Total	15	87,909.64	(29,902.10)	(0.000 %)	0	0.00	0.00	0.000 %	15	87,909.64	(29,902.10)	(0.000 %)

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0043759014	102,000.00	3.625 %	MS	80.00	360	(1,499.80)	02/29/2020	(1,499.80)	(1,499.80)
Group 2	0043812998	81,000.00	3.750 %	WI	95.00	360	9,576.86	10/31/2018	1.93	5,197.81
Group 2	0043818201	111,000.00	4.500 %	VA	89.00	360	28,523.94	01/31/2020	(25,889.04)	2,634.90
Group 2	0043819652	104,000.00	4.125 %	AL	84.00	360	39,692.46	02/28/2019	1.93	39,632.35
Group 2	0043819782	189,000.00	4.625 %	TX	85.00	360	(26,058.94)	01/31/2020	3.86	(26,055.08)
Group 2	0043823106	281,000.00	4.875 %	CO	97.00	360	(11,595.22)	10/31/2019	1.93	(11,493.29)
Group 2	0043836281	96,000.00	4.625 %	MO	97.00	360	(29,051.74)	02/29/2020	(29,051.74)	(29,051.74)
Group 2	0043837129	115,000.00	4.625 %	CA	95.00	360	2,517.52	11/30/2019	1.93	1,709.45
Group 2	0043837301	217,000.00	4.250 %	IA	95.00	360	1,052.30	02/29/2020	1,052.30	1,052.30
Group 2	0043838337	235,000.00	4.250 %	WY	93.00	360	46,773.96	04/30/2019	3.86	5,419.21
Group 2	0043851226	107,000.00	4.375 %	OK	95.00	360	47,722.41	02/29/2020	47,722.41	47,722.41
Group 2	0043857400	68,000.00	5.125 %	MI	95.00	360	2,320.41	02/29/2020	2,320.41	2,320.41
Group 2	0043860297	48,000.00	4.250 %	MI	97.00	360	4,510.78	02/29/2020	4,510.78	4,510.78
Group 2	0043868926	158,000.00	4.750 %	TX	97.00	360	2,309.92	01/31/2020	(197.64)	2,112.28
Group 2	0043870841	372,000.00	4.375 %	TX	95.00	360	(28,885.22)	02/29/2020	(28,885.22)	(28,885.22)

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-Mar-2020
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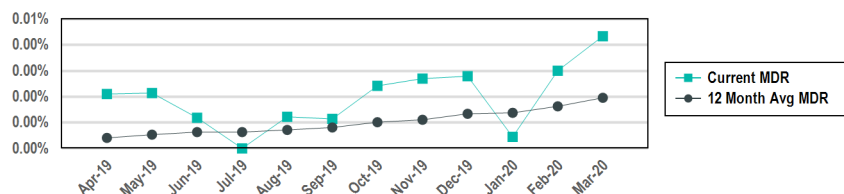
Realized Loss Report - Collateral

Summary

MDR

Current Month 0.004 %
3 Month Average 0.003 %
12 Month Average 0.002 %

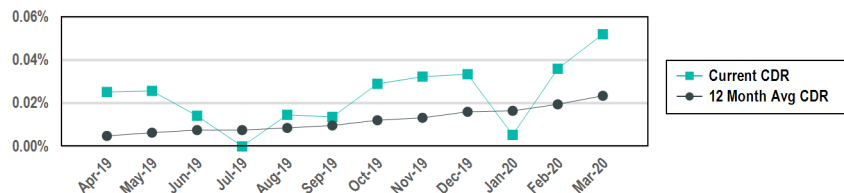
MDR: Current vs. 12mo Average



CDR

Current Month 0.052 %
3 Month Average 0.031 %
12 Month Average 0.023 %

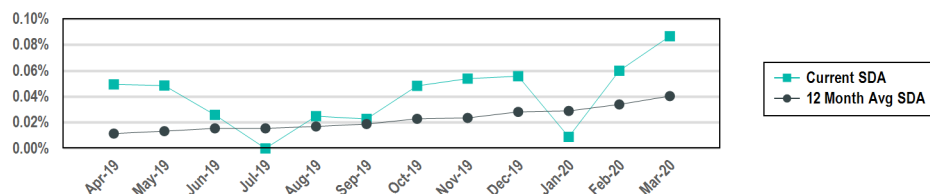
CDR: Current vs. 12mo Average



SDA

Current Month 0.087 %
3 Month Average 0.052 %
12 Month Average 0.040 %

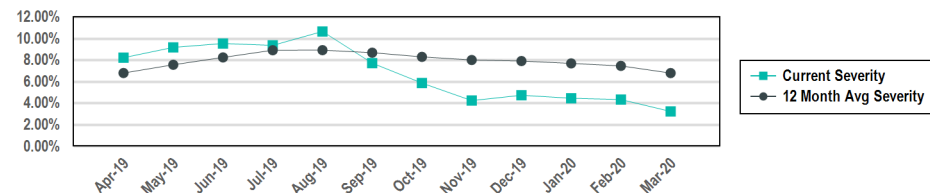
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 3.248 %
3 Month Average (Cumulative) 4.024 %
12 Month Average (Cumulative) 6.810 %

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



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C06



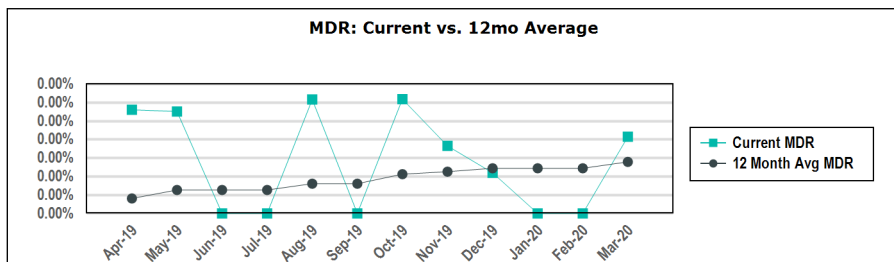
Distribution Date: 25-Mar-2020
12-Mar-2020 10:23:27 AM

Realized Loss Report - Collateral

Group 1

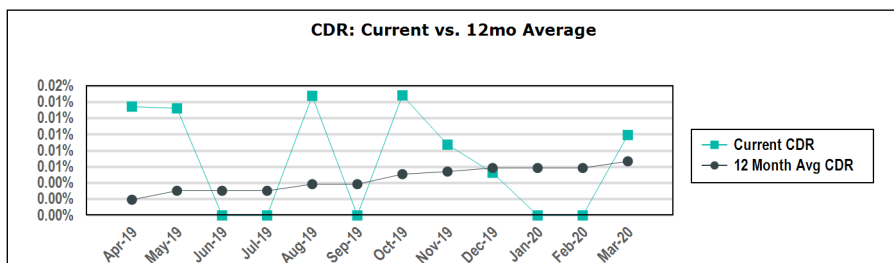
MDR

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



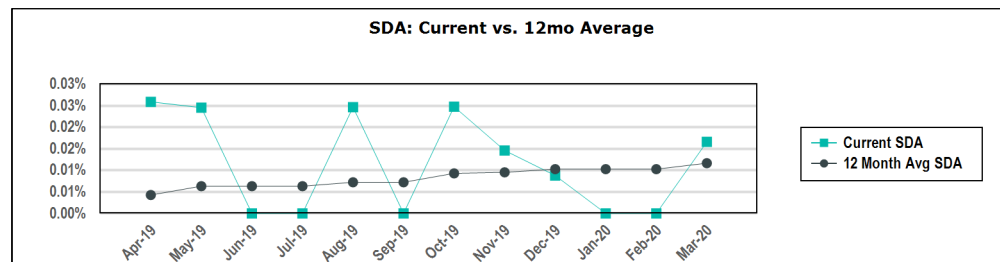
CDR

Current Month 0.010 %
3 Month Average 0.003 %
12 Month Average 0.007 %



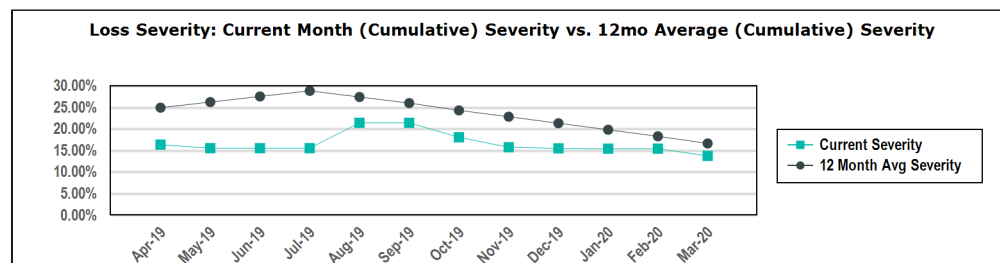
SDA

Current Month 0.017 %
3 Month Average 0.006 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 13.806 %
3 Month Average (Cumulative) 14.922 %
12 Month Average (Cumulative) 16.704 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



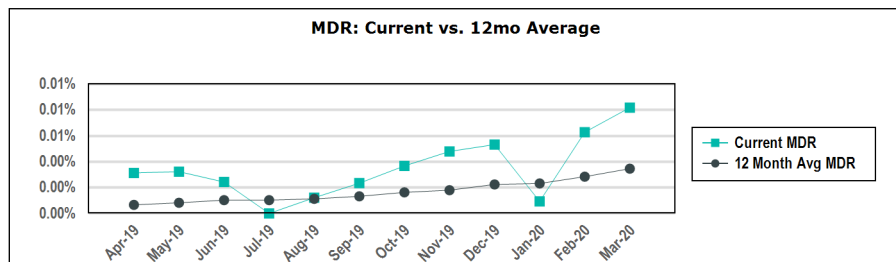
Distribution Date: 25-Mar-2020
12-Mar-2020 10:23:27 AM

Realized Loss Report - Collateral

Group 2

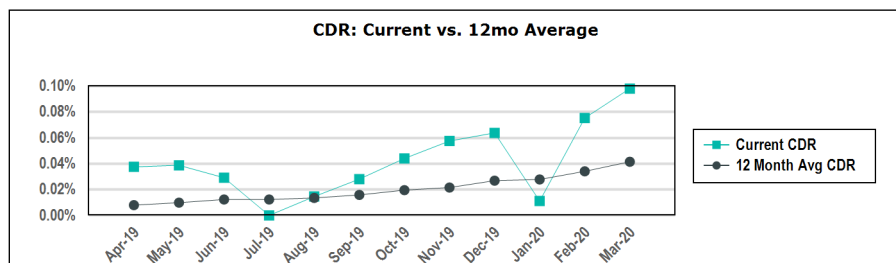
MDR

Current Month 0.008 %
3 Month Average 0.005 %
12 Month Average 0.003 %



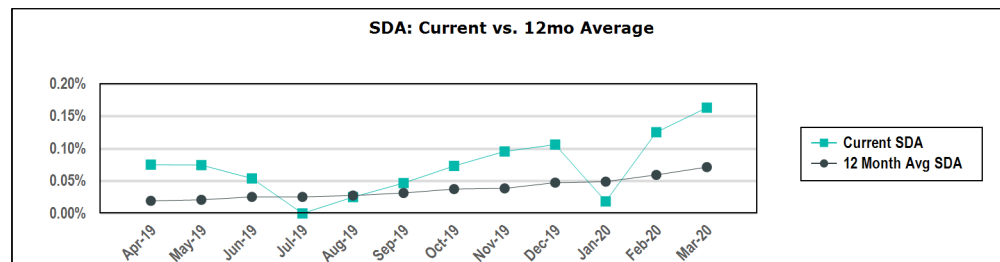
CDR

Current Month 0.098 %
3 Month Average 0.062 %
12 Month Average 0.042 %



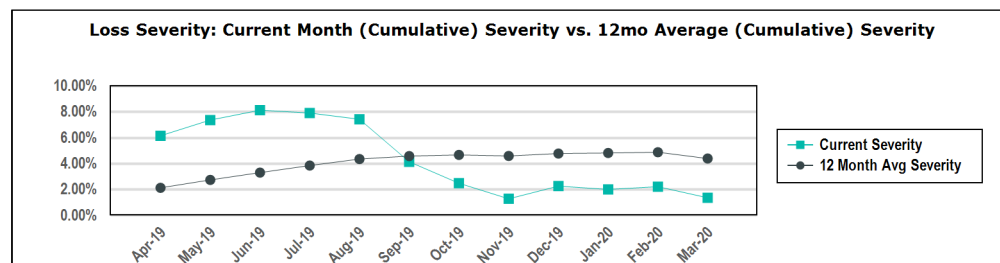
SDA

Current Month 0.164 %
3 Month Average 0.103 %
12 Month Average 0.072 %



Loss Severity

Current Month (Cumulative) 1.365 %
3 Month Average (Cumulative) 1.866 %
12 Month Average (Cumulative) 4.402 %



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C06



Distribution Date: 25-Mar-2020
12-Mar-2020 10:23:28 AM

Prepayment Rates

Summary

SMM

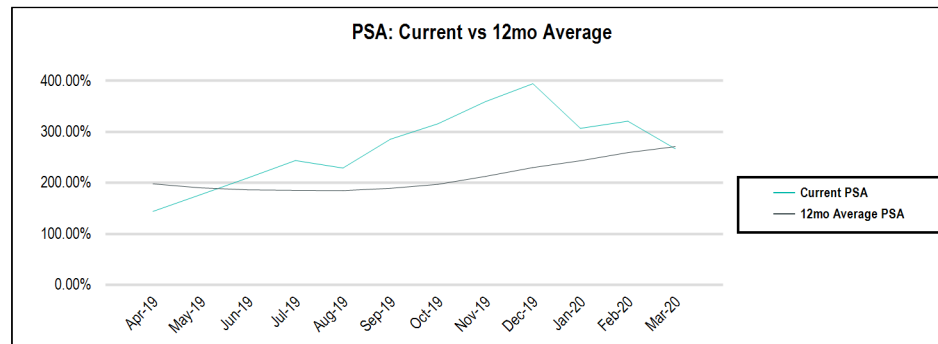
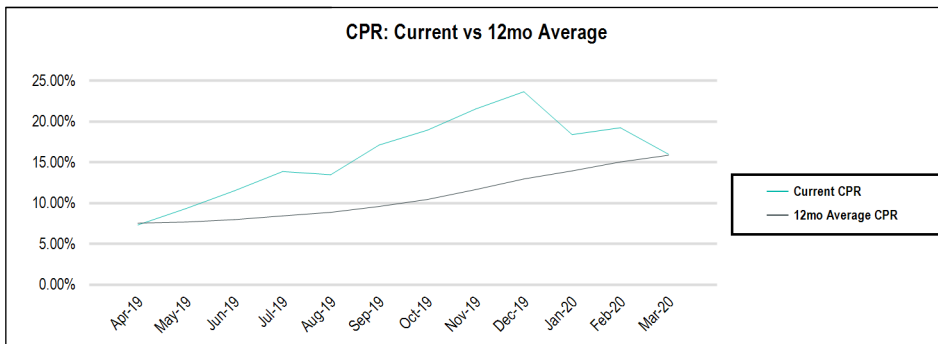
Current Month	1.443 %
3 Month Average	1.631 %
12 Month Average	1.443 %

CPR

Current Month	16.006 %
3 Month Average	17.893 %
12 Month Average	15.884 %

PSA

Current Month	266.771 %
3 Month Average	298.215 %
12 Month Average	271.111 %



Group 1

SMM

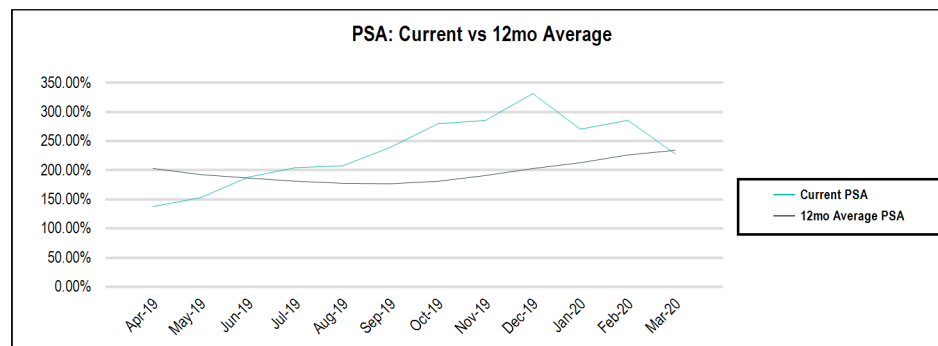
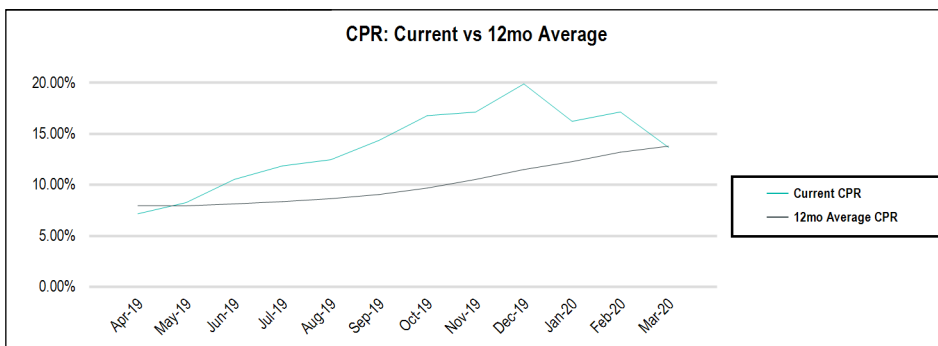
Current Month	1.218 %
3 Month Average	1.413 %
12 Month Average	1.236 %

CPR

Current Month	13.670 %
3 Month Average	15.684 %
12 Month Average	13.794 %

PSA

Current Month	227.840 %
3 Month Average	261.408 %
12 Month Average	234.312 %



Contact:
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 8480 Stagecoach Circle
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Prepayment Rates

Group 2

SMM

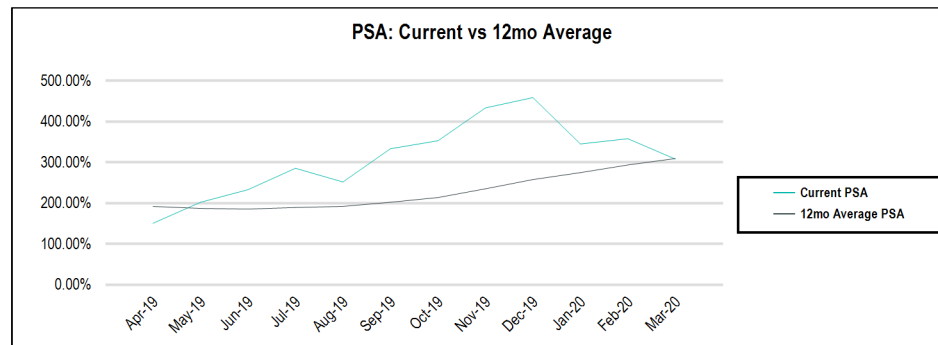
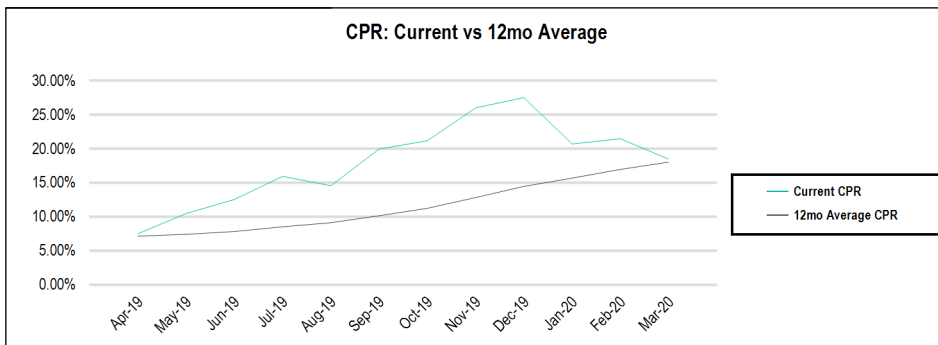
Current Month	1.690 %
3 Month Average	1.868 %
12 Month Average	1.663 %

CPR

Current Month	18.495 %
3 Month Average	20.238 %
12 Month Average	18.046 %

PSA

Current Month	308.250 %
3 Month Average	337.298 %
12 Month Average	309.674 %



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means August 23, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Exchange History

Effective Exchange Date: 2/3/2020

Incoming Certificate(s):

Class	Prior Value	Issued Value
2M-2	337,031,237.00	259,876,237.00

Outgoing Certificates(s):

Class	Prior Value	Issued Value
2E-D1	0.00	51,331,649.00
2X-1	0.00	51,331,649.00
2M-2C	8,013,510.00	33,836,861.00